

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2021 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>	
A	This return/report is for: <div style="display: flex; justify-content: space-between;"> <div> ☐ a multiemployer plan ☒ a single-employer plan </div> <div> ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☐ a DFE (specify) _____ </div> </div>
B	This return/report is: <div style="display: flex; justify-content: space-between;"> <div> ☐ the first return/report ☐ an amended return/report </div> <div> ☐ the final return/report ☐ a short plan year return/report (less than 12 months) </div> </div>
C	If the plan is a collectively-bargained plan, check here. ▶ ☒
D	Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> ☒ Form 5558 ☐ special extension (enter description) </div> <div> ☐ automatic extension ☐ the DFVC program </div> </div>
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information				
1a Name of plan <u>NTESS RETIREMENT INCOME PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>006</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>06/01/1950</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>006</u>	1c Effective date of plan <u>06/01/1950</u>	
1b Three-digit plan number (PN) ▶	<u>006</u>				
1c Effective date of plan <u>06/01/1950</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u> <u>P.O. BOX 5800, MAIL STOP 1302</u> <u>ALBUQUERQUE, NM 87185-1302</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>85-0097942</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>505-845-6380</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>541700</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>85-0097942</u>	2c Plan Sponsor's telephone number <u>505-845-6380</u>	2d Business code (see instructions) <u>541700</u>	
2b Employer Identification Number (EIN) <u>85-0097942</u>					
2c Plan Sponsor's telephone number <u>505-845-6380</u>					
2d Business code (see instructions) <u>541700</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2022	NANCY MULLER, CPA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2022	JOSHUA PARSONS, CPA
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3a Plan administrator's name and address ☐ Same as Plan Sponsor EMPLOYEE BENEFITS COMMITTEE OF NTESS PO BOX 5800, MS 1302 ALBUQUERQUE, NM 87185-1302		3b Administrator's EIN 85-0097942	
		3c Administrator's telephone number 505-845-6380	
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	13929
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)	4307
a(2) Total number of active participants at the end of the plan year		6a(2)	3901
b Retired or separated participants receiving benefits.....		6b	7350
c Other retired or separated participants entitled to future benefits		6c	1203
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	12454
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	1242
f Total. Add lines 6d and 6e		6f	13696
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	1
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

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

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	946	01/01/2021	12/31/2021

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

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	13618151
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	10199337

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

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

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

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

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

b	Balance at the end of the previous year	7b	13835784
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c	Additions: (1) Contributions deposited during the year	7c(1)		
	(2) Dividends and credits.....	7c(2)		
	(3) Interest credited during the year.....	7c(3)	1090400	
	(4) Transferred from separate account.....	7c(4)		
	(5) Other (specify below)	7c(5)		
	▶			

(6) Total additions	7c(6)	1090400
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d	Total of balance and additions (add lines 7b and 7c(6))	7d	14926184
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e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	1229361	
	(2) Administration charge made by carrier.....	7e(2)	78672	
	(3) Transferred to separate account.....	7e(3)		
	(4) Other (specify below)	7e(4)		
	▶			

(5) Total deductions	7e(5)	1308033
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f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	13618151
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

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 2021 This Form is Open to Public Inspection
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>	
2 Assets:	
a Market value	2a <u>7117751060</u>
b Actuarial value	2b <u>6406821948</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>8413</u> (2) Vested Funding Target <u>3656474273</u> (3) Total Funding Target <u>3656474273</u>
b For terminated vested participants.....	<u>1209</u> <u>112823442</u> <u>112823442</u>
c For active participants	<u>4307</u> <u>1643439066</u> <u>1724251883</u>
d Total.....	<u>13929</u> <u>5412736781</u> <u>5493549598</u>
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 <u>5.63</u> %
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a <u>93162191</u>
b Expected plan-related expenses	6b <u>4070000</u>
c Total (line 6a + line 6b)	6c <u>97232191</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>09/22/2022</u>
	Signature of actuary	Date
<u>BRIAN P. LEVINE</u>	Type or print name of actuary	<u>20-06424</u>
		Most recent enrollment number
<u>AON CONSULTING, INC.</u>	Firm name	<u>214-989-2661</u>
		Telephone number (including area code)
<u>5005 LBJ FREEWAY</u> <u>SUITE 1400</u> <u>DALLAS, TX 75244</u>	Address of the firm	

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

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

Schedule SB (Form 5500) 2021
v. 201209

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	839852487
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	140157278
9 Amount remaining (line 7 minus line 8)	0	699695209
10 Interest on line 9 using prior year's actual return of <u>14.60</u> %	0	102155501
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		86780334
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.42</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		12669929
c Total available at beginning of current plan year to add to prefunding balance		99450263
d Portion of (c) to be added to prefunding balance		99450263
12 Other reductions in balances due to elections or deemed elections	0	105764774
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	795536199

Part III Funding Percentages

14 Funding target attainment percentage	14	102.14 %
15 Adjusted funding target attainment percentage	15	116.62 %
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	95.16 %
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
07/06/2022	103121372	0			
Totals ▶			18(b)	103121372	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	94937910

20 Quarterly contributions and liquidity shortfalls:

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

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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.75 %2nd segment:
5.36 %3rd segment:
6.11 %☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

4

22 Weighted average retirement age**22**

56

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 6c)..... **31a** 97232191**b** Excess assets, if applicable, but not greater than line 31a **31b** 97232191**32** Amortization installments:**a** Net shortfall amortization installment Outstanding Balance 0 Installment 0**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** 0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	148459099	148459099

36 Additional cash requirement (line 34 minus line 35)..... **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)..... **37** 94937910**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36)..... **38a** 94937910**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances..... **38b** 94937910**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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2021
		This Form is Open to Public Inspection.
For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	2502266	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 52	NONE	1964454	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1564198	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	1324959	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FIDELITY INSTITUTIONAL ASSET MGT

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1214046	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST CORPORATION

36-2723087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 52 59 21	TRUSTEE	758115	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

NTESS, LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	747057	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NUMERIC INVESTORS, LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	205318	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

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

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

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

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 51 52 99	NONE	103576	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 19 21 28 52 62 68	TRUSTEE	66404	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2021</div> This Form is Open to Public Inspection.
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT TERM FUND</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-044</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5776151</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CONSERVATIVE STOCK FD (CORE EQUITY)</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-007</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4423185</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT-TERM INV FD</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST COMPANY</u>				
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>40422641</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF BLACKROCK RUSSELL 3000 INDEX FD</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST CO</u>				
c EIN-PN <u>94-3302956-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>814590124</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF HARDING LOEVNER EM COLTV INV FD</u>				
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>				
c EIN-PN <u>27-6075499-002</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>262854243</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA INDX SEC LEND</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-125</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>31642543</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA SMALL CAP INDX</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-078</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4824605</u>		

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

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

c EIN-PN 04-0025081-240	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 270233863
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE SM CAP INDX SL FD

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

c EIN-PN 90-0337987-077	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 49708417
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SILCHESTER INTL VAL EQUITY GR TR

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

c EIN-PN 36-7045783-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 301292542
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF DFA US SM CAP COLTV INV FD S

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

c EIN-PN 61-6611861-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 111460764
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF US STRIPS 20+ YR BOND INDX FD

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

c EIN-PN 27-3227381-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 164669126
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF US LONG TREASURY INDX FD C

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

c EIN-PN 83-1868299-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 160846174
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
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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
		2021
		This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan NTSS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ►	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

Part I	Asset and Liability Statement
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	105443725	103121372
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	116793855	72123765
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	72577064	20706061
(2) U.S. Government securities	1c(2)	589278216	342798368
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	367145265	215845399
(B) All other	1c(3)(B)	4021390121	3865825128
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	353918610	440829031
(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)	3024463	19474414
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1369625342	1966168263
(10) Value of interest in pooled separate accounts	1c(10)	9648339	10199336
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	344633629	301292542
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	13835784	13618151
(15) Other.....	1c(15)	118569507	141224988

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(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	7485883920	7513226818

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	2766158	2462870
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	366258519	317132066
k Total liabilities (add all amounts in lines 1g through 1j)	1k	369024677	319594936

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	7116859243	7193631882
---	-----------	------------	------------

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)	103121372	
(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)		103121372
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	68479	
(B) U.S. Government securities	2b(1)(B)	4886372	
(C) Corporate debt instruments	2b(1)(C)	150040806	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other	2b(1)(F)	2388508	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		157384165
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock	2b(2)(B)	5316699	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	203189	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		5519888
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-120808650	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-120808650

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		227456494
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		752594
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		45439500
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		
c Other income.....	2c		7165894
d Total income. Add all income amounts in column (b) and enter total.....	2d		426031257
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	336166627	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		336166627
f Corrective distributions (see instructions).....	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	168000	
(2) Contract administrator fees.....	2i(2)	216581	
(3) Investment advisory and management fees.....	2i(3)	10514991	
(4) Other.....	2i(4)	2192419	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		13091991
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		349258618
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		76772639
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

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

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

(1) Name: MITCHELL & TITUS, LLP

(2) EIN: 13-2781641

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a		X	

	Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		1000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.			
5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)			
5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)	
5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year <u>431221</u> .			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan NTESS RETIREMENT INCOME PLAN		B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC		D Employer Identification Number (EIN) 85-0097942
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 22-1211670		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 0
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☒ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2021 v. 201209		

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

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

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

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____

NTESS RETIREMENT INCOME PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2021 and 2020
With Independent Auditor's Report**

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2021 and 2020

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



INDEPENDENT AUDITOR'S REPORT

Plan Administrator and Participants
NTESS Retirement Income Plan

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed an audit of the financial statements of the NTESS Retirement Income Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statement of net assets available for benefits as of December 31, 2021, the related statement of changes in net assets available for benefits for the year then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audit of the Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from qualified institutions as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note 4 to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audit and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the Financial Statements section:

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

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- The information in the accompanying financial statements related to assets held by and certified to by qualified institutions agree to, or is derived from, in all material respects, the information prepared and certified by institutions that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for 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. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are issued.

Management is also responsible for maintaining a current plan instrument, including all Plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and, therefore, is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions,



misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certifications, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.



Other Matters — Supplemental Schedules Required by ERISA and Report on 2020 Financial Statements

The supplemental schedule of assets (held at end of year) as of December 31, 2021 and the schedules of acquisitions and dispositions and reportable transactions for the year then ended are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including its form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the supplemental schedule related to assets held by and certified to by qualified institutions agree to, or is derived from, in all material respects, the information prepared and certified by institutions that management determined meets the requirements of ERISA Section 103(a)(3)(C).



Auditor's Report on the 2020 Financial Statements

We have audited the accompanying financial statements of the Plan, which comprise the statement of net assets available for benefits as of December 31, 2020 and the statement of changes in net assets available for benefits for the year then ended, and in our report dated August 31, 2021, we expressed our opinion that such financial statements present fairly, in all material respects, net assets available for benefits of the Plan as of December 31, 2020, and the changes in net assets available for benefits for the then year ended, in accordance with accounting principles generally accepted in the United States of America.

Mitchell Titus, LLP

October 11, 2022

NTESS RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2021 and 2020

	<u>2021</u>	<u>2020</u>
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-Term Fund	\$ 5,776,151	\$ 5,967,345
Conservative Stock Fund	<u>4,423,185</u>	<u>3,680,994</u>
	10,199,336	9,648,339
Assets held in unallocated insurance contract, at contract value	13,618,151	13,835,784
<i>Investments</i>		
Common stocks	440,829,031	353,918,610
Fixed income	4,451,743,990	4,990,804,341
Derivatives	11,187,508	10,117,232
Cash and cash equivalents	20,706,061	72,577,064
Common/collective trusts	1,966,168,263	1,209,288,003
103-12 entities	<u>301,292,542</u>	<u>504,970,968</u>
Total investments	7,215,744,882	7,165,160,341
Investments held as collateral on securities on loan	122,236,799	98,485,999
<i>Receivables</i>		
Contributions from employer	103,121,372	105,443,725
Accrued income	39,069,489	42,765,476
Due from broker for sale of securities	<u>33,054,276</u>	<u>74,028,379</u>
Total assets	<u>7,513,226,818</u>	<u>7,485,883,920</u>
LIABILITIES		
Administrative expenses payable	2,462,870	2,766,158
Due to broker for securities purchased	190,369,599	262,876,057
Collateral of securities on loan	122,236,799	98,485,999
Payable for foreign currency forward contracts	119,398	185,336
Derivatives	<u>4,406,270</u>	<u>4,711,127</u>
Total liabilities	<u>319,594,936</u>	<u>369,024,677</u>
Net assets available for benefits	<u><u>\$ 7,193,631,882</u></u>	<u><u>\$ 7,116,859,243</u></u>

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2021 and 2020

	<u>2021</u>	<u>2020</u>
ADDITIONS		
<i>Investment income</i>		
Interest and dividend income	\$ 170,069,947	\$ 179,095,089
Net appreciation in fair value of investments	<u>152,839,938</u>	<u>741,444,919</u>
Total investment income	322,909,885	920,540,008
Plan Sponsor contributions	103,121,372	105,443,725
Other	<u>-</u>	<u>68,474</u>
Total additions	<u>426,031,257</u>	<u>1,026,052,207</u>
DEDUCTIONS		
Benefit payments	336,166,627	322,637,268
Administrative expenses	<u>13,091,991</u>	<u>13,377,406</u>
Total deductions	<u>349,258,618</u>	<u>336,014,674</u>
Changes in net assets	76,772,639	690,037,533
<i>Net assets available for benefits</i>		
Beginning of year	<u>7,116,859,243</u>	<u>6,426,821,710</u>
End of year	<u><u>\$ 7,193,631,882</u></u>	<u><u>\$ 7,116,859,243</u></u>

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 1 DESCRIPTION OF THE PLAN

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

General

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

Funding Policy

The Plan Sponsor contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the ERISA minimum funding requirements. The Plan has met the ERISA minimum funding requirements for 2021 and 2020. NTESS may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Plan Sponsor made contributions of \$103,121,372 and \$105,443,725 for the years ended December 31, 2021 and 2020, respectively. Participant contributions were required prior to July 1, 1975. In addition, participants who transferred to this Plan from the Lockheed Martin Specialty Components Pension Plan (LMSC) transferred-in their required and voluntary contributions. The participants’ accumulated contributions pertaining to years prior to 1975 and LMSC transferred-in contributions, including interest credited at an annually compounded rate of 0.062% for the year ended December 31, 2021 and 2.03% for the year ended December 31, 2020, were \$285,548 and \$299,800 at December 31, 2021 and 2020, respectively.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Benefit Payments

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

Plan Termination

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

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

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

Use of Estimates

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

Investment Contracts

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

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

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

Plan Investments

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

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

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

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

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

The fair values of these instruments are recorded as investments of the Plan. Changes in the fair value of the derivative instruments are reflected in investment income as net appreciation on the statement of changes in net assets available for benefits of the Plan. As of December 31, 2021 and 2020, these derivative financial instruments were held for trading purposes. The notional amounts and fair values are presented as gross assets and liabilities as of December 31, 2021 and 2020 as indicated below.

	2021		2020	
	Notional Amount	Amount Included in Fair Value of Asset	Notional Amount	Amount Included in Fair Value of Asset
CASH AND CASH EQUIVALENTS				
<i>Foreign currency</i>				
Contracts – receivable	80,608	\$ 655	2,507,865	\$ 11,466
Contracts – payable	10,238,995	(120,053)	8,763,072	(196,802)
Net (payable)/receivable		<u>\$ (119,398)</u>		<u>\$ (185,336)</u>
DERIVATIVE ASSETS				
Futures contracts	549	\$ -	79,043,180	\$ -
Options contracts	29,100,000	18,761.00	(11,900,000)	-
Swaps contracts	491,550,000	11,168,747	352,842,000	10,117,232
Derivative assets		11,187,508		10,117,232
DERIVATIVE LIABILITIES				
Futures contracts	(188)	-	(28,007,742)	-
Options contracts	(662,100,000)	(1,116,630)	(207,600,000)	(187,232)
Swaps contracts	135,630,000	(3,289,640)	163,850,000	(4,523,895)
Derivative liabilities		<u>(4,406,270)</u>		<u>(4,711,127)</u>
Net derivatives		<u>\$ 6,781,238</u>		<u>\$ 5,406,105</u>

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

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

Derivative Instruments *(continued)*

Derivative instruments investment income for the years ended December 31, 2021 and 2020 was as follows.

	<u>2021</u>	<u>2020</u>
Futures contracts	\$ (690,941)	\$ 7,195,993
Swaps contracts	(875,851)	(5,308,398)
Forwards	386,874	-
Options contracts	<u>2,899,050</u>	<u>1,828,956</u>
Derivatives net gain/(loss)	<u><u>\$ 1,719,132</u></u>	<u><u>\$ 3,716,551</u></u>

Foreign Currency Forward Contracts

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

Risks and Uncertainties

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

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

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

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

Tax Status

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

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more-likely-than-not, based on the technical merits, to be sustained upon examination by the IRS. The Plan Sponsor has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2021, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdiction; however, there are currently no audits for any tax period in progress. The Plan Sponsor believes it is no longer subject to income tax examination for years prior to 2018.

Recent Accounting Pronouncement

In August 2018, the Financial Accounting Standards Board issued Accounting Standards Update (ASU) 2018-13, *Disclosure Framework - Changes to the Disclosure Requirements for Fair Value Measurement*, which amends Accounting Standards Codification 820, *Fair Value Measurement*. This ASU modifies the disclosure requirements for fair value measurements by removing, modifying, or adding certain disclosures. The Plan adopted the ASU, effective January 1, 2020. The adoption of this ASU did not have an impact on the Plan's net assets or changes in net assets.

Subsequent Events

The Plan Sponsor evaluated subsequent events and transactions through October 11, 2022, the date these financial statements were available to be issued.

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

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

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

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

The actuarial valuation for the Plan was prepared by Aon. Actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Significant assumptions underlying the actuarial computations included (a) long-term rate of return of 4.25% (5.00% in 2019) for the year ended December 31, 2020, (b) use of the Pri-2012 amounts weighted mortality table projected generationally from 2012 with Scale MP-2021 for healthy participants, Pri-2012 amounts weighted contingent survivor mortality table projected generationally from 2012 with Scale MP-2021 for surviving spouses, and the Pri-2012 amounts weighted disabled retirement mortality table projected generationally from 2012 with Scale MP-2021 for disabled participants, and (c) retirement ages, disability, and turnover rates based on published statistical data and the Plan's experience. The interest rate assumptions used to calculate the actuarial present value of accumulated Plan benefits are based on long-term economic assumptions and are not expected to fluctuate significantly from year to year, barring significant adjustments to the underlying trust asset allocation.

The actuarial present value of accumulated plan benefits as of December 31, 2021 was as follows:

	December 31, 2020
Vested benefits of participants	
currently receiving payments	\$ 4,019,821,051
Other vested benefits	2,248,380,700
Non-vested benefits	86,608,838
Total	\$ 6,354,810,589

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

(continued)

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2020 is the result of the following:

Change in actuarial assumptions and methods	\$ 593,909,372
Interest accumulation	274,932,063
Benefits accrued	150,610,413
Benefits paid	<u>(322,629,945)</u>
Net decrease	696,821,903
<i>Actuarial present value of accumulated plan benefits</i>	
Beginning of year	<u>5,657,988,686</u>
End of year	<u><u>\$ 6,354,810,589</u></u>

NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held at December 31, 2021, and 2020, and net appreciation in fair value of investments, interest, and dividends for the years ended December 31, 2021 and 2020, was obtained or derived from information provided to the Plan Sponsor and certified as complete and accurate by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 4 INVESTMENTS *(continued)*

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

	2021	2020
Short-term fund	\$ 5,776,151	\$ 5,967,345
Conservative stock fund	4,423,185	3,680,994
Fixed dollar account	13,618,151	13,835,784
<i>Equity</i>		
U.S. equity securities	440,829,031	353,918,610
<i>Fixed income</i>		
Government debt securities	335,180,050	552,485,085
Corporate debt securities	4,081,670,527	4,388,535,386
Other fixed income	34,893,413	49,783,870
Derivatives	11,187,508	10,117,232
Common/collective trusts	1,966,168,263	1,209,288,003
103-12 entities	301,292,542	504,970,968
Cash and cash equivalents	20,706,061	72,577,064
Total investments	\$ 7,215,744,882	\$ 7,165,160,341

Investment income for the years ended December 31, 2021 and 2020 was as follows.

	2021	2020
<i>Investment income</i>		
Net appreciation in the fair value of investments	\$ 152,839,938	\$ 741,444,919
Dividend income	5,519,888	9,370,739
Interest income	157,384,165	163,035,118
Other investment income	7,165,894	6,689,232
Total investment income of the Plan	\$ 322,909,885	\$ 920,540,008

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 4 INVESTMENTS *(continued)*

In 2021 and 2020, the Plan participated in a securities lending program under which securities of the Trust are loaned to selected security brokerage firms. The Northern Trust Company, trustee of the Plan, transfers titles of the loaned securities, but retains the right to redeem securities on short notice and is entitled to all distributions made by the issuer of the securities during the term of the loan. All such loans require collateralization by U.S. government securities, cash, or letters of credit that always equal at least 100% of the loaned security fair value plus accrued interest. Cash collateral received on loaned securities as of December 31, 2021 and 2020 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2021 and 2020 was invested in a separate account. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2021 and 2020, loaned securities had a fair value of \$118,783,886 and \$96,295,865, respectively.

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

For the Years Ended December 31,	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2021	\$ 122,236,799	\$ 122,236,799	\$ 118,783,886	\$ 3,452,913
2020	\$ 98,485,999	\$ 98,485,999	\$ 96,295,865	\$ 2,190,134

Cash received as collateral for securities loaned at December 31, 2021 and 2020 totaled \$57,892,669 and \$26,666,093, respectively. These funds were invested in a commingled fixed-income fund that was valued at the net asset value (NAV) of the shares held at year end. Such investments were considered Level 2 investments.

Non-cash received as collateral for securities loaned at December 31, 2021 and 2020 totaled \$64,344,130 and \$71,819,906, respectively. These securities were held in a separate account at December 31, 2021 and 2020. The securities were valued at fair value. Such investments were considered Level 2 investments.

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 5 FAIR VALUE MEASUREMENTS

The following sets forth, by level within the fair value hierarchy, the Plan assets at fair value as of December 31, 2021 and 2020.

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

- Level 1:* Observable inputs—quoted prices in active markets for identical assets and liabilities.
- Level 2:* Observable inputs other than the quoted prices in active markets for identical assets and liabilities—include quoted prices for similar instruments, quoted prices for identical or similar instruments in inactive markets, and amounts derived from valuation models where all significant inputs are observable in active markets.
- Level 3:* Unobservable inputs—include amounts derived from valuation models where one or more significant inputs are unobservable and require the development of relevant assumptions.

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

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

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

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

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

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

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

Cash totaling \$20,706,061 and \$72,577,064 is not reflected in the fair value measurement tables at December 31, 2021 and 2020, respectively, since the fair value is identical to the unit measure of the instrument.

NTESS RETIREMENT INCOME PLAN
Notes to Financial Statements
For the Years Ended December 31, 2021 and 2020

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2021 were as follows:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Pooled separate accounts	\$ -	\$ 10,199,336	\$ -	\$ 10,199,336
Assets held in unallocated insurance contract	-	-	13,618,151	13,618,151
<i>Equities</i>				
U.S. equity securities	440,417,373	411,658.00	-	440,829,031
<i>Fixed income</i>				
Government debt securities	-	335,180,050	-	335,180,050
Corporate debt securities	-	4,081,670,527	-	4,081,670,527
Other fixed income	-	34,893,413	-	34,893,413
Derivatives	-	11,187,508	-	11,187,508
Common/collective trusts	-	1,966,168,263	-	1,966,168,263
103-12 entities	-	301,292,542	-	301,292,542
Total	<u>\$ 440,417,373</u>	<u>\$6,741,003,297</u>	<u>\$ 13,618,151</u>	<u>\$7,195,038,821</u>

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

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

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2021:

Level 3 Asset Reconciliation
Year Ended December 31, 2021

Balance, beginning of year	\$ 13,835,784
Income	1,093,526
Disbursements	(1,311,159)
Balance, end of year	<u>\$ 13,618,151</u>

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2021 and 2020

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2020:

Level 3 Asset Reconciliation
Year Ended December 31, 2020

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

NOTE 6 RELATED-PARTY TRANSACTIONS

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

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2021 and 2020, the Plan paid Prudential \$42,590 and \$37,672 in trustee and transactional fees, respectively. The Plan also owed the trustee \$26,010 and \$455,130 in fees as of December 31, 2021 and 2020, respectively.

SUPPLEMENTAL SCHEDULE

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
<i>*Pooled separate accounts with Prudential Insurance Company of America</i>			
Short-term fund	Interest-bearing cash account, variable interest, 407,709 units	\$ 5,776,151	\$ 5,776,151
Conservative stock fund	Common stock account, 17,540 units	735,407	4,423,185
<i>*Unallocated insurance contract with Prudential Insurance Company of America</i>	Variable rate, 7.21%	13,618,151	13,618,151
Investments held at Northern Trust	See attached schedule	<u>5,709,547,144</u>	<u>7,191,927,395</u>
		<u><u>\$5,729,676,853</u></u>	<u><u>\$7,215,744,882</u></u>

**Party-in-interest.*

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	815,000	944,334	944,046
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	2,188,000	2,361,434	2,714,128
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	108,992
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	65,000	76,472	75,367
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000	1,950,000	2,081,972
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,700,000	1,688,406	1,937,984
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,030,000	1,223,245	1,205,815
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	5,924,881
* PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	510,000	641,075	634,404
* PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	800,000	970,908	995,143
* PRUDENTIAL FINL INC COM	11,600	1,184,065	1,255,584
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000	336,000	807,182
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	195,000	262,706	262,334
3M CO 4.0% 09-14-2048	1,100,000	1,086,921	1,326,201
3M CO COM	8,200	1,431,007	1,456,566
3M CO FIXED 3.625% 10-15-2047	520,000	610,631	593,233
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028	2,700,000	2,794,125	2,793,042
ABBOTT LAB COM	15,800	1,890,693	2,223,692
ABBOTT LABS 4.75% 04-15-2043	2,170,000	2,236,118	2,830,995
ABBOTT LABS 4.75% 04-15-2043	2,424,000	2,541,572	3,162,365
ABBOTT LABS 4.75% DUE 11-30-2036	865,000	872,448	1,105,513
ABBOTT LABS 4.9% DUE 11-30-2046	2,770,000	3,869,803	3,799,439
ABBVIE INC 4.05% DUE 11-21-2039 REG	2,852,000	2,959,848	3,287,528
ABBVIE INC 4.05% DUE 11-21-2039 REG	4,010,000	4,305,768	4,622,365
ABBVIE INC 4.25% DUE 11-21-2049 REG	2,810,000	3,046,184	3,368,710
ABBVIE INC 4.3% DUE 05-14-2036	675,000	699,036	796,264
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000	3,717,680	4,481,219
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	7,279,194
ABBVIE INC 4.45% DUE 05-14-2046	390,000	415,732	473,148
ABBVIE INC 4.45% DUE 05-14-2046	570,000	699,059	691,523
ABBVIE INC 4.55% DUE 03-15-2035 REG	1,770,000	1,788,702	2,134,219
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000	198,299	264,044
ABBVIE INC 4.75% 03-15-2045	901,000	999,215	1,127,105
ABBVIE INC 4.75% 03-15-2045	1,321,000	1,279,098	1,652,503
ABBVIE INC 4.85% DUE 06-15-2044 REG	945,000	1,128,995	1,187,645
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,100,000	1,136,050	1,382,444
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000	1,215,876	1,562,162
ABBVIE INC 4.875% DUE 11-14-2048	880,000	870,698	1,136,262
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	129,121
ABBVIE INC 4.875% DUE 11-14-2048	395,000	532,658	510,027
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,705,000	1,740,362	2,045,444
ABBVIE INC FIXED 4.7% DUE 05-14-2045	732,000	780,947	910,933
ABBVIE INC FIXED 4.7% DUE 05-14-2045	625,000	622,371	777,777
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000	598,392	653,308
ACCENTURE PLC SHS CL A NEW	2,110	637,872	874,700
ACE INA HLDGS INC 4.15% DUE 03-13-2043	300,000	382,077	360,404
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	300,551
ACTIVISION 2.5% DUE 09-15-2050	875,000	840,754	769,416
ACTIVISION 4.5% DUE 06-15-2047	2,600,000	2,562,404	3,128,477
ACTIVISION BLIZZARD INC COM STK	49,500	3,314,423	3,293,235
ADOBE SYS INC COM	6,640	3,078,640	3,765,278
ADVANCED MICRO DEVICES INC COM	3,700	452,965	532,430
ADVENTHEALTH OBL 2.795% 11-15-2051	505,000	504,621	494,229
ADVENTHEALTH OBL 2.795% 11-15-2051	618,000	618,000	604,819
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	360,000	360,000	446,884
AEP TEX INC 4.15% DUE 05-01-2049	370,000	421,567	422,093
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	2,737,900
AEP TEX INC SR NT SER J 3.45% 05-15-2051	350,000	348,957	353,862
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	654,000	662,263	666,990
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	170,000	194,256	192,212
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	800,000	796,912	762,267
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	1,340,000	1,334,962	1,367,877
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	628,000	662,639	641,065
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	2,605,000	2,595,205	2,659,193
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000	2,137,964	2,238,290

AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	930,000	943,115	971,353
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	210,000	209,097	214,085
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	2,050,000	2,054,904	2,089,876
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,000,000	995,700	1,019,452
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,300,000	1,294,410	1,325,287
AES CORP SR NT 2.45% 01-15-2031	3,300,000	3,310,954	3,218,767
AETNA INC 4.125% DUE 11-15-2042	430,000	419,344	486,348
AETNA INC 4.125% DUE 11-15-2042	1,440,000	1,407,214	1,628,700
AETNA INC NEW 3.875% DUE 08-15-2047	1,247,000	1,356,324	1,391,845
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	1,212,735
AETNA INC NEW 4.75% DUE 03-15-2044	376,000	375,098	460,594
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	230,000	337,642	326,499
AETNA INC NEW 6.75% DUE 12-15-2037	220,000	275,145	318,634
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	434,500
AGILENT TECHNOLOGIES INC COM	19,999	2,797,035	3,192,840
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000	1,228,087	1,451,073
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000	1,091,915	1,078,487
AHS HOSP CORP 2.78% DUE 07-01-2051	420,000	420,000	418,056
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	3,365,749
AIR PROD & CHEM INC COM	3,230	880,438	982,760
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	616,856
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	130,000	129,527	133,723
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	1,000,000	996,360	1,028,637
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	200,000	211,278	204,735
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000	5,113,000	5,544,012
ALABAMA POWER CO SR NT 3% 03-15-2052	810,000	810,742	811,216
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000	421,583	449,876
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	2,220,153
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,934,000	2,084,040	2,146,888
ALABAMA PWR CO 3.75% DUE 03-01-2045	450,000	505,377	499,534
ALABAMA PWR CO 4.15% DUE 08-15-2044	705,000	699,388	826,802
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	5,277,458
ALCAN INC 6.125% DUE 12-15-2033	295,000	409,799	406,463
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	2,320,141
ALEXANDRIA REAL 4% DUE 02-01-2050	710,000	802,335	830,264
ALEXANDRIA REAL 4.85% DUE 04-15-2049	555,000	665,401	719,667
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032	405,000	403,749	387,272
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033	908,000	891,576	854,365
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	1,610,000	1,537,481	1,596,448
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	2,800,000	2,788,464	2,776,430
ALIBABA GROUP HLDG 3.25% DUE 02-09-2061	4,235,000	4,232,096	3,914,897
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	1,405,000	1,647,390	1,601,837
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034	485,000	558,187	550,789
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	325,000	324,938	305,370
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	1,145,000	1,145,341	1,075,842
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	2,906,000	2,851,538	2,730,477
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	1,160,000	1,286,489	1,260,308
ALIGN TECHNOLOGY INC COM	150	88,472	98,577
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO	310,000	305,781	306,590
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	480,000	480,000	564,217
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	2,468,448
ALLSTATE CORP 3.85% DUE 08-10-2049	1,500,000	1,489,545	1,756,566
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	3,064,927
ALLSTATE CORP 4.5% DUE 06-15-2043	475,000	614,978	579,101
ALLSTATE CORP COM	26,200	2,830,263	3,082,430
ALLSTATE CORP FLTGT RT 5.75% DUE 08-15-2053	1,547,000	1,669,938	1,608,880
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	1,275,308
ALLY FINL INC COM	24,900	709,840	1,185,489
ALPHABET INC 1.9% DUE 08-15-2040	610,000	545,370	557,265
ALPHABET INC 1.9% DUE 08-15-2040	1,345,000	1,225,298	1,228,724
ALPHABET INC 2.05% 08-15-2050	1,755,000	1,677,641	1,572,998
ALPHABET INC 2.05% 08-15-2050	1,360,000	1,348,508	1,218,961
ALPHABET INC 2.25% DUE 08-15-2060	1,285,000	1,207,844	1,150,931
ALPHABET INC CAP STK USD0.001 CL C	2,364	3,003,295	6,840,447
ALPHABET INC CAPITAL STOCK USD0.001 CL A	2,868	4,387,483	8,308,711
ALTRIA GROUP INC 2.45% DUE 02-04-2032	535,000	527,688	508,556
ALTRIA GROUP INC 3.4% DUE 02-04-2041	2,960,000	2,835,059	2,737,821
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,552,572
ALTRIA GROUP INC 3.875% DUE 09-16-2046	350,000	344,647	339,625
ALTRIA GROUP INC 4.0% DUE 02-04-2061	1,385,000	1,373,781	1,328,712
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000	3,074,890	2,974,012
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000	2,169,252	2,422,853
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,205,000	1,182,292	1,226,696

ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	525,000	545,303	543,365
ALTRIA GROUP INC 4.5% DUE 05-02-2043	550,000	490,074	571,582
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	393,000	459,747	454,835
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,000,000	1,104,650	1,157,341
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	400,000	371,284	462,936
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,290,000	2,485,394	2,650,310
ALTRIA GROUP INC 5.8% DUE 02-14-2039	1,330,000	1,717,292	1,602,186
ALTRIA GROUP INC 5.8% DUE 02-14-2039	790,000	788,144	951,674
ALTRIA GROUP INC 5.95% DUE 02-14-2049	2,176,000	2,197,429	2,723,698
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	1,251,699
ALTRIA GROUP INC 5.95% DUE 02-14-2049	465,000	583,310	582,040
ALTRIA GROUP INC 6.2% DUE 02-14-2059	48,000	47,859	62,783
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000	316,068	414,629
AMAZON COM INC 2.5% DUE 06-03-2050	1,625,000	1,602,091	1,553,588
AMAZON COM INC 2.5% DUE 06-03-2050	580,000	528,077	554,511
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	2,033,361
AMAZON COM INC 2.7% DUE 06-03-2060	2,025,000	2,026,813	1,960,741
AMAZON COM INC 2.7% DUE 06-03-2060	135,000	133,402	130,716
AMAZON COM INC 4.05% 08-22-2047	262,000	261,001	318,750
AMAZON COM INC 4.05% 08-22-2047	1,670,000	2,073,075	2,031,725
AMAZON COM INC 4.95% DUE 12-05-2044	740,000	981,176	1,013,004
AMAZON COM INC COM	4,139	9,703,218	13,800,833
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000	2,291,223	2,724,399
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	1,445,000	1,501,668	1,700,543
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	5,142,884
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	1,775,000	2,217,884	2,282,155
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,672,000	2,650,143	3,435,446
AMAZON COM INC NT 2.875% 05-12-2041	490,000	509,448	510,013
AMAZON COM INC NT 3.1% 05-12-2051	1,600,000	1,588,544	1,715,555
AMAZON COM INC NT 3.1% 05-12-2051	420,000	450,736	450,333
AMAZON COM INC NT 3.1% 05-12-2051	2,552,000	2,579,809	2,736,311
AMAZON COM INC NT 3.25% 05-12-2061	2,581,000	2,697,694	2,792,555
AMAZON COM INC NT 3.25% 05-12-2061	1,700,000	1,686,060	1,839,343
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	200,000	270,582	270,857
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,790,000	1,779,922	2,180,471
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000	1,221,048	1,631,338
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,670,000	2,237,609	2,341,843
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,599,355
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,599,355
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	260,000	258,916	264,624
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000	1,087,730	1,187,933
AMEREN ILL CO 4.8% DUE 12-15-2043	270,000	347,603	337,777
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	295,000	424,800	408,035
AMERICAN HOMES 4 RENT COMMON STOCK	55,200	2,218,418	2,407,272
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,400,000	1,371,468	1,410,756
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031	405,000	401,035	397,377
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	1,251,000	1,543,136	1,607,902
AMERICAN INTERNATIONAL GROUP INC COM	14,800	806,346	841,528
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000	824,712	992,052
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,578,241
AMERICAN TOWER CORP NEW 2.3% 09-15-2031	250,000	242,060	243,095
AMERICAN TOWER CORP	6,600	1,711,441	1,930,500
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000	1,591,520	1,895,106
AMERISOURCEBERGEN 4.3% 12-15-2047	440,000	513,326	520,149
AMERN CAMPUS 3.3% DUE 07-15-2026	500,000	498,520	527,043
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	5,116,912
AMERN INTL GROUP 3.875% DUE 01-15-2035	950,000	1,019,952	1,051,776
AMERN INTL GROUP 4.375% DUE 01-15-2055	155,000	191,033	190,818
AMERN INTL GROUP 4.5% DUE 07-16-2044	3,039,000	3,680,967	3,753,683
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000	4,275,934	5,311,233
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000	496,985	597,162
AMERN INTL GROUP 4.75% DUE 04-01-2048	265,000	337,374	338,647
AMERN INTL GROUP 4.75% DUE 04-01-2048	725,000	926,012	926,488
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000	1,355,350	1,456,221
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000	2,246,410	2,187,148
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	1,072,798
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,450,000	1,437,946	1,414,143
AMERN TOWER CORP 3.7% DUE 10-15-2049	100,000	108,271	106,957
AMERN TOWER CORP 3.7% DUE 10-15-2049	2,325,000	2,464,576	2,486,747
AMERN WTR CAP CORP 4% DUE 12-01-2046	354,000	351,561	406,770
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	835,000	900,999	999,729
AMETEK INC NEW COM	7,700	1,025,132	1,132,208
AMGEN INC 2.77% 09-01-2053	670,000	503,914	628,636

AMGEN INC 2.8% DUE 08-15-2041 BEO	490,000	482,429	472,808
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000	96,942	96,491
AMGEN INC 3.375% 02-21-2050	1,000,000	999,620	1,044,160
AMGEN INC 3.375% 02-21-2050	225,000	237,051	234,936
AMGEN INC 4.4% 05-01-2045	1,403,000	1,476,510	1,679,500
AMGEN INC 4.4% 05-01-2045	390,000	449,050	466,860
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,617,125
AMGEN INC 4.563% DUE 06-15-2048	1,005,000	1,191,216	1,250,162
AMGEN INC 4.663% DUE 06-15-2051	2,700,000	2,732,535	3,466,331
AMGEN INC 4.95% DUE 10-01-2041	470,000	499,282	588,702
AMGEN INC 5.15% DUE 11-15-2041	698,000	716,699	890,064
AMGEN INC COM	7,600	1,625,792	1,709,772
AMGEN INC FIXED 3.15% 02-21-2040	2,645,000	2,727,262	2,719,875
AMGEN INC SR NT 3% 01-15-2052	2,160,000	2,133,240	2,104,149
AMGEN INC SR NT 3% 01-15-2052	2,235,000	2,219,737	2,177,210
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	795,000	788,855	806,459
ANALOG DEVICES INC 2.95% 10-01-2051	620,000	614,873	639,267
ANALOG DEVICES INC COM	11,100	1,986,706	1,951,047
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000	1,286,158	1,432,034
ANHEUSER BUSCH 3.75% DUE 07-15-2042	815,000	848,642	890,922
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,605,174
ANHEUSER BUSCH 5.8% DUE 01-23-2059	305,000	417,988	442,656
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,222,000	1,270,421	1,773,528
ANHEUSER BUSCH 8% DUE 11-15-2039	165,000	257,268	267,189
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	925,000	1,101,728	1,111,985
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000	4,145,651	4,808,583
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	285,000	377,229	373,860
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000	4,487,490	5,903,052
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,550,000	1,548,280	1,858,854
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	4,916,967
ANHEUSER-BUSCH 4% DUE 01-17-2043	190,000	175,235	212,000
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000	3,485,532	3,803,733
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,640,000	1,720,067	1,829,898
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	515,000	615,209	604,499
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000	1,404,409	1,672,643
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,065,000	1,292,318	1,305,263
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,984,000	2,126,338	2,431,589
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	140,000	153,933	166,915
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	1,086,000	1,174,475	1,347,934
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	640,000	792,928	794,362
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	210,000	269,419	264,447
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	5,492,000	6,309,817	6,915,909
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	1,194,794
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	150,000	189,513	188,652
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	1,630,000	1,896,569	2,050,014
ANHEUSER-BUSCH 5.875% DUE 06-15-2035	420,000	563,251	548,247
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	5,655,000	6,281,749	6,834,286
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	6,115,000	6,287,306	7,390,213
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	4,952,000	5,420,451	6,278,408
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	3,220,000	3,765,940	4,082,486
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	2,664,000	3,056,361	3,295,779
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,900,000	1,898,556	2,350,593
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	600,000	599,496	745,635
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	1,795,000	2,200,312	2,230,691
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	390,000	618,358	634,636
ANSYS INC COM	1,770	660,389	709,982
ANTHEM INC 3.6% DUE 03-15-2051	495,000	493,198	551,509
ANTHEM INC 4.375% 12-01-2047	190,000	225,314	232,245
ANTHEM INC 4.375% 12-01-2047	1,000,000	925,500	1,222,342
ANTHEM INC 4.65% DUE 01-15-2043	115,000	117,034	144,088
ANTHEM INC 4.65% DUE 01-15-2043	1,200,000	1,434,699	1,503,527
ANTHEM INC 4.65% DUE 08-15-2044	600,000	599,190	754,516
ANTHEM INC 4.65% DUE 08-15-2044	618,000	673,632	777,151
ANTHEM INC 4.65% DUE 08-15-2044	245,000	295,928	308,094
ANTHEM INC COM	3,570	1,330,520	1,654,838
ANTHEM INC FIXED 3.7% 09-15-2049	1,065,000	1,116,771	1,189,370
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000	1,093,279	1,228,457
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,065,000	2,187,688	2,573,237
AON CORP FIXED 2.9% DUE 08-23-2051	1,200,000	1,189,443	1,159,758
AON CORP SR NT 6.25 DUE 09-30-2040	1,285,000	1,707,621	1,835,938
AON CORPORATION 2.8% 05-15-2030	1,300,000	1,299,545	1,341,089
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	405,863
AON PLC 4.6% DUE 06-14-2044	1,425,000	1,438,451	1,753,990

AON PLC 4.75% DUE 05-15-2045	220,000	278,434	274,570
AP MOLLER MAERSK 4.5% DUE 06-20-2029	1,000,000	993,880	1,139,173
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	730,000	820,489	847,330
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	310,152
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	4,681,541
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	271,000	293,021	326,731
APPLE INC 2.375% DUE 02-08-2041	295,000	284,442	287,833
APPLE INC 2.55% DUE 08-20-2060 REG	1,000,000	989,330	943,737
APPLE INC 2.55% DUE 08-20-2060 REG	290,000	271,823	273,684
APPLE INC 2.65% 02-08-2051	1,635,000	1,624,258	1,613,897
APPLE INC 2.65% 02-08-2051	425,000	417,830	419,514
APPLE INC 2.65% DUE 05-11-2050 REG	800,000	838,120	789,702
APPLE INC 2.65% DUE 05-11-2050 REG	5,370,000	5,612,065	5,300,871
APPLE INC 2.7% 08-05-2051	1,230,000	1,226,494	1,221,793
APPLE INC 2.8% DUE 02-08-2061	530,000	525,531	528,583
APPLE INC 2.8% DUE 02-08-2061	5,700,000	5,683,641	5,684,765
APPLE INC 2.85% DUE 08-05-2061 BEO	1,160,000	1,158,620	1,167,904
APPLE INC 2.85% DUE 08-05-2061 BEO	1,595,000	1,592,813	1,605,868
APPLE INC 3.45% DUE 02-09-2045	895,000	874,807	1,002,064
APPLE INC 3.45% DUE 02-09-2045	1,975,000	1,957,482	2,211,258
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	3,754,299
APPLE INC 3.75% DUE 09-12-2047	560,000	553,697	657,002
APPLE INC 3.85% DUE 05-04-2043	1,624,000	1,566,582	1,918,118
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	10,629,966
APPLE INC 3.85% DUE 08-04-2046	950,000	987,587	1,129,516
APPLE INC 3.85% DUE 08-04-2046	1,955,000	1,949,819	2,324,424
APPLE INC 4.375% DUE 05-13-2045	448,000	455,582	566,742
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	8,601,067
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	2,561,724
APPLE INC 4.5% DUE 02-23-2036	555,000	552,391	697,333
APPLE INC 4.65% DUE 02-23-2046	3,480,000	3,642,630	4,579,303
APPLE INC 4.65% DUE 02-23-2046	1,100,000	1,404,501	1,447,481
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	2,631,783
APPLE INC COM STK	136,840	9,898,627	24,298,679
APPLE INC FIXED 2.95% 09-11-2049	1,720,000	1,792,943	1,778,698
APPLE INC FIXED 2.95% 09-11-2049	8,000	7,942	8,273
APPLE INC FIXED 3.75% 11-13-2047	1,035,000	1,199,939	1,218,983
APPLE INC NT 2.4% 08-20-2050	1,795,000	1,790,046	1,692,245
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	260,000	258,786	261,410
APPLIED MATERIALS INC COM	9,600	950,955	1,510,656
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000	1,110,890	1,414,084
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	3,286,789
APPLIED MATLS INC 4.35% DUE 04-01-2047	195,000	237,845	248,420
APPLIED MATLS INC 5.85% DUE 06-15-2041	270,000	406,558	395,827
APTIV PLC 5.4% 03-15-2049	900,000	896,022	1,195,924
APTIV PLC FIXED 4.4% DUE 10-01-2046	25,000	29,122	28,953
APTIV PLC SR NT 3.1% 12-01-2051	2,705,000	2,645,869	2,586,724
APTIV PLC SR NT 3.1% 12-01-2051	1,300,000	1,271,582	1,243,158
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	325,000	358,599	348,958
ARCH CAPITAL GROUP COM STK	49,700	1,827,166	2,209,165
ARCHER DANIELS MIDLAND CO NT 2.7% 09-15-2051	1,225,000	1,209,426	1,232,837
ARCHER-DANIELS 4.5% DUE 03-15-2049	150,000	199,470	197,872
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	242,751
ARIZONA PUB SVC CO NT 2.2% 12-15-2031	1,415,000	1,414,759	1,374,857
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	960,000	950,074	932,140
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	476,834
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031	1,200,000	1,196,604	1,240,277
ASTRAZENECA PLC 4% DUE 09-18-2042	837,000	890,371	1,002,656
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000	2,176,768	2,849,105
ASTRAZENECA PLC 4.375% 08-17-2048	550,000	676,498	712,276
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,870,000	2,687,608	2,754,419
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,767,541
ASTRAZENECA PLC NT 3% 05-28-2051	2,932,000	2,891,949	3,085,232
ASTRAZENECA PLC NT 3% 05-28-2051	300,000	313,749	315,679
AT&T INC 2.55% DUE 12-01-2033	1,142,000	997,787	1,118,492
AT&T INC 2.55% DUE 12-01-2033	745,000	733,396	729,664
AT&T INC 3.3% DUE 02-01-2052	500,000	472,715	491,542
AT&T INC 3.5% DUE 02-01-2061	1,460,000	1,471,811	1,441,846
AT&T INC 3.5% DUE 02-01-2061	3,200,000	3,197,952	3,160,211
AT&T INC 3.5% DUE 06-01-2041	1,840,000	1,834,296	1,896,238
AT&T INC 3.5% DUE 06-01-2041	1,375,000	1,396,945	1,417,026
AT&T INC 3.5% DUE 09-15-2053 REG	772,000	628,286	781,903
AT&T INC 3.5% DUE 09-15-2053 REG	2,590,000	2,335,895	2,623,224

AT&T INC 3.55% DUE 09-15-2055	6,516,000	5,017,814	6,565,791
AT&T INC 3.55% DUE 09-15-2055	8,000,000	7,270,924	8,061,131
AT&T INC 3.55% DUE 09-15-2055	10,922,000	8,540,722	11,005,459
AT&T INC 3.65% DUE 09-15-2059	673,000	471,018	682,501
AT&T INC 3.65% DUE 09-15-2059	22,903,000	17,123,753	23,226,322
AT&T INC 3.65% DUE 09-15-2059	1,334,000	1,302,864	1,352,832
AT&T INC 3.8% 12-01-2057	1,294,000	1,123,827	1,352,596
AT&T INC 3.8% 12-01-2057	3,438,000	3,202,270	3,593,682
AT&T INC 3.8% 12-01-2057	156,000	118,715	163,064
AT&T INC 3.85% DUE 06-01-2060	1,130,000	1,184,172	1,185,275
AT&T INC 4.5% DUE 03-09-2048	670,000	777,247	783,692
AT&T INC 4.5% DUE 05-15-2035	1,445,000	1,672,801	1,671,560
AT&T INC 4.55% DUE 03-09-2049	345,000	396,964	411,686
AT&T INC 4.75% DUE 05-15-2046	1,860,000	1,917,533	2,253,201
AT&T INC 4.9% 06-15-2042	555,000	566,985	671,308
AT&T INC 5.15% DUE 03-15-2042	1,853,000	2,143,703	2,329,539
AT&T INC 5.25% DUE 03-01-2037	280,000	355,790	347,071
AT&T INC 5.25% DUE 03-01-2037	2,625,000	2,612,636	3,253,795
AT&T INC 5.35% DUE 09-01-2040	2,878,000	3,426,083	3,661,045
AT&T INC 5.45% DUE 03-01-2047	295,000	375,078	386,368
AT&T INC 5.55% DUE 08-15-2041	700,000	744,114	921,529
AT&T INC COM	279,300	7,512,000	6,870,780
AT&T INC CORP 4.65% 06-01-2044	509,000	562,852	598,288
AT&T INC CORP 4.65% 06-01-2044	360,000	332,644	423,150
AT&T INC FIXED 3.1% DUE 02-01-2043	2,965,000	2,920,999	2,891,136
AT&T INC FIXED 4.85% DUE 07-15-2045	546,000	584,535	651,105
AT&T INC FIXED 8.75% 11-15-2031	1,102,000	1,634,896	1,616,237
ATHENE HLDG LTD 3.45% 05-15-2052	425,000	424,928	428,497
ATHENE HLDG LTD 3.45% 05-15-2052	3,000,000	2,999,490	3,024,681
ATHENE HOLDING LTD 3.95% 05-25-2051	785,000	779,945	849,928
ATLANTIA SPA 1.875% SNR 13/07/2027 EUR	200,000	219,981	235,118
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	739,000	742,530	787,316
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	1,102,090
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	1,220,000	1,212,155	1,190,405
AUTOMATIC DATA PROCESSING INC COM	2,200	506,011	542,476
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	571,686
AUTOZONE INC COM	601	946,083	1,259,930
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	210,000	263,155	258,303
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	900,000	868,743	1,009,658
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	410,000	513,726	513,728
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	3,522,000	3,423,402	4,413,052
B A T CAP CORP 4.39% 08-15-2037	525,000	525,000	554,383
B A T CAP CORP 4.39% 08-15-2037	470,000	492,565	496,305
B A T CAP CORP 4.39% 08-15-2037	4,700,000	4,210,041	4,963,047
B A T CAP CORP 4.54% 08-15-2047	2,200,000	1,810,611	2,307,971
B A T CAP CORP 4.54% 08-15-2047	670,000	713,574	702,882
B A T CAP CORP 4.758% DUE 09-06-2049	784,000	816,287	844,523
B A T CAP CORP 5.282% DUE 04-02-2050	354,000	354,000	401,705
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	2,011,000	1,907,889	1,936,718
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000	1,552,245	1,935,819
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,595,000	1,612,150	1,671,919
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,196,000	1,201,465	1,193,013
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000	2,070,411	2,226,021
BANCO SANTANDER S 3.306% DUE 06-27-2029	1,200,000	1,200,000	1,269,446
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG	600,000	600,000	600,000
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	3,100,000	3,100,000	3,118,591
BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000	4,000,000	3,942,935
BANK AMER CORP 2.831% DUE 10-24-2051	380,000	380,000	374,579
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	3,800,000	3,800,000	3,826,655
BANK AMER CORP 3.311% DUE 04-22-2042	1,500,000	1,500,000	1,581,014
BANK AMER CORP 3.311% DUE 04-22-2042	4,500,000	4,500,000	4,743,042
BANK AMER CORP 3.311% DUE 04-22-2042	4,600,000	4,643,576	4,848,442
BANK AMER CORP 3.311% DUE 04-22-2042	580,000	588,098	611,325
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000	3,000,000	3,514,396
BANK AMER CORP 3.974% 02-07-2030	2,300,000	2,300,000	2,535,702
BANK AMER CORP 4.083% DUE 03-20-2051	4,390,000	5,139,924	5,292,838
BANK AMER CORP 4.083% DUE 03-20-2051	3,590,000	3,778,798	4,328,312
BANK AMER CORP 4.083% DUE 03-20-2051	800,000	800,000	964,526
BANK AMER CORP 4.244% 04-24-2037 REG	4,900,000	5,021,798	5,762,564
BANK AMER CORP 4.244% 04-24-2037 REG	860,000	1,008,178	1,011,389
BANK AMER CORP 4.244% 04-24-2037 REG	640,000	662,948	752,661
BANK AMER CORP 4.33% 03-15-2050	2,220,000	2,534,539	2,756,067
BANK AMER CORP 4.75% DUE 04-21-2045	335,000	394,292	418,674

BANK AMER CORP 4.75% DUE 04-21-2045	3,488,000	3,412,784	4,359,207
BANK AMER CORP 5% DUE 01-21-2044	405,000	554,299	533,366
BANK AMER CORP 5.875% DUE 02-07-2042	20,000	21,892	28,472
BANK AMER CORP FIXED 4.078% 04-23-2040	345,000	401,549	397,352
BANK AMER CORP FIXED 4.078% 04-23-2040	2,350,000	2,426,523	2,706,600
BANK OF AMERICA CORP 2.299% 07-21-2032	2,700,000	2,700,000	2,657,772
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000	1,000,000	965,247
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	11,600,000	11,755,195	11,196,863
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	2,150,000	2,112,180	2,075,281
BANK OF AMERICA CORPORATION 3.483% 03-13-2052	2,500,000	2,500,000	2,769,323
BANNER HEALTH 2.907% DUE 01-01-2042	604,000	604,000	617,458
BANNER HEALTH 3.181% DUE 01-01-2050	280,000	292,222	296,906
BANNER HEALTH 3.181% DUE 01-01-2050	295,000	295,000	312,811
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	2,144,005
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	285,000	285,000	311,875
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	195,000	195,000	187,398
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	3,038,244
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	3,220,000	3,219,769	3,246,635
BARCLAYS PLC 3.65% DUE 03-16-2025	6,800,000	6,822,780	7,182,186
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000	1,543,050	1,640,598
BARCLAYS PLC 4.836% 05-09-2028	2,145,000	2,159,054	2,364,360
BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030	2,282,000	2,455,475	2,590,790
BARCLAYS PLC FXD RATE RESETTNG SUB NT 3.811% 03-10-2042	2,600,000	2,600,000	2,779,410
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042	1,505,000	1,505,000	1,535,929
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042	2,600,000	2,600,000	2,653,431
BARRICK GOLD CORP 5.25% DUE 04-01-2042	485,000	545,056	630,635
BARRICK N AMER FIN 5.7% DUE 05-30-2041	320,000	406,226	436,006
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,534,000	1,801,323	2,090,103
BARRICK N AMER FIN 5.75% DUE 05-01-2043	290,000	327,005	395,066
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,727,633
BARRICK PD 5.95% DUE 10-15-2039	1,625,000	1,743,118	2,216,202
BAXTER INTL INC 2.539% 02-01-2032	1,680,000	1,684,495	1,699,192
BAXTER INTL INC 2.539% 02-01-2032	1,300,000	1,299,948	1,314,851
BAXTER INTL INC 3.5% DUE 08-15-2046	10,000	10,982	10,920
BAXTER INTL INC COM	6,800	529,598	583,712
BAY AREA TOLL AUTH CALIF TOLL BRDGT REV 7.043% 04-01-2050 BEO TAXABLE	200,000	276,638	349,840
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	180,000	180,000	214,099
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	223,568
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	2,342,710
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	652,000	652,000	654,856
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,540,000	1,557,941	1,546,745
BECL S A B DE C V 2.5% 10-14-2031	1,070,000	1,053,926	1,052,816
BECTON DICKINSON & 4.669% DUE 06-06-2047	3,837,000	4,014,626	4,853,608
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	1,391,443
BECTON DICKINSON & 4.669% DUE 06-06-2047	345,000	361,561	436,407
BECTON DICKINSON & 4.875% DUE 05-15-2044	165,000	187,438	197,261
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	495,000	501,065	557,458
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	788,324
BELL CANADA 4.464% 04-01-2048	740,000	740,000	918,346
BELL CDA FIXED 4.3% 07-29-2049	660,000	703,173	803,901
BELL CDA FIXED 4.3% 07-29-2049	220,000	266,394	267,967
BELL CDA GTD NT SER US-4 3.65% 03-17-2051	580,000	602,301	638,822
BELL CDA GTD NT SER US-4 3.65% 03-17-2051	550,000	607,829	605,779
BERKLEY W R CORP 3.55% DUE 03-30-2052	190,000	189,217	207,639
BERKLEY W R CORP COM	13,900	1,032,417	1,145,221
BERKLEY W R CORP SR NT 3.15% 09-30-2061	215,000	203,298	204,972
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	705,000	696,636	845,960
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	385,000	406,229	470,535
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	2,899,250
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000	1,572,461	1,949,133
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000	1,703,429	2,112,467
BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030	500,000	499,920	552,734
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000	3,967,080	4,493,890
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	1,875,000	1,804,003	1,747,843
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	2,895,000	2,941,998	2,863,856
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	1,986,000	2,215,354	2,418,353
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	2,870,966
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	185,000	208,164	227,952
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	2,727,848
BEST BUY INC COM STK	7,166	805,278	728,066
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000	797,712	844,312
BHP BILLITON FIN 5% DUE 09-30-2043	1,530,000	1,863,555	2,029,112
BHP BILLITON FIN 5% DUE 09-30-2043	1,326,000	1,334,649	1,758,563

BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	470,000	565,542	557,859
BIO RAD LABS INC CL A	730	547,690	551,566
BIOGEN INC COMMON STOCK	3,020	943,357	724,558
BIOGEN INC CORP 3.15% 05-01-2050	1,365,000	1,343,459	1,317,053
BK OF AMER NA 6 DUE 10-15-2036	810,000	963,706	1,112,301
BK OF AMER NA 6 DUE 10-15-2036	245,000	332,548	336,437
BLACK HILLS CORP 3.875% DUE 10-15-2049	400,000	410,507	439,058
BLACKSTONE SECD LENDING FD SR NT 144A 2.85% 09-30-2028	2,800,000	2,775,752	2,716,740
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031	2,400,000	2,369,520	2,351,177
BLUE OWL FIN LLC SR NT 144A 4.125% 10-07-2051	1,000,000	975,110	1,005,390
BOEING CO 3.3% DUE 03-01-2035	485,000	435,011	486,975
BOEING CO 3.3% DUE 03-01-2035	285,000	276,598	286,161
BOEING CO 3.6% 05-01-2034	430,000	428,667	451,083
BOEING CO 3.65% DUE 03-01-2047	805,000	718,326	810,111
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	2,515,873
BOEING CO 3.65% DUE 03-01-2047	325,000	285,349	327,063
BOEING CO 3.75% DUE 02-01-2050	600,000	577,541	625,823
BOEING CO 3.85% DUE 11-01-2048	830,000	720,154	864,354
BOEING CO 3.85% DUE 11-01-2048	950,000	900,971	989,321
BOEING CO 3.9% 05-01-2049	390,000	389,510	408,929
BOEING CO 3.9% 05-01-2049	285,000	280,144	298,833
BOEING CO 5.93% DUE 05-01-2060	5,285,000	7,085,696	7,361,233
BOEING CO 5.93% DUE 05-01-2060	1,200,000	1,401,140	1,671,425
BOEING CO 5.93% DUE 05-01-2060	1,490,000	1,654,434	2,075,352
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,532,139
BOEING CO 6.875% DUE 03-15-2039	610,000	851,340	846,458
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	597,754
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000	490,236	594,974
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000	144,429	145,647
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000	451,594	483,166
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	260,333
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	283,187
BOEING CO FIXED 3.825% 03-01-2059	190,000	193,088	191,588
BOEING CO FIXED 3.95% DUE 08-01-2059	145,000	152,585	151,224
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	2,711,598
BOEING CO FIXED 5.705% DUE 05-01-2040	2,185,000	2,220,790	2,813,120
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000	1,000,000	1,358,505
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000	500,000	679,252
BOEING CO FIXED 5.805% DUE 05-01-2050	1,960,000	2,585,365	2,662,669
BOEING CO SR NT 5.875 DUE 02-15-2040	1,775,000	1,903,759	2,277,312
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000	410,000	433,601
BOOKING HLDGS INC COM	1,681	4,083,250	4,033,106
BOSTON SCIENTIFIC CORP COM	14,400	595,143	611,712
BP CAP MKTS AMER 2.772% DUE 11-10-2050	580,000	552,427	546,023
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000	1,659,884	1,562,754
BP CAP MKTS AMER 2.939% DUE 06-04-2051	560,000	531,945	539,665
BP CAP MKTS AMER 2.939% DUE 06-04-2051	1,985,000	1,899,843	1,912,918
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	5,396,646
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	330,000	318,176	322,894
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,110,000	1,091,618	1,086,097
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	1,467,699
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	1,265,000	1,266,025	1,234,927
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	2,235,000	2,235,000	2,268,269
BP CAP MKTS AMER INC 3.379% 02-08-2061	1,140,000	1,123,579	1,176,411
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000	596,412	610,655
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000	510,296	539,088
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	1,100,000	1,090,925	1,205,638
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,548,668
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,655,000	1,696,399	1,962,515
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	980,000	1,175,565	1,215,362
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,082,000	1,090,536	1,341,859
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	865,131
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	675,000	734,041	834,233
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,395,000	1,737,439	1,787,552
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	585,000	551,385	556,413
BRISTOL MYERS SQUIBB CO COM	28,900	1,868,172	1,801,915
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	2,545,000	2,452,031	3,257,965
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	345,000	460,137	459,716
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	1,500,000	1,472,460	1,998,763
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	531,000	491,292	707,562
British pound sterling - Cash Collateral Due to/from CCP Broker	(464,045)	(464,045)	(464,045)
British pound sterling - Cash	760,575	760,575	760,575
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000	1,892,210	2,153,366

BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	665,267
BROADCOM INC 4.11% DUE 09-15-2028 REG	652,000	610,001	715,349
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	900,091
BROADCOM INC 4.3% DUE 11-15-2032 BEO	2,095,000	2,092,360	2,357,114
BROADCOM INC 4.75% 04-15-2029	585,000	601,069	666,462
BROADCOM INC 5.0% DUE 04-15-2030	624,000	709,182	727,150
BROADCOM INC COM	1,540	894,564	1,024,731
BROADCOM INC FIXED 4.15% DUE 11-15-2030	3,855,000	4,237,069	4,279,718
BROADCOM INC SR NT 144A 3.187% 11-15-2036	1,000,000	854,055	999,898
BROADCOM INC SR NT 144A 3.187% 11-15-2036	450,000	440,640	449,954
BROOKFIELD FIN INC 3.5% DUE 03-30-2051	415,000	434,049	436,892
BRUKER CORP	11,100	794,481	931,401
BSTN PPTY LTD 3.4% DUE 06-21-2029	800,000	798,520	849,866
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,530,656
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	285,000	283,404	341,711
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	2,190,000	2,174,977	2,783,210
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	440,000	575,806	559,184
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	1,100,000	1,092,454	1,397,959
BUILDERS FIRSTSOURCE INC COM STK	10,900	771,327	934,239
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,411,216
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	525,000	681,913	674,324
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	5,491,705
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	5,238,629
BURL NORTHN SANTA 3.9% DUE 08-01-2046	730,000	752,394	849,822
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	862,095
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,085,000	1,281,196	1,322,283
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,449,000	3,352,388	4,251,771
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	2,091,345
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,240,000	1,532,175	1,725,458
BURL NORTHN SANTA 6.2% DUE 08-15-2036	330,000	469,290	469,414
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000	1,487,565	1,558,231
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	270,000	305,683	303,545
BURL RES FIN CO 7.4% DUE 12-01-2031	355,000	527,309	509,791
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	185,000	224,805	223,239
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000	592,760	585,247
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	550,000	630,231	678,938
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000	2,481,300	3,086,080
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000	114,363	145,477
BURLINGTON NORTHN SANTA 4.55 09-01-2044	540,000	692,173	683,108
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000	1,100,177	1,477,406
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	855,000	863,418	858,680
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	985,000	979,435	989,239
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	1,000,000	994,350	1,004,304
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	600,000	640,821	653,933
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	999,000	1,064,203	1,308,851
CA INST TECH 4.321% DUE 08-01-2045	1,800,000	1,800,000	2,345,854
CADENCE DESIGN SYS INC COM	26,000	3,621,715	4,845,100
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000	3,764,015	4,590,934
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000	657,664	877,819
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000	6,691,444	7,441,529
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	1,200,000	1,911,756	2,002,626
CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.85% 317U869X0 04/14/2022	29,100,000	128,040	18,761
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000	460,673	479,896
CAMDEN PPTY TR 3.35% DUE 11-01-2049	200,000	219,468	220,010
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	610,000	594,835	602,703
CAMPBELL SOUP CO COM	43,700	1,818,032	1,899,202
Canadian dollar - Cash Collateral Due to/from CCP Broker	228,476	228,476	228,476
Canadian dollar - Cash	46,193	46,193	46,193
CANADIAN NATL RY CO 3.65% 02-03-2048	675,000	801,669	772,825
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	1,095,000	1,089,284	1,122,979
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	1,376,000	1,368,817	1,411,159
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	820,000	818,505	840,952
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,540,000	1,534,570	1,576,942
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	872,000	877,469	892,918
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	2,145,000	2,129,642	2,196,454
CAPITAL ONE FINL CORP COM	14,100	2,079,845	2,045,769
CARDINAL HLTH INC 4.368% DUE 06-15-2047	245,000	273,915	276,989
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,361	494,080
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000	253,844	253,065
CARDINAL HLTH INC	40,196	1,938,594	2,069,692
CARGILL INC 2.125% 11-10-2031	1,390,000	1,383,787	1,372,139
CARNIVAL CORPORATION TLB 10-06-2028	1,100,000	1,094,500	1,089,000
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,038,000	1,187,325	1,215,400

CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,755,000	1,743,182	2,054,939
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	560,000	552,394	586,653
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,442,000	1,441,942	1,538,804
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	440,000	463,346	469,538
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	2,700,000	2,689,227	2,994,499
CATERPILLAR INC 3.803% DUE 08-15-2042	485,000	565,607	567,534
CATERPILLAR INC 4.75% DUE 05-15-2064	365,000	461,590	526,518
CATERPILLAR INC 5.2% DUE 05-27-2041	265,000	369,227	365,533
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	563,000	663,868	795,765
CATERPILLAR INC COM	19,600	4,315,694	4,052,104
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	255,000	283,369	280,539
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,870,263
CBRE GROUP INC CL A CL A	23,258	2,274,103	2,523,726
CBS CORP NEW 2.9% DUE 01-15-2027	300,000	295,050	312,573
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	15,407,000	15,407,000	15,407,000
CCP DUE RECEIVABLE FROM CITIBANK	714,000	714,000	714,000
CCP RECEIVABLE FROM BANK OF AMERICA	291,000	291,000	291,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,176,000	1,176,000	1,176,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	475,440
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000	398,173	416,943
CDN NAT RES LTD 6.25% DUE 03-15-2038	655,000	826,526	863,674
CDN NAT RES LTD 6.45% DUE 06-30-2033	1,045,000	1,290,449	1,345,127
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000	374,402	371,989
CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000	1,122,243	1,202,996
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	646,000	677,330	795,193
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000	1,398,908	1,723,329
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	1,307,895
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	3,572,752
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	370,000	368,601	475,011
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	375,000	516,112	515,224
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000	742,598	865,577
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027	3,500,000	567,681	172,097
CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98	2,800,000	-	12,523
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	1,200,000	15,577	19,431
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	600,000	7,070	9,715
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPCOIL62	400,000	-	5,213
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54	600,000	5,879	9,996
CDS BARCGB5G 12/20/2025 SELL NEXTERA ENERGY CAPITAL SWPCOJT21	1,600,000	36,012	44,297
CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022	2,200,000	-	18,240
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	200,000	-	655
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	300,000	-	982
CDS BOFAUS6NGFX 06/20/2024 SELL REPUBLIC OF ITALY 6.87 SWPCOIFY8	2,700,000	-	47,747
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	1,100,000	-	12,223
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	8,300,000	-	92,228
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHYA1	100,000	-	1,463
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPCOJYF6	100,000	-	854
CDS CITIUS33 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH2B4	400,000	-	1,310
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8	400,000	-	-
CDS CITIUS33 SELL PROT ON 12-20-2022 SWPCOG5Z0	300,000	-	809
CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPCOG5Z0	1,200,000	-	3,235
CDS CSFPGB2L 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFT7	900,000	-	19,278
CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPCOHXN4	1,700,000	-	-
CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1	1,800,000	-	-
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	200,000	-	3,124
CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPCOF2A0	1,100,000	151,239	26,463
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPCOF954	600,000	108,333	13,605
CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPCOGL90	600,000	3,597	4,554
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPCOF962	4,900,000	15,084	21,071
CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	500,000	-	6,809
CDS MSCUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	100,000	-	1,562
CDS MSCUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	200,000	763	904
CDS MSCUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	300,000	1,578	1,356
CDS MSCUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	600,000	2,136	2,712
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	550,000	3,852	2,460
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	950,000	7,458	4,249
CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01	300,000	31,017	26,812
CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050	300,000	44,042	14,751
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	600,000	81,850	53,623
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	36,658	26,812
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	38,485	26,812
CDX MSCUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000	24,871	17,874
CDX MSCUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000	322,777	206,139
CELANESE CORP DEL COM STK	7,500	1,176,034	1,260,450

CENOVUS ENERGY INC 5.4% 06-15-2047	1,071,000	1,325,234	1,337,398
CENOVUS ENERGY INC 5.4% 06-15-2047	680,000	842,149	849,141
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	365,000	503,255	496,363
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000	1,077,681	1,302,468
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,575,000	1,557,625	1,584,618
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,160,000	1,154,284	1,167,083
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,346,000	1,336,363	1,354,219
CENTENE CORP DEL 2.5% 03-01-2031	950,000	950,000	924,839
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	1,110,000	1,110,000	1,132,433
CENTENE CORP DEL FIXED 4.625% 12-15-2029	1,540,000	1,540,000	1,660,828
CENTENE CORP DEL SR NT 4.25% 12-15-2027	875,000	867,650	912,188
CENTENE CORP DEL SR NT 4.25% 12-15-2027	990,000	981,684	1,032,075
CENTERPOINT ENERGY 4.5% DUE 04-01-2044	160,000	211,011	201,249
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000	4,990	5,058
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	85,000	84,484	105,949
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	365,000	362,784	454,957
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	800,000	797,103	882,691
CF BLACKROCK RUSSELL 3000 INDEX FD	14,119,884	359,311,176	814,590,124
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	5,218,027	162,787,507	164,669,126
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND -S	5,973,246	59,732,456	111,460,764
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826	174,236,787	262,854,243
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	1,872,846	27,507,115	301,292,542
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	219,256	18,847,497	31,642,543
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	309,151	3,098,438	4,824,605
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	2,105,117	153,212,631	270,233,863
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	2,275,401	25,733,265	49,708,417
CF US LONG TREASURY INDEX FUND C	12,476,724	159,896,845	160,846,174
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	1,000,000	1,000,000	1,020,000
CHARTER 4.908% DUE 07-23-2025	2,300,000	2,300,000	2,531,164
CHARTER 5.375% DUE 04-01-2038	955,000	1,072,070	1,139,215
CHARTER 6.384% DUE 10-23-2035	1,470,000	1,934,223	1,897,034
CHARTER 6.484% DUE 10-23-2045	6,313,000	6,775,496	8,645,115
CHARTER 6.834% DUE 10-23-2055	2,070,000	2,079,681	2,970,130
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	360,000	360,436	362,301
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	760,000	733,389	764,858
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	3,050,000	3,014,069	2,966,526
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	3,060,000	3,026,083	2,959,923
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	525,000	555,070	545,236
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	400,000	399,624	415,418
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,441,000	2,839,805	2,840,490
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	349,097
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,208,000	2,397,152	2,569,357
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	495,000	472,349	480,287
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	1,075,000	1,102,772	1,207,553
CHARTER FIXED 3.85% DUE 04-01-2061	1,750,000	1,709,615	1,656,919
CHARTER FIXED 3.85% DUE 04-01-2061	450,000	426,006	426,065
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000	4,373,952	4,165,968
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000	2,507,038	2,376,495
CHARTER FIXED 5.75% DUE 04-01-2048	2,650,000	3,108,415	3,314,684
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	750,494
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	800,527
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000	1,300,000	1,467,673
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	945,000	852,570	869,382
CHICAGO ILL 7.045% DUE 01-01-2029 REG	430,000	441,330	493,697
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	690,000	671,289	653,984
CHILDRENS HOSP 2.704% DUE 07-01-2050	827,000	827,000	807,884
CHILDRENS HOSP 4.115% DUE 01-01-2047	205,000	257,334	253,967
CHILDRENS HOSP CORP 2.585% 02-01-2050	335,000	335,000	321,761
CHIPOTLE MEXICAN GRILL INC COM STK	465	805,140	812,936
CHUBB CORP 6% DUE 05-11-2037	370,000	529,951	526,395
CHUBB CORP 6.5% DUE 05-15-2038	140,000	210,071	209,102
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	180,000	225,436	223,295
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	1,870,000	1,870,097	1,916,825
CHURCHILL DOWNS INC COM	2,313	577,706	557,202
CI FINANCIAL CO 4.1% 06-15-2051	865,000	864,550	940,816
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	3,699,459
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,890,000	1,822,366	2,118,781
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	1,962,398
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	554,000	676,207	701,399
CIGNA CORP NEW COM	4,400	941,149	1,010,372
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000	1,299,948	1,602,726
CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000	591,047	729,857
CIGNA CORP NEW CORP 4.8% 08-15-2038	445,000	557,558	548,625

CIGNA CORP NEW CORP 4.8% 08-15-2038	1,215,000	1,267,852	1,497,932
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000	1,197,300	1,555,731
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000	590,668	767,494
CIGNA CORP NEW CORP 4.9% 12-15-2048	990,000	1,298,188	1,283,478
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,695,000	1,994,721	2,197,470
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	700,000	698,971	724,636
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,050,000	1,068,260	1,097,549
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	790,000	815,821	825,775
CIGNA CORP NEW SR NT 3.4% 03-15-2051	1,650,000	1,674,377	1,731,839
CIGNA CORP NEW SR NT 3.4% 03-15-2051	3,000,000	2,983,740	3,148,798
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000	8,680,223	9,770,976
CISCO SYS INC 5.5% DUE 01-15-2040	245,000	349,093	341,984
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	1,170,000	1,685,550	1,683,758
CISCO SYSTEMS INC	17,800	1,019,094	1,127,986
CIT GROUP INC 5% DUE 08-01-2023	1,200,000	1,220,250	1,267,500
CITIGROUP INC 2.904% 11-03-2042	215,000	215,000	213,509
CITIGROUP INC 3.875% 12-29-2049	1,264,000	1,264,000	1,264,000
CITIGROUP INC 3.887% 01-10-2028	12,300,000	12,530,010	13,343,327
CITIGROUP INC 4.0% DUE 12-31-2049 BEO	540,000	540,000	544,050
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	2,061,475
CITIGROUP INC 4.65% DUE 07-30-2045	740,000	957,373	936,046
CITIGROUP INC 4.75% DUE 05-18-2046	3,680,000	4,133,807	4,539,536
CITIGROUP INC 4.75% DUE 05-18-2046	800,000	797,936	986,856
CITIGROUP INC 4.75% DUE 05-18-2046	485,000	610,615	598,281
CITIGROUP INC 5.3 DUE 05-06-2044	500,000	660,791	654,345
CITIGROUP INC 5.316% 09-26-2020 REG	1,495,000	1,988,206	1,980,837
CITIGROUP INC 5.316% 09-26-2020 REG	2,635,000	3,686,255	3,491,308
CITIGROUP INC 5.875 DUE 01-30-2042	830,000	1,211,960	1,176,091
CITIGROUP INC 5.875 DUE 01-30-2042	540,000	709,924	765,168
CITIGROUP INC 5.875% DUE 02-22-2033	275,000	354,104	349,276
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	275,000	367,554	365,271
CITIGROUP INC 6.675% DUE 09-13-2043	1,640,000	2,497,406	2,472,493
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	344,235
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000	2,265,901	2,695,962
CITIGROUP INC COM NEW COM NEW	78,700	5,173,696	4,752,693
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000	2,280,000	2,599,023
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	720,000	720,000	820,744
CITRIX SYS INC 4.5% 12-01-2027	400,000	380,644	434,496
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,000,000	2,008,080	2,133,694
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,050,000	1,238,115	1,403,568
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000	591,560	668,366
CME GROUP INC 5.3 09-15-2043	800,000	798,560	1,115,010
CME GROUP INC 4.15% DUE 06-15-2048	260,000	332,743	337,592
CME GROUP INC 4.15% DUE 06-15-2048	215,000	214,013	279,163
CME_IRS SBSIUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1	1,400,000	-	-
CME_IRS SBSIUS33 01/11/2051 USD P 3MLIBOR / R 1.57% SWU017LQ1	1,700,000	-	-
CME_IRS SBSIUS33 01/13/2051 USD P 3MLIBOR / R 1.58% SWU017O05	800,000	-	-
CME_IRS SBSIUS33 01/26/2031 USD P 3MLIBOR / R 1.07% SWU017WLO	2,500,000	-	-
CME_IRS SBSIUS33 02/03/2030 USD P 1.76% / R 3MLIBOR SWU00ZBC2	2,600,000	-	-
CME_IRS SBSIUS33 02/05/2025 USD P 1.52% / R 3MLIBOR SWU00ZDZ9	2,200,000	-	-
CME_IRS SBSIUS33 02/12/2025 USD P 1.54% / R 3MLIBOR SWU00ZK40	2,500,000	-	-
CME_IRS SBSIUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81	1,100,000	-	-
CME_IRS SBSIUS33 02/18/2026 USD P 3MLIBOR / R 0.64% SWU018GV4	8,200,000	-	-
CME_IRS SBSIUS33 02/18/2030 USD P 1.66% / R 3MLIBOR SWU00ZOG9	1,300,000	-	-
CME_IRS SBSIUS33 02/20/2025 USD P 1.53% / R 3MLIBOR SWU00ZPN3	1,900,000	-	-
CME_IRS SBSIUS33 02/20/2030 USD P 1.64% / R 3MLIBOR SWU00ZPM5	1,100,000	-	-
CME_IRS SBSIUS33 02/25/2030 USD P 1.62% / R 3MLIBOR SWU00ZUD9	1,200,000	-	-
CME_IRS SBSIUS33 03/03/2030 USD P 1.465% / R 3MLIBOR SWU010923	2,400,000	-	638
CME_IRS SBSIUS33 03/12/2031 USD P 3MLIBOR / R 1.387% SWU019500	3,100,000	-	-
CME_IRS SBSIUS33 03/16/2031 USD P 3MLIBOR / R 1.44% SWU019B54	3,300,000	-	-
CME_IRS SBSIUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWU010SG1	1,000,000	-	838
CME_IRS SBSIUS33 03/24/2051 USD P 3MLIBOR / R 2.12% SWU019HG4	1,500,000	-	144,607
CME_IRS SBSIUS33 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGJ4	18,100,000	-	618,126
CME_IRS SBSIUS33 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7	1,700,000	-	-
CME_IRS SBSIUS33 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1	2,400,000	-	-
CME_IRS SBSIUS33 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2	2,800,000	-	-
CME_IRS SBSIUS33 06/15/2051 USD P 1.943% / R 3MLIBOR SWU01ARM7	1,700,000	-	-
CME_IRS SBSIUS33 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30	2,400,000	-	-
CME_IRS SBSIUS33 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0	2,300,000	-	-
CME_IRS SBSIUS33 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39	2,300,000	-	-
CME_IRS SBSIUS33 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4	2,900,000	-	-
CME_IRS SBSIUS33 06/22/2051 USD P 1.935% / R 3MLIBOR SWU01AVX8	600,000	-	-
CME_IRS SBSIUS33 06/23/2051 USD P 1.945% / R 3MLIBOR SWU01AWL3	600,000	-	-

CME_IRS SBSIUS33 06/23/2051 USD P 1.968% / R 3MLIBOR SWU01AWK5	900,000	-	-
CME_IRS SBSIUS33 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3	3,200,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7	2,500,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4	200,000	-	-
CME_IRS SBSIUS33 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22	3,200,000	-	-
CME_IRS SBSIUS33 07/06/2051 USD P 1.888% / R 3MLIBOR SWU01BA01	1,000,000	-	-
CME_IRS SBSIUS33 07/15/2031 USD P 1.47% / R 3MLIBOR SWU01BF48	1,700,000	-	4,317
CME_IRS SBSIUS33 07/16/2051 USD P 1.762% / R 3MLIBOR SWU01BFQ9	1,700,000	-	-
CME_IRS SBSIUS33 07/21/2031 USD P 1.476% / R 3MLIBOR SWU01BIT0	300,000	-	678
CME_IRS SBSIUS33 08/04/2051 USD P 1.645% / R 3MLIBOR SWU01BQL8	1,000,000	-	15,404
CME_IRS SBSIUS33 08/12/2051 USD P 1.785% / R 3MLIBOR SWU01BWM9	1,600,000	-	-
CME_IRS SBSIUS33 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VIX7	1,200,000	-	-
CME_IRS SBSIUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8	1,200,000	-	-
CME_IRS SBSIUS33 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43	1,300,000	-	-
CME_IRS SBSIUS33 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3	1,600,000	-	-
CME_IRS SBSIUS33 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VRI1	2,900,000	-	-
CME_IRS SBSIUS33 10/06/2031 USD P 3MLIBOR / R 1.495% SWU01CQM4	1,300,000	-	-
CME_IRS SBSIUS33 10/14/2031 USD P 3MLIBOR / R 1.542% SWU01CVI7	2,000,000	-	-
CME_IRS SBSIUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6	23,000,000	-	671,430
CME_IRS SBSIUS33 10/19/2051 USD P 3MLIBOR / R 1.818% SWU01D1T4	1,500,000	-	35,080
CME_IRS SBSIUS33 10/22/2051 USD P 3MLIBOR / R 1.79% SWU01D503	1,300,000	-	21,528
CME_IRS SBSIUS33 10/27/2051 USD P 3MLIBOR / R 1.89% SWU01D808	2,000,000	-	81,406
CME_IRS SBSIUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36	1,800,000	-	-
CME_IRS SBSIUS33 11/10/2051 USD P 1.81% / R 3MLIBOR SWU01DIJ9	2,300,000	-	-
CME_IRS SBSIUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2	3,800,000	-	101,941
CME_IRS SBSIUS33 12/08/2051 USD P 1.638% / R 3MLIBOR SWU01EB12	1,000,000	-	22,414
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	1,001,855
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000	570,000	571,057
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000	1,195,000	1,174,088
CMS ENERGY CORP 4.875 DUE 03-01-2044	964,000	1,178,924	1,216,550
CMS ENERGY CORP SR NT 4.7 03-31-2043	435,000	510,306	523,337
COCA COLA CO 2.5% 03-15-2051	673,000	636,521	648,500
COCA COLA CO 2.6% DUE 06-01-2050	1,300,000	1,299,168	1,274,491
COCA COLA CO 2.875% DUE 05-05-2041	1,272,000	1,265,500	1,327,898
COCA COLA CO COM	47,700	2,459,123	2,824,317
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	1,308,695
COCA COLA CO FIXED 2.5% DUE 06-01-2040	320,000	317,373	322,140
COCA COLA CO FIXED 4.2% DUE 03-25-2050	375,000	470,441	477,373
COCA-COLA CO/THE 3.0% DUE 03-05-2051	681,000	727,873	723,624
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	220,000	292,448	286,728
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000	2,808,808	2,835,379
COLGATE-PALMOLIVE CO COM	10,700	834,462	913,138
COLTV SHORT TERM INVT FD	3,761	3,761	3,761
COLTV SHORT TERM INVT FD	239	239	239
COLTV SHORT TERM INVT FD	4,678,178	4,678,178	4,678,178
COLTV SHORT TERM INVT FD	1	1	1
COLTV SHORT TERM INVT FD	1	1	1
COLTV SHORT TERM INVT FD	35,737,259	35,737,259	35,737,259
COLTV SHORT TERM INVT FD	1,754	1,754	1,754
COLTV SHORT TERM INVT FD	1,447	1,447	1,447
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000	1,999,721	2,145,518
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	677,168
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,965,000	4,010,636	3,835,670
COMCAST CORP NEW 3.25% 11-01-2039	2,150,000	2,241,633	2,274,328
COMCAST CORP NEW 3.4% DUE 07-15-2046	540,000	563,274	573,984
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000	2,973,780	3,188,801
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000	224,124	286,992
COMCAST CORP NEW 3.75% DUE 04-01-2040	3,927,000	4,466,341	4,407,902
COMCAST CORP NEW 3.75% DUE 04-01-2040	470,000	467,443	527,556
COMCAST CORP NEW 3.9% DUE 03-01-2038	535,000	529,905	606,749
COMCAST CORP NEW 3.9% DUE 03-01-2038	890,000	851,448	1,009,357
COMCAST CORP NEW 4% DUE 03-01-2048	870,000	783,821	1,005,575
COMCAST CORP NEW 4% DUE 03-01-2048	1,165,000	1,382,490	1,346,546
COMCAST CORP NEW 4.049% DUE 11-01-2052	764,000	802,754	895,684
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000	984,662	973,060
COMCAST CORP NEW 4.4% DUE 08-15-2035	350,000	418,086	420,153
COMCAST CORP NEW 5.65% DUE 06-15-2035	235,000	313,154	311,256
COMCAST CORP NEW 7.05% DUE 03-15-2033	771,000	957,393	1,110,650
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	440,000	537,750	508,386
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,452,000	3,763,021	3,988,522
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	3,848,716
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,012,000	1,061,464	1,176,849
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,450,000	1,420,826	1,686,197

COMCAST CORP NEW-CL A	44,300	2,435,218	2,229,619
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,915,784
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000	2,938,243	3,263,749
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	305,000	305,000	340,555
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041	210,000	210,000	214,676
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	8,097,458
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	126,000	124,711	142,334
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	850,000	844,701	895,172
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,933,000	2,044,774	2,187,224
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	6,120,479
COMMScope INC. TLB DUE 04-06-2026 BEO	391,000	387,090	385,542
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,779,006
COMWLTH EDISON CO 2.75% DUE 09-01-2051	165,000	160,575	160,169
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000	1,490,265	1,666,483
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	240,575
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000	497,230	522,755
COMWLTH EDISON CO 4.6% DUE 08-15-2043	275,000	291,130	341,885
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000	584,193	595,823
CONAGRA BRANDS INC 5.4% 11-01-2048	230,000	292,130	310,752
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	320,000	419,030	405,884
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000	281,046	380,516
CONOCO INC 6.95% DUE 04-15-2029	4,500,000	5,704,110	5,925,180
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,370,000	1,800,667	1,867,127
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	118,000	117,919	133,705
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	450,000	517,087	541,006
CONOCOPHILLIPS COM	15,600	726,810	1,126,008
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	845,000	1,247,853	1,230,295
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	1,498,255
CONS EDISON CO N Y 3.2% DUE 12-01-2051	845,000	845,000	847,804
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	5,927,838
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,056,000	1,168,803	1,149,641
CONS EDISON CO N Y 3.875% DUE 06-15-2047	260,000	298,022	284,919
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	3,268,493
CONS EDISON CO N Y 3.95% DUE 03-01-2043	905,000	981,936	985,995
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,356,978
CONS EDISON CO N Y 4.3% DUE 12-01-2056	815,000	965,185	972,270
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	2,578,782
CONS EDISON CO N Y 4.5% DUE 12-01-2045	205,000	212,270	242,815
CONS EDISON CO N Y 4.625% DUE 12-01-2054	380,000	381,848	476,133
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	501,192
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	2,940,900	3,102,016
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	2,233,451
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	2,104,982
CONS EDISON CO N Y 5.5% DUE 12-01-2039	680,000	860,775	875,948
CONSOLIDATED EDISON CO N Y INC 3.35% DUE04-01-2030 REG	600,000	598,632	645,871
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	355,000	403,678	380,490
CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061	1,565,000	1,573,491	1,658,973
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	1,027,265
CONSTELLATION 4.1% 02-15-2048	935,000	1,066,302	1,063,566
CONSTELLATION 4.5% DUE 05-09-2047	225,000	221,710	269,638
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	345,000	371,368	378,196
CONSUMERS ENERGY 3.1% DUE 08-15-2050	355,000	352,483	371,100
CONSUMERS ENERGY 3.95% DUE 07-15-2047	440,000	535,986	517,827
CONSUMERS ENERGY 4.05% DUE 05-15-2048	1,370,000	1,604,255	1,639,728
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	1,257,535
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	470,000	430,077	416,340
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	744,000	737,669	659,058
CONSUMERS ENERGY CO 2.65% 08-15-2052	690,000	689,420	674,029
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	255,000	294,732	292,851
CONSUMERS ENERGY FIXED 3.75% 02-15-2050	820,000	810,439	943,134
COOPERATIEVE CENTRALE RAIFFEISEN BOERENLS.75 DUE 12-01-2043 REG	565,000	775,447	790,441
COOPERATIEVE CENTRALE RAIFFEISEN BOERENLS.75 DUE 12-01-2043 REG	1,096,000	1,179,632	1,533,316
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000	1,762,101	1,894,804
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	250,000	335,592	329,765
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	6,331,493
CORNING INC 4.7% DUE 03-15-2037	265,000	255,643	312,705
CORNING INC 5.45% DUE 11-15-2079	715,000	728,266	948,070
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	1,193,374
CORNING INC COM	29,500	1,094,656	1,098,285
COTTAGE HLTH CR 3.304% DUE 11-01-2049	151,000	151,000	162,853
COVANTA HOLDING CORPORATION INITIAL TERMB LOAN DUE 11-30-2028 BEO	1,023,345	1,020,787	1,023,857
COVANTA HOLDING CORPORATION INITIAL TERMC LOAN DUE 11-30-2028 BEO	76,655	76,463	76,693
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	800,000	800,000	856,975

CR SUISSE GROUP AG FLTGT 3.86% DUE 01-12-2029	647,000	647,000	693,078
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	1,625,000	2,002,015	2,063,797
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000	2,093,133	2,667,061
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	585,000	706,616	742,967
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	2,756,813
CROWN CASTLE INTL 4% DUE 11-15-2049	1,215,000	1,240,652	1,340,986
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031	2,740,000	2,727,560	2,625,035
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	1,325,000	1,289,888	1,293,953
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	245,000	241,607	239,259
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	729,000	785,399	822,671
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000	2,678,589	3,321,112
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049	1,110,000	1,108,823	1,428,991
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,775,487
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	625,000	628,703	616,488
CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027	1,261,284	1,254,978	1,243,942
CSX CORP 3.35% 09-15-2049	2,800,000	2,780,568	2,968,616
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	2,142,688
CSX CORP 3.8% DUE 11-01-2046	240,000	283,202	270,655
CSX CORP 4.1 DUE 03-15-2044	280,000	332,480	324,907
CSX CORP 4.1 DUE 03-15-2044	1,157,000	1,075,984	1,342,562
CSX CORP 4.25% DUE 11-01-2066	850,000	847,884	1,043,417
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	497,872
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000	1,150,397	1,315,804
CSX CORP 4.75% DUE 05-30-2042	640,000	701,319	803,013
CSX CORP 4.75% DUE 11-15-2048	263,000	274,630	339,533
CSX CORP 5.5% DUE 04-15-2041	285,000	326,018	380,181
CSX CORP 6% DUE 10-01-2036	820,000	1,060,309	1,109,556
CSX CORP 6.15% DUE 05-01-2037	315,000	429,339	442,400
CSX CORP COM STK	42,000	1,518,714	1,579,200
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000	2,008,873	2,388,164
CSX CORP FIXED 4.3% DUE 03-01-2048	585,000	728,808	712,794
CSX CORP FIXED 4.65% DUE 03-01-2068	285,000	365,208	371,277
CUBESMART	22,200	1,219,329	1,263,402
CUMMINS INC FIXED 2.6% DUE 09-01-2050	500,000	496,690	462,510
CUMMINS INC	25,200	6,134,909	5,497,128
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,298,000	1,374,818	1,718,054
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,035,000	1,121,758	1,369,943
CVS HEALTH CORP 2.7% DUE 08-21-2040	55,000	54,975	53,126
CVS HEALTH CORP 2.7% DUE 08-21-2040	1,370,000	1,326,856	1,323,315
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	853,728
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,316,883
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	1,465,000	1,702,947	1,686,269
CVS HEALTH CORP 4.78% DUE 03-25-2038	5,379,000	5,524,117	6,574,152
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,315,000	3,092,442	3,036,585
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,046	6,164,989
CVS HEALTH CORP 5.05% DUE 03-25-2048	3,742,000	4,329,979	4,908,381
CVS HEALTH CORP 5.125% DUE 07-20-2045	615,000	797,622	801,839
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,465,000	1,585,350	1,910,071
DANAHER CORP COM	7,760	2,455,756	2,553,118
DANAHER CORP SR NT 2.8% 12-10-2051	830,000	827,526	822,854
DANAHER CORP SR NT 2.8% 12-10-2051	1,225,000	1,217,601	1,214,453
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	1,600,000	1,600,000	1,902,170
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	2,144,656
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	1,100,000	1,100,000	1,108,250
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	1,066,834
DEERE & CO 3.9% DUE 06-09-2042	735,000	888,229	875,151
DEERE & CO COM	8,120	2,413,823	2,784,267
DEERE & CO FIXED 3.75% DUE 04-15-2050	220,000	219,996	260,815
DEERE & CO FIXED 3.75% DUE 04-15-2050	613,000	658,773	726,724
DELL INC 6.5% DUE 04-15-2038	705,000	912,538	909,372
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026	2,000,000	1,994,860	2,253,877
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	502,000	608,330	764,849
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	378,000	377,724	575,922
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	276,000	345,816	460,103
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	470,000	605,604	783,509
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	344,000	382,540	573,462
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	1,322,000	1,546,792	2,203,827
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	27,400	1,540,643	1,539,058
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	4,465,229
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	7,100,000	7,146,438	7,266,108
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,994,000	1,994,000	2,011,482
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	2,427,204
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000	2,067,086	2,094,291

DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,507,000	1,682,822	1,749,474
DEVON ENERGY CORP 4.75% DUE 05-15-2042	960,000	939,129	1,114,462
DH EUROPE FIN II S 3.4% DUE 11-15-2049	240,000	246,156	258,133
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	1,210,000	1,292,890	1,295,106
DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026	97,750	97,506	45,046
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029	3,500,000	3,495,915	3,711,436
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	295,000	296,632	339,321
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	108,332
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000	898,560	986,058
DISCOVERY 4.9% DUE 03-11-2026	2,200,000	2,310,836	2,452,932
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,497,000	1,287,852	1,574,738
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	2,810,000	2,788,352	2,955,921
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,700,000	1,689,664	2,135,221
DISCOVERY FIXED 4.65% DUE 05-15-2050	795,000	812,285	935,791
DISNEY WALT CO 2.75% DUE 09-01-2049	2,665,000	2,595,741	2,588,642
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	194,270
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,415,000	1,531,062	1,553,838
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,507,000	1,695,630	1,654,865
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000	499,320	567,581
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	1,230,000	1,412,237	1,396,249
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	3,746,033
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000	998,570	1,163,539
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	2,380,527
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	3,971,785
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	2,250,678
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	295,000	356,838	353,394
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000	992,820	1,135,245
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000	2,639,170	3,300,702
DISNEY WALT CO SR NT 5.4% 10-01-2043	550,000	548,675	764,745
DISNEY WALT CO SR NT 5.4% 10-01-2043	330,000	462,640	458,847
DISNEY WALT CO SR NT 6.2% 12-15-2034	660,000	796,422	923,166
DISNEY WALT CO SR NT 6.4% 12-15-2035	790,000	974,744	1,132,513
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,090,000	1,509,650	1,618,877
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,205,000	1,488,308	1,789,676
DOLLAR TREE INC 3.375% 12-01-2051	2,700,000	2,728,479	2,728,465
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	(750,000)	(750,000)	(750,000)
DOMINION ENERGY INC 3.3% DUE 04-15-2041	110,000	109,903	114,572
DOMINION RES INC 4.7% DUE 12-01-2044	2,000,000	2,147,680	2,473,203
DOMINION RES INC 5.25% DUE 08-01-2033	1,720,000	1,989,806	2,107,977
DOMINION RESOURCES INC 4.9% 08-01-2041	610,000	609,975	752,168
DOW CHEM CO 4.625% DUE 10-01-2044	335,000	346,226	406,140
DOW CHEM CO 5.25% DUE 11-15-2041	250,000	321,958	320,408
DOW CHEM CO NT 9.4 DUE 05-15-2039	472,000	772,352	848,205
DOW CHEMICAL CO 3.6% 11-15-2050	410,000	446,092	445,639
DOW CHEMICAL CO 4.375% DUE 11-15-2042	263,000	270,551	311,471
DOW CHEMICAL CO 4.375% DUE 11-15-2042	835,000	799,602	988,890
DOW INC COM USD0.01 WI	62,400	3,705,365	3,539,328
DOWDUPONT INC 5.319% DUE 11-15-2038	1,965,000	2,050,305	2,537,805
DOWDUPONT INC 5.319% DUE 11-15-2038	1,955,000	2,159,697	2,524,890
DOWDUPONT INC 5.419% DUE 11-15-2048	20,000	20,000	28,013
DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO	2,985,000	2,970,075	2,989,209
DTE ELEC CO 3.75% DUE 08-15-2047	440,000	485,368	501,355
DTE ELEC CO 4.3% DUE 07-01-2044	240,000	294,895	290,624
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	600,000	594,990	647,665
DTE ELECTRIC CO 3.95% 03-01-2049	1,370,000	1,609,897	1,624,684
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000	991,980	1,185,900
DTE ENERGY CO COM	9,700	1,126,761	1,159,538
DUKE ENERGY 3.2% DUE 08-15-2049	487,000	504,828	505,920
DUKE ENERGY 3.875% DUE 03-15-2046	1,000,000	1,095,850	1,129,844
DUKE ENERGY 4 DUE 09-30-2042	360,000	357,134	414,396
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	5,891,580
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	206,205
DUKE ENERGY 4.2% DUE 08-15-2045	1,030,000	1,076,225	1,228,139
DUKE ENERGY 4.2% DUE 08-15-2045	193,000	211,704	230,127
DUKE ENERGY 4.25% DUE 12-15-2041	595,000	643,793	702,933
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000	1,402,497	1,506,285
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	7,162,827
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	1,253,115
DUKE ENERGY 4.375% DUE 03-30-2044	878,000	895,427	1,056,902
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	306,959
DUKE ENERGY 6% DUE 01-15-2038	2,030,000	2,722,143	2,831,408
DUKE ENERGY 6.1% DUE 06-01-2037	650,000	893,922	883,014
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000	7,734	8,563

DUKE ENERGY CORP 3.75% DUE 09-01-2046	2,070,000	2,136,759	2,215,789
DUKE ENERGY CORP 3.95% DUE 08-15-2047	645,000	707,072	714,485
DUKE ENERGY CORP 4.8% DUE 12-15-2045	117,000	116,607	144,080
DUKE ENERGY CORP 6.45% DUE 10-15-2032	598,000	780,392	793,934
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	695,735
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	1,100,000	1,097,272	1,119,543
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	4,100,000	4,089,832	4,172,841
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	540,000	539,800	559,677
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	323,595
DUKE ENERGY FLA 2.858% DUE 03-01-2035	515,000	514,974	536,292
DUKE ENERGY FLA 3.112% DUE 09-01-2038	460,000	459,972	489,775
DUKE ENERGY FLA 3.4% DUE 10-01-2046	550,000	599,643	582,236
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,349,000	1,607,487	1,624,111
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	1,105,000	1,098,701	1,118,021
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	515,000	521,065	521,068
DUKE ENERGY IND 3.75% DUE 05-15-2046	2,160,000	2,367,566	2,414,705
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000	1,692,299	2,134,276
DUKE ENERGY IND 4.9 DUE 07-15-2043	285,000	360,898	357,805
DUKE ENERGY IND 6.35% DUE 08-15-2038	350,000	496,017	494,249
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000	759,276	890,492
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	400,000	397,740	370,988
DUKE UNIV 2.832% 10-01-2055	1,005,000	1,012,503	1,044,693
EASTMAN CHEM CO 4.65% DUE 10-15-2044	545,000	670,475	653,663
EASTMAN CHEM CO 4.8% DUE 09-01-2042	655,000	779,699	786,718
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000	523,558	633,051
EATON CORP PLC COM USD0.50	11,600	1,601,394	2,004,712
EBAY INC COM USD0.001	9,900	733,804	658,350
ECOLAB INC 2.7% DUE 12-15-2051	1,335,000	1,331,729	1,317,951
ECOLAB INC 2.7% DUE 12-15-2051	600,000	598,530	592,337
ECOLAB INC 2.75% 08-18-2055 BEO	1,200,000	1,178,208	1,182,932
EDF S A 4.95% DUE 10-13-2045	2,000,000	1,995,040	2,517,473
EDWARDS LIFESCIENCES CORP COM	13,400	1,192,684	1,735,970
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000	1,175,122	1,181,966
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000	1,092,157	1,131,822
EL PASO PIPELN 4.7% DUE 11-01-2042	325,000	319,559	367,613
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	1,039,265
ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028	300,000	300,000	348,000
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	578,039	578,039	569,912
ELECTR ARTS COM	28,900	3,656,818	3,811,910
ELECTRONIC ARTS INC 2.95% 02-15-2051	545,000	542,090	515,543
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	2,300,000
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	1,028,071
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	950,000	947,891	931,617
EMERSON ELECTRIC CO COM	28,800	2,697,527	2,677,536
ENABLE MIDSTREAM 3.9% DUE 05-15-2024	200,000	194,082	208,871
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,713,173
ENABLE MIDSTREAM 5% DUE 05-15-2044	725,000	754,686	781,044
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000	624,379	726,688
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	2,225,393
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	928,000	937,892	1,086,929
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000	1,525,000	1,692,750
ENBRIDGE INC SR NT 3.4% 08-01-2051	975,000	987,143	992,048
ENBRIDGE INC SR NT 3.4% 08-01-2051	165,000	166,924	167,885
ENCANA CORP 6.5% DUE 08-15-2034	862,000	861,725	1,110,505
ENCOMPASS HEALTH CORP COM USD0.01	10,900	927,512	711,334
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000	1,786,950	1,967,934
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000	183,202	197,924
ENERGY TRANSFER 5.15% DUE 02-01-2043	435,000	401,205	480,972
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,450,000	1,438,906	1,603,240
ENERGY TRANSFER 5.15% DUE 03-15-2045	385,000	442,134	436,322
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000	424,088	518,327
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,450,000	1,389,935	1,747,273
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,815,000	1,870,063	2,187,104
ENERGY TRANSFER 6% DUE 06-15-2048	570,000	663,064	710,226
ENERGY TRANSFER 6% DUE 06-15-2048	150,000	190,081	186,902
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	279,106
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	3,144,470
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,449,000	1,687,680	1,898,474
ENERGY TRANSFER 7.5% DUE 07-01-2038	540,000	635,947	745,795
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	2,440,813
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000	1,403,418	1,563,805
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,268,000	2,228,539	2,828,943
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	595,000	694,817	742,161

ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	235,000	254,500	247,714
ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000	560,258	536,526
ENTERGY CORP NEW 2.4% 06-15-2031	315,000	312,593	310,599
ENTERGY CORP NEW 3.75% DUE 06-15-2050	1,343,000	1,494,346	1,450,875
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	648,194
ENTERGY LA LLC 4.0% 03-15-2033	285,000	325,461	324,238
ENTERGY LA LLC COLL TR MTG BD 2.35% 06-15-2032	410,000	407,521	409,288
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	305,000	310,185	299,938
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	1,070,000	1,063,195	1,100,899
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000	998,110	1,193,506
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	885,000	1,087,687	1,056,252
ENTERGY TEX INC 1.75% DUE 03-15-2031	410,000	407,453	384,876
ENTERGY TEX INC 4.5% 03-30-2039	1,055,000	1,115,663	1,243,355
ENTERPRISE PRODS 3.7% DUE 01-31-2051	979,000	988,172	1,030,870
ENTERPRISE PRODS 3.7% DUE 01-31-2051	220,000	220,005	231,656
ENTERPRISE PRODS 4.2% DUE 01-31-2050	785,000	856,689	883,110
ENTERPRISE PRODS 4.45 DUE 02-15-2043	635,000	649,125	726,427
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,072,000	1,109,815	1,293,915
ENTERPRISE PRODS 4.85% DUE 03-15-2044	570,000	664,163	687,996
ENTERPRISE PRODS 4.95% DUE 10-15-2054	495,000	622,453	626,791
ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,150,000	1,473,898	1,498,430
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000	393,632	482,103
ENTERPRISE PRODS 5.95% DUE 02-01-2041	180,000	243,439	239,492
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	2,261,872
ENTERPRISE PRODS 6.125% DUE 10-15-2039	845,000	979,608	1,143,391
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000	2,719,960	3,041,592
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000	2,374,376	2,724,206
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000	1,282,659	1,477,788
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	205,000	203,688	222,238
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	295,000	310,346	319,805
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	210,000	252,643	254,703
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	6,064,349
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	1,180,000	1,235,017	1,431,186
ENTERPRISE PRODS FLTGT RT 2.94838% DUE 06-01-2067	1,200,000	1,233,000	1,081,500
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	805,000	829,696	914,229
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	395,000	474,194	482,310
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000	1,391,460	1,709,453
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	812,000	862,984	991,483
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	622,000	622,000	635,434
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042	330,000	382,866	395,130
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	1,370,000	1,357,473	1,368,025
EOG RES INC 4.95% DUE 04-15-2050	465,000	507,867	630,386
EOG RESOURCES INC COM	42,000	2,879,016	3,730,860
EPR PPTYS 4.5% DUE 06-01-2027	1,400,000	1,391,502	1,479,049
EQT CORP COM	15,400	318,188	335,874
EQTY LIFESTYLE PPTYS INC REIT	30,500	2,036,219	2,673,630
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	766,523
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	685,000	658,035	656,335
EQUINIX INC FIXED 2.95% 09-15-2051	1,755,000	1,748,379	1,662,962
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,520	2,263,382
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,901,392
ERP OPER LTD 4.5% DUE 07-01-2044	350,000	442,560	440,720
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000	947,300	1,204,246
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2050	635,000	650,550	659,684
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000	892,692	996,400
ESSEX PORTFOLIO L P 4.5% 03-15-2048	215,000	269,262	262,700
Euro - Cash Collateral Due to/from CCP Broker	(814,475)	(814,475)	(814,475)
Euro - Cash	729,617	729,617	729,617
Euro - Variation Margin	(17)	(17)	(17)
EVEREST RE GROUP COM	1,470	367,216	402,662
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	2,195,000	2,149,652	2,145,208
EVERGY KANS CENT 3.45% DUE 04-15-2050	340,000	360,325	365,783
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	1,212,620
EXELON CORP 4.45% DUE 04-15-2046	1,065,000	1,052,785	1,276,126
EXELON CORP 4.7% DUE 04-15-2050 REG	215,000	214,755	270,833
EXELON CORP 5.625% DUE 06-15-2035	227,000	194,169	289,030
EXELON CORP 5.625% DUE 06-15-2035	910,000	1,037,513	1,158,666
EXELON CORP COM	24,800	1,328,749	1,432,448
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000	702,100	876,181
EXPEDIA GROUP INC FORMERLY EXPEDIA SR NT2.95% 03-15-2031	950,000	942,220	949,697
EXPORT-IMP BK INDI FRN MTN 03/2022 USD200000	500,000	495,855	500,227
EXXON MOBIL CORP 2.995% DUE 08-16-2039	1,345,000	1,352,250	1,366,621
EXXON MOBIL CORP 3.095% DUE 08-16-2049	430,000	440,040	437,460

EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	1,090,000	1,179,931	1,185,633
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	2,345,000	2,527,352	2,550,743
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	5,438,685
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,340,000	1,565,548	1,571,291
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	3,882,495
EXXON MOBIL CORP 4.227% DUE 03-19-2040	855,000	1,012,258	1,013,566
EXXON MOBIL CORP 4.227% DUE 03-19-2040	350,000	413,850	414,910
EXXON MOBIL CORP COM	28,800	1,513,042	1,762,272
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	896,831
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000	1,557,447	1,669,697
FED EXPRESS CORP 7.6% DUE 07-01-2097	510,000	680,482	922,523
FEDEX CORP 4.05% DUE 02-15-2048	245,000	284,707	275,984
FEDEX CORP 4.1% DUE 02-01-2045	1,606,000	1,535,829	1,803,545
FEDEX CORP 4.1% DUE 04-15-2043	1,597,000	1,573,992	1,794,190
FEDEX CORP 4.4% DUE 01-15-2047	210,000	217,254	248,121
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	4,607,958
FEDEX CORP 4.5% DUE 02-01-2065	65,000	62,462	75,947
FEDEX CORP 4.55% DUE 04-01-2046	1,531,000	1,561,550	1,840,431
FEDEX CORP 4.55% DUE 04-01-2046	1,050,000	1,244,104	1,262,216
FEDEX CORP 4.95% 10-17-2048	670,000	774,245	858,633
FEDEX CORP 4.95% 10-17-2048	2,200,000	2,184,006	2,819,390
FEDEX CORP BOND 5.1 DUE 01-15-2044	615,000	812,163	782,099
FEDEX CORP COM	3,190	794,886	825,062
FEDEX CORP NT 3.25% 05-15-2041	1,535,000	1,558,612	1,572,444
FHLB DISC NT 02-09-2022 0% DISC NTS 09/02/2022 USD	3,600,000	3,599,832	3,599,926
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	1,705,535	1,742,378	1,760,304
FHLMC POOL #ZA6393 4 03-01-2049	40,018	41,778	42,991
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	18,800	874,498	980,984
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000	170,699	173,906
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041	485,000	482,601	491,073
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	6,179,282
FIRST AMERN FINL CORP COM STK	12,900	717,200	1,009,167
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031	1,100,000	1,096,293	1,073,462
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	1,176,000
FIRSTENERGY CORP 4.85% 07-15-2047	2,205,000	2,520,302	2,624,695
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000	496,264	526,266
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	597,000	679,174	683,781
FISERV INC 4.4% DUE 07-01-2049	675,000	846,177	806,928
FISERV INC 4.4% DUE 07-01-2049	750,000	745,410	896,586
FISERV INC 4.4% DUE 07-01-2049	1,100,000	1,093,268	1,314,993
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000	1,629,435	1,893,531
FL PWR & LT CO 3.7% 12-01-2047	1,786,000	1,863,354	2,051,848
FL PWR & LT CO 3.7% 12-01-2047	2,600,000	2,579,434	2,987,013
FL PWR & LT CO 3.7% 12-01-2047	1,295,000	1,356,995	1,487,762
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000	1,513,006	1,935,638
FL PWR & LT CO 3.8% DUE 12-15-2042	290,000	328,422	330,197
FL PWR & LT CO 4.05% DUE 10-01-2044	260,000	264,946	308,994
FL PWR & LT CO 4.05% DUE 10-01-2044	280,000	352,338	332,763
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000	1,858,659	1,996,914
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000	2,694,914	2,734,254
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	1,135,348
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	1,195,000	1,194,510	1,216,855
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	1,415,000	1,414,420	1,440,878
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000	1,099,417	1,346,089
FLORIDA PWR CORP 3.85% DUE 11-15-2042	730,000	718,807	820,627
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000	2,932,837	3,021,659
FMC CORP 4.5% DUE 10-01-2049	845,000	949,907	1,017,106
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	113,283	117,646	120,935
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH	1,200,000	1,238,438	1,241,074
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH	3,460,000	3,629,216	3,635,076
FOMENTO ECONOMICO 4.375% DUE 05-10-2043	230,000	276,506	272,000
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	780,000	800,436	817,955
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	2,002,000	2,092,599	2,099,417
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	1,328,183
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	342,058
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000	788,535	929,871
FORD MTR CO DEL NT 4.75 01-15-2043	2,114,000	1,770,717	2,333,327
FORD MTR CR CO LLC 3.096% DUE 05-04-2023	2,900,000	2,876,175	2,954,375
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023	1,000,000	1,000,000	1,016,905
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	300,000	276,957	299,409
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	2,670,000	2,670,000	2,670,000
FOX CORP 5.476% DUE 01-25-2039	293,000	293,000	378,742
FOX CORP 5.476% DUE 01-25-2039	570,000	731,461	736,802

FOX CORP 5.576% DUE 01-25-2049	708,000	962,881	969,463
FOX CORP 5.576% DUE 01-25-2049	195,000	195,000	267,013
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	525,000	532,367	556,493
GARMIN LTD COMMON STOCK	6,700	915,549	912,339
GATX CORP 3.1% DUE 06-01-2051	305,000	297,726	297,424
GATX CORP 3.25% DUE 09-15-2026	1,600,000	1,589,040	1,674,578
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	2,159,045
GE CAP FDG LLC 4.55% 05-15-2032	200,000	236,518	236,840
GE CAP FDG LLC 4.55% 05-15-2032	4,200,000	4,200,000	4,973,635
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	722,000	874,888	862,877
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	3,000,000	2,741,434	3,585,360
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	6,000,000	6,272,569	7,170,720
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000	1,027,832	1,273,189
GEN MTRS CO COM	9,532	440,054	558,861
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	995,000	991,518	1,026,442
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	224,000	291,234	305,812
GENERAL MILLS INC COM	11,900	752,498	801,822
GENERAL MLS INC 2.25% 10-14-2031	405,000	394,681	400,652
GENERAL MLS INC 3.0% 02-01-2051	200,000	148,878	201,332
GENERAL MLS INC 3.0% 02-01-2051	864,000	662,493	869,755
GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024	200,000	199,572	214,480
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,900,000	1,672,384	2,295,071
GENERAL MTRS CO 5.2% DUE 04-01-2045	2,507,000	2,521,867	3,111,033
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	1,501,536
GENERAL MTRS CO 5.4% 04-01-2048	290,000	287,177	371,134
GENERAL MTRS CO 5.95% DUE 04-01-2049	795,000	1,027,842	1,091,600
GENERAL MTRS CO 6.25% DUE 10-02-2043	208,000	288,248	285,389
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000	1,398,880	1,896,116
GENERAL MTRS CO 6.6% DUE 04-01-2036	585,000	682,391	792,305
GENERAL MTRS CO 6.75% DUE 04-01-2046	2,150,000	2,551,337	3,080,794
GENUINE PARTS CO COM	8,698	1,154,323	1,219,460
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000	1,150,000	1,463,589
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000	378,000	381,457
GEORGETOWN UNIV 4.315% DUE 04-01-2049	250,000	250,000	307,258
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000	1,395,436	1,493,853
GEORGIA PWR CO 3.7% 01-30-2050	130,000	140,998	138,715
GEORGIA PWR CO 5.4% DUE 06-01-2040	315,000	392,644	388,398
GILEAD SCIENCES 4% DUE 09-01-2036	1,125,000	1,191,851	1,295,934
GILEAD SCIENCES 4% DUE 09-01-2036	350,000	422,670	403,179
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	70,877
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,082,000	1,078,328	1,323,118
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000	388,694	472,554
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,188	7,022,885
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,519,000	2,577,221	3,201,927
GILEAD SCIENCES 4.8% DUE 04-01-2044	2,005,000	2,155,531	2,538,064
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	2,800,000	2,769,214	2,705,063
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	350,000	348,177	340,836
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	222,000	251,701	294,062
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	784,000	1,165,825	1,149,776
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000	1,269,348	1,462,997
GLOBAL PMTS INC 2.9% 11-15-2031	630,000	628,104	639,736
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	938,250
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,295,000	2,403,904	2,626,961
GLOBE LIFE INC COM	17,300	1,631,632	1,621,356
GLP CAP L P / GLP 4% DUE 01-15-2030	2,760,000	2,961,259	2,920,207
GLP CAPITAL LP/FIN II 3.25% 01-15-2032	190,000	188,814	191,024
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY	800,000	816,000	817,938
GOLDEN ST TOB SECURITIZATION CORP 2.746%06-01-2034	400,000	399,356	402,382
GOLDMAN SACHS 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,508,561
GOLDMAN SACHS 3.85% DUE 01-26-2027	11,600,000	11,803,288	12,473,556
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	2,049,376
GOLDMAN SACHS 4.8% DUE 07-08-2044	510,000	669,420	653,238
GOLDMAN SACHS 5.15% DUE 05-22-2045	310,000	401,400	404,128
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	4,693,098
GOLDMAN SACHS 5.15% DUE 05-22-2045	864,000	938,399	1,126,343
GOLDMAN SACHS 6.25% DUE 02-01-2041	230,000	341,946	335,196
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,457,372
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000	4,365,748	5,889,085
GOLDMAN SACHS 6.75% DUE 10-01-2037	3,075,000	4,424,487	4,368,863
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000	230,386	308,307
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000	1,169,252	1,511,347
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	4,510,000	4,738,227	5,170,476
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	2,640,000	2,898,758	3,026,620

GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	1,550,000	1,566,827	1,527,907
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	1,500,000	1,500,000	1,478,619
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	2,038,000	2,045,281	2,053,178
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000	5,505,065	5,484,181
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	505,000	504,404	503,547
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	1,530,000	1,537,149	1,591,281
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	2,965,000	2,972,122	3,083,757
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,524,035
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	2,394,808
GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO	955,000	1,294,089	1,307,219
GOLDMAN SACHS GROUP INC COM	3,210	1,261,490	1,227,986
GRAINGER W W INC 3.75% DUE 05-15-2046	485,000	474,127	555,593
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	626,739
GREENKO PWR II LTD GTD SR NT 144A 4.3% 12-13-2028	1,100,000	1,100,000	1,116,500
GRUPO TELEvisa S A 5% DUE 05-13-2045	595,000	693,746	702,249
GRUPO TELEvisa S A 6.625% DUE 01-15-2040	830,000	1,013,041	1,124,376
GRUPO TELEvisa S A 8.5% DUE 03-11-2032	1,025,000	1,268,296	1,466,265
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	2,624,500
GULF PWR CO 3.3% DUE 05-30-2027	200,000	199,660	213,523
HACKENSACK 2.675% DUE 09-01-2041	240,000	240,941	234,745
HACKENSACK 4.211% 07-01-2048	290,000	355,488	356,031
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	2,547,857
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,750,532
HALLIBURTON CO 4.75% DUE 08-01-2043	350,000	415,159	403,272
HALLIBURTON CO 4.75% DUE 08-01-2043	930,000	927,203	1,071,552
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000	659,828	776,761
HALLIBURTON CO 4.85% DUE 11-15-2035	560,000	593,352	659,070
HALLIBURTON CO 5% DUE 11-15-2045	180,000	211,063	215,695
HALLIBURTON CO 5% DUE 11-15-2045	1,060,000	1,116,288	1,270,206
HALLIBURTON CO 6.7% DUE 09-15-2038	320,000	440,989	440,079
HALLIBURTON CO 7.45% DUE 09-15-2039	454,000	612,583	668,592
HARRIS CORP DEL 4.854% DUE 04-27-2035	830,000	950,018	1,013,335
HARRIS CORP DEL 5.054% DUE 04-27-2045	310,000	386,260	407,565
HARRIS CORP DEL 6.15% DUE 12-15-2040	205,000	297,670	291,667
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	1,260,000	1,381,165	1,384,210
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000	2,966,310	3,295,739
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	265,000	369,520	355,869
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000	1,159,133	1,332,792
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000	2,700,885	2,970,397
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	340,000	336,590	417,791
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	195,000	193,300	192,913
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	245,000	242,864	242,377
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	725,951
HASBRO INC 3.55% DUE 11-19-2026	800,000	797,640	858,201
HASBRO INC COM	8,800	815,743	895,664
HCA INC 3.5% DUE 07-15-2051 BEO	2,765,000	2,751,203	2,829,421
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000	2,686,527	2,762,906
HCA INC 5.125% 06-15-2039	930,000	921,500	1,148,030
HCA INC 5.25% DUE 06-15-2049	1,000,000	985,280	1,288,516
HCA INC 5.25% DUE 06-15-2049	2,274,000	2,752,671	2,930,085
HCA INC 5.5% DUE 06-15-2047	1,890,000	2,068,086	2,480,778
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,302,364
HERSHEY COMPANY COM STK USD1	5,300	983,691	1,025,391
HESS CORP 5.6% DUE 02-15-2041	2,473,000	2,658,336	3,060,637
HESS CORP 5.8% DUE 04-01-2047	1,000,000	1,138,860	1,281,345
HESS CORP 5.8% DUE 04-01-2047	1,565,000	1,689,917	2,005,304
HESS CORP COM STK	4,600	369,548	340,538
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	399,535
HEWLETT PACKARD ENTERPRISE CO COM	10,200	151,906	160,854
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000	199,864	268,626
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	895,000	1,156,358	1,202,100
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000	698,215	719,855
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	510,656
HOME DEPOT INC 3.125% DUE 12-15-2049	3,915,000	4,058,599	4,141,731
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	490,000	545,777	532,679
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000	109,042	108,710
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	260,000	288,730	284,624
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	1,975,944
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	945,000	1,005,187	1,034,497
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	5,275,198
HOME DEPOT INC 3.9% DUE 06-15-2047	700,000	717,794	820,586
HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000	1,189,640	1,225,018
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000	2,597,831	3,055,660

HOME DEPOT INC 4.2% DUE 04-01-2043	930,000	987,155	1,125,451
HOME DEPOT INC 4.25% DUE 04-01-2046	2,015,000	2,095,007	2,515,741
HOME DEPOT INC 4.25% DUE 04-01-2046	885,000	983,770	1,104,928
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	1,922,700
HOME DEPOT INC 4.5% DUE 12-06-2048	645,000	828,143	836,806
HOME DEPOT INC 4.875 DUE 02-15-2044	260,000	256,116	343,846
HOME DEPOT INC 5.4% DUE 09-15-2040	420,000	533,514	575,790
HOME DEPOT INC 5.875% DUE 12-16-2036	1,775,000	2,532,041	2,517,891
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	4,963,947
HOME DEPOT INC COM	3,760	944,902	1,560,438
HOME DEPOT INC SR NT 2.75% 09-15-2051	440,000	421,568	438,740
HONEYWELL INTL INC COM STK	7,100	1,452,594	1,480,421
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	865,000	872,547	922,342
HOST HOTELS & 3.875% DUE 04-01-2024	2,000,000	1,991,500	2,090,280
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	100,000	126,480	127,228
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	1,235,000	1,235,000	1,240,229
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	587,259
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000	5,306,300	6,540,552
HSBC HLDGS PLC 5.25% DUE 03-14-2044	13,500,000	14,526,102	17,659,489
HSBC HLDGS PLC 6% 12-31-2049	670,000	676,407	721,088
HSBC HLDGS PLC 6.5% DUE 05-02-2036	180,000	249,125	244,893
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,005,000	1,392,886	1,393,442
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,050,000	1,296,582	1,455,835
HSBC HLDGS PLC 6.5% DUE 09-15-2037	2,170,000	3,001,727	3,008,726
HSBC HLDGS PLC 6.8% DUE 06-01-2038	2,981,000	3,862,507	4,228,440
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000	886,931	999,073
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049	200,000	200,000	220,296
HUARONG FIN. 19 3.375% GTD SNR 24/02/30 USD	300,000	247,500	287,997
HUARONG FIN. 19 3.625% GTD SNR 30/09/30 USD	900,000	774,250	863,982
HUMANA INC 2.15% 02-03-2032	1,330,000	1,312,997	1,287,614
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	2,668,778
HUMANA INC COM	6,100	2,673,954	2,829,546
HUNT J B TRANS SVCS INC COM	2,200	428,456	449,680
HUNTSMAN INTL LLC 4.5% 05-01-2029	800,000	802,616	885,051
HYATT HOTELS CORP 4.375% 09-15-2028	100,000	99,866	108,212
HYATT HOTELS CORP COM CL A COM CL A	3,000	274,538	287,700
ICE_CDS SBSIUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPC0K5B4	1,800,000	10,110	11,399
ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7	500,000	81,600	30,964
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0HWO3	1,400,000	1,246	19,545
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305	3,100,000	1,835	50,045
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7	2,800,000	51,643	47,617
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5	2,500,000	19,759	43,021
ICE_CDS SBSIUS33 12/20/2022 SELL BANK OF AMERICA CORP F SWPC0KKB7	2,700,000	25,735	20,027
ICE_CDS SBSIUS33 12/20/2022 SELL BOEING CO 8.75% 08/15/ SWPC0JJB2	1,800,000	1,392	9,953
ICE_CDS SBSIUS33 12/20/2022 SELL JPMORGAN CHASE & CO 3. SWPC0KKA9	3,100,000	29,959	23,609
ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26	4,800,000	-	68,101
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPC0H0E4	1,300,000	213,881	125,974
ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPC0IV12	100,000	484	1,627
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6	1,600,000	-	28,922
ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPC0INS2	3,600,000	65,098	75,609
ICE_CDS SBSIUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6	1,400,000	-	-
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1	300,000	3,509	4,806
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL MOTORS CO 4.87 SWPC0KFP2	1,700,000	342,719	329,543
ICE_CDS SBSIUS33 12/20/2026 SELL LENNAR CORP 4.875% 12/ SWPC0KFY3	3,400,000	708,603	688,066
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65	10,200,000	241,931	209,206
ICE_CDS SBSIUS33 20/06/2025 SELL ATLANTIA SPA 1.625% 02 SWPC0JFI1	300,000	-	2,535
ICE_CDS SBSIUS33 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPC0JZL2	1,100,000	-	-
ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPC0HK24	500,000	-	264
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPC0IMN4	400,000	-	-
ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55	400,000	-	-
ICE_CDX BOFAGB2U 12/20/2026 BUY CDX.NA.IG.37 Z91ZCOP39	22,620,000	-	-
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94	470,000	-	-
ICE_CDX SBSIUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99	7,100,000	174,427	175,802
ICE_CDX SBSIUS33 06/20/2031 SELL CDX.NA.IG.36 SWPC0JZB4	400,000	1,439	5,083
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14	500,000	-	-
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30	2,000,000	47,829	48,453
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00	1,100,000	-	-
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4	184,700,000	4,494,891	4,574,539
ICE_CDX SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPC0JJ89	100,000	242	1,525
ICE_CDX SBSIUS33 12/20/2031 SELL CDX.NA.IG.37 SWPC0KCI8	4,200,000	34,199	42,471
ICE_CDX SBSIUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57	3,400,000	106,012	101,053
ICE_CDX SBSIUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7	16,400,000	418,578	488,863
ICE_CDX SBSIUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0	18,100,000	542,239	543,114

IDA PWR CO SECD 4.2% DUE 03-01-2048	200,000	227,526	246,076
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000	1,095,403	1,334,393
ILLUMINA INC COM	4,740	2,188,378	1,803,286
IN MICH PWR CO 4.55% DUE 03-15-2046	552,000	633,924	675,785
IN UNIV HLTH INC 2.852% DUE 11-01-2051	415,000	415,000	418,894
INCYTE CORP COM	26,641	1,847,444	1,955,449
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	240,000	238,133	246,772
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	180,000	180,000	217,910
ING GROEP N V CONV BD 3.875% DUE 12-31-2049 BEO	2,235,000	2,235,000	2,126,044
ING U S INC 5.7% DUE 07-15-2043	1,741,000	1,723,733	2,375,619
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	435,000	434,604	435,219
INTEL CORP 3.1% DUE 02-15-2060	608,000	603,993	610,311
INTEL CORP 3.25% DUE 11-15-2049	3,020,000	3,210,170	3,199,361
INTEL CORP 3.734% 12-08-2047 BEO	745,000	845,448	851,520
INTEL CORP 4% DUE 12-15-2032	195,000	227,087	228,925
INTEL CORP 4.1% DUE 05-11-2047	545,000	594,157	655,801
INTEL CORP 4.1% DUE 05-19-2046	540,000	614,111	643,478
INTEL CORP 4.25% DUE 12-15-2042	300,000	315,162	366,557
INTEL CORP 4.6% DUE 03-25-2040	680,000	836,553	848,860
INTEL CORP 4.75% DUE 03-25-2050	2,170,000	2,806,757	2,899,911
INTEL CORP COM	167,200	8,719,407	8,610,800
INTEL CORP SR NT 3.2% 08-12-2061	320,000	332,166	329,213
INTEL CORP SR NT 3.2% 08-12-2061	260,000	259,009	267,485
INTERCONTINENTAL 4.25% DUE 09-21-2048	845,000	998,201	1,054,121
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	1,122,732
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	645,000	640,614	624,664
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	1,103,729
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	725,000	678,121	717,611
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,060,000	1,111,126	1,222,822
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,905,000	2,095,761	2,205,527
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,890,000	1,920,940	2,188,161
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	1,350,000	1,410,336	1,643,161
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	4,000,000	3,943,240	4,868,626
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000	1,392,146	1,906,551
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,481,000	1,540,775	2,016,859
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO	440,000	439,045	454,260
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	482,000	493,299	518,438
INTL BUSINESS 4.7% DUE 02-19-2046	850,000	843,506	1,092,085
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	190,000	188,708	187,025
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	955,000	956,200	936,195
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	1,000,000	991,710	980,309
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000	2,491,250	2,912,780
INTL PAPER CO 6 DUE 11-15-2041	945,000	1,298,451	1,307,413
INTL PAPER CO 6 DUE 11-15-2041	1,450,000	1,725,743	2,006,083
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	413,745
INTUIT COM	5,720	2,802,241	3,679,218
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000	1,997,420	1,979,993
IQVIA HLDGS INC COM USD0.01	8,050	1,771,995	2,271,227
Japanese yen - Cash Collateral Due to/from CCP Broker	(255)	(255)	(255)
JD COM INC FIXED 4.125% DUE 01-14-2050	600,000	593,880	636,068
JDE PEET'S NV JDEPNA 2 1/4 09/24/31 2.25% 09-24-2031	1,105,000	1,102,457	1,064,404
JDE PEETS NV NT 144A 1.375% 01-15-2027	1,000,000	993,550	966,330
JEFFERIES FINL GROUP INC COM	25,600	1,068,545	993,280
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,113,376	1,246,460	1,354,811
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000	567,000	675,161
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000	363,000	373,732
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	350,000	350,000	360,348
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	1,965,000	1,853,418	1,864,334
JOHNSON & JOHNSON 3.4% 01-15-2038	950,000	953,596	1,071,932
JOHNSON & JOHNSON 3.5% 01-15-2048	940,000	1,145,758	1,081,647
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000	6,973,610	8,054,821
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	395,000	455,830	452,524
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,325,000	2,628,120	2,673,734
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	955,000	1,164,188	1,125,659
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	350,000	373,331	413,024
JOHNSON & JOHNSON 4.375 DUE 12-05-2033	810,000	1,016,411	1,000,832
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	295,000	375,272	373,997
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	1,000,000	1,253,880	1,267,785
JOHNSON & JOHNSON 5.85% DUE 07-15-2038	1,190,000	1,668,380	1,723,852
JOHNSON & JOHNSON COM USD1	40,985	6,149,773	7,011,304
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000	442,470	517,636
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	917,000	886,464	1,189,422
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,579,000	3,579,000	4,070,859

JPMORGAN CHASE & 3.882% DUE 07-24-2038	375,000	375,148	426,536
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000	3,090,701	3,753,516
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,014,000	3,156,277	3,934,779
JPMORGAN CHASE & 4.95% DUE 06-01-2045	950,000	1,185,823	1,240,226
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	1,110,692
JPMORGAN CHASE & CO 2.956% 05-13-2031	756,000	756,000	783,540
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000	535,000	555,608
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	5,465,000	5,601,346	5,675,514
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000	1,688,000	1,750,774
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	640,000	665,433	663,801
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,010,000	994,396	1,057,353
JPMORGAN CHASE & CO 3.328% 04-22-2052	1,145,000	1,142,883	1,229,969
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,000,000	5,000,000	5,371,043
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,300,000	5,300,000	5,693,305
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,153,000	2,494,838	2,533,902
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,095,000	2,227,001	2,465,641
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000	2,484,355	3,144,431
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	640,000	843,945	872,668
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000	736,992	852,215
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000	3,682,531	4,772,402
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	521,000	610,497	710,513
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,345,000	1,676,252	1,834,243
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	890,000	1,015,075	1,247,666
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	1,261,685
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000	3,250,000	3,783,315
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	890,000	1,078,224	1,036,046
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,330,000	1,388,519	1,575,381
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000	1,700,000	2,013,645
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000	2,536,125	2,961,242
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	660,000	817,864	809,550
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000	2,100,000	2,575,840
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	762,511	889,278
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2022 BEO	1,453,000	1,629,476	1,460,265
JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041	845,000	843,219	805,868
JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041	1,410,000	1,405,328	1,344,702
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	475,000	478,629	478,949
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	235,000	247,081	242,798
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,650,000	1,654,895	1,704,750
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	3,543,926
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000	1,391,356	1,650,043
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	2,102,754
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	955,000	954,846	1,181,253
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	400,000	545,106	529,863
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	700,000	696,514	827,485
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	631,402
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	465,000	473,579	549,732
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	1,490,000	1,647,860	1,651,005
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	470,000	490,450	490,582
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	1,134,600
KIMBERLY-CLARK 2.875% DUE 02-07-2050	435,000	432,811	447,668
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	344,548
KINDER MORGAN 5.4% DUE 09-01-2044	615,000	758,393	750,096
KINDER MORGAN 5.5 DUE 03-01-2044	465,000	579,867	571,606
KINDER MORGAN 5.625% DUE 09-01-2041	875,000	840,945	1,079,463
KINDER MORGAN 6.375% DUE 03-01-2041	855,000	1,039,517	1,135,752
KINDER MORGAN 6.375% DUE 03-01-2041	885,000	1,020,670	1,175,603
KINDER MORGAN 6.5% DUE 02-01-2037	200,000	236,705	264,639
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,668,058
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000	1,456,394	1,654,196
KINDER MORGAN 6.55% DUE 09-15-2040	645,000	773,659	868,227
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,634,397
KINDER MORGAN 6.95% DUE 01-15-2038	675,000	865,670	935,904
KINDER MORGAN 6.95% DUE 01-15-2038	1,786,000	2,241,879	2,476,333
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	588,000	577,913	683,786
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000	359,678	436,088
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	250,000	224,830	291,935
KINDER MORGAN INC 5.05% DUE 02-15-2046	240,000	282,083	288,549
KINDER MORGAN INC 5.3% DUE 12-01-2034	520,000	525,133	626,579
KINDER MORGAN INC 5.3% DUE 12-01-2034	834,000	732,511	1,004,936
KINDER MORGAN INC 5.55% DUE 06-01-2045	782,000	994,514	991,561
KINDER MORGAN INC 5.55% DUE 06-01-2045	420,000	545,605	532,552
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	140,000	139,642	141,309
KLA CORP 3.3% 03-01-2050	1,474,000	1,469,474	1,574,398

KLA CORP 5% DUE 03-15-2049	190,000	256,471	254,048
KLA CORP 5% DUE 03-15-2049	1,524,000	1,617,017	2,037,730
KOHL'S CORP COM	4,000	228,780	197,560
KONINKLIJKE 6.875% DUE 03-11-2038	265,000	389,596	387,562
KRAFT FOODS GROUP 5% DUE 06-04-2042	745,000	715,504	926,410
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000	1,947,608	2,132,693
KROGER CO 3.875% DUE 10-15-2046	490,000	460,664	547,031
KROGER CO 4.45% DUE 02-01-2047	340,000	420,226	413,814
KROGER CO 4.65% 01-15-2048	230,000	277,877	286,003
KROGER CO 5 DUE 04-15-2042 REG	185,000	192,439	235,383
KROGER CO COM	9,600	388,152	434,496
KY UTILS CO 4.65 DUE 11-14-2043	470,000	525,361	575,201
LAB CORP AMER 4.7% DUE 02-01-2045	335,000	382,416	408,935
LAM RESH CORP 2.875% DUE 06-15-2050	460,000	459,006	460,162
LAM RESH CORP 2.875% DUE 06-15-2050	345,000	330,914	345,121
LAM RESH CORP 4.875% DUE 03-15-2049	305,000	410,356	415,422
LAM RESH CORP 4.875% DUE 03-15-2049	2,145,000	2,344,594	2,921,574
LAMB WESTON HLDGS INC COM USD5	7,500	438,327	475,350
LANDSTAR SYS INC COM	5,146	785,625	921,237
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000	1,698,657	1,731,093
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	564,347
LCH_IRS SBSIUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9	5,800,000	-	-
LCH_IRS SBSIUS33 07/08/2051 USD P 1.84% / R 3MLIBOR SWU01BAK7	2,000,000	-	-
LCH_IRS SBSIUS33 11/02/2026 USD P 3MLIBOR / R 1.235% SWU01DCV7	6,400,000	-	-
LCH_IRS SBSIUS33 12/15/2026 USD P 1.25% / R 3MLIBOR SWU0SU928	6,100,000	-	29,207
LCH_IRS SBSIUS33 14/07/2025 CNY P 7DCNRRO / R 2.66% SWU013LD9	83,900,000	-	153,135
LCH_IRS SBSIUS33 16/03/2052 EUR P 0.5% / R 6MEURIB SWU01B1R2	400,000	-	-
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000	-	-
LCH_OIS SBSIUS33 16/03/2027 GBP P 0.5% / R 1DSONIA SWU01B1T8	12,600,000	69,185	472,491
LCH_OIS SBSIUS33 16/03/2052 GBP P 0.75% / R 1DSONIA SWU01B1V3	2,900,000	-	88,088
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU0SD181	800,000	-	-
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU0SD199	800,000	-	-
LEAR CORP 5.25% 05-15-2049	1,000,000	983,200	1,266,610
LEGGETT & PLATT 3.5% DUE 11-15-2051	1,565,000	1,560,383	1,576,293
LENNAR CORP CL A CL A	18,200	1,979,277	2,114,112
LEVEL 3 FING INC 3.875% DUE 11-15-2029	2,000,000	2,185,000	2,035,000
LIBERTY GLOBAL PLC USD0.01 A	6,800	183,718	188,632
LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR	300,000	335,378	352,461
LIFE STORAGE INC COM	11,000	1,250,054	1,684,980
LILLY ELI & CO 2.25% DUE 05-15-2050	1,520,000	1,449,506	1,396,072
LILLY ELI & CO 2.5% 08-25-2020	295,000	288,763	278,743
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	650,000	788,314	790,640
LITHIA MTRS INC CL A CL A	4,661	1,571,456	1,384,084
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD	800,000	612,000	639,985
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000	1,890,000	2,136,104
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	190,000	186,344	188,919
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,732,449
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	400,000	475,608	467,804
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	1,142,000	1,416,571	1,513,654
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000	797,584	910,593
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000	619,612	699,434
LOCKHEED MARTIN 3.6% DUE 03-01-2035	495,000	556,172	553,952
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000	885,334	1,026,382
LOCKHEED MARTIN 4.07% DUE 12-15-2042	690,000	639,702	814,558
LOCKHEED MARTIN 4.07% DUE 12-15-2042	750,000	884,370	885,389
LOCKHEED MARTIN 4.5% DUE 05-15-2036	20,000	19,625	24,443
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	1,100,761
LOEWS CORP 3.2% 05-15-2030	400,000	399,556	425,601
LOEWS CORP COM	29,900	1,635,523	1,727,024
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	775,000	774,086	947,689
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	1,105,000	1,114,974	1,196,711
LOWE'S COMPANIES INC 2.8% 09-15-2041	480,000	479,491	469,988
LOWES COS INC 3% DUE 10-15-2050	1,110,000	1,084,731	1,098,982
LOWES COS INC 3% DUE 10-15-2050	1,810,000	1,854,302	1,792,033
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000	1,591,104	1,759,632
LOWES COS INC 3.7% DUE 04-15-2046	2,133,000	1,994,640	2,345,809
LOWES COS INC 4.05% DUE 05-03-2047	195,000	222,269	225,086
LOWES COS INC 4.05% DUE 05-03-2047	455,000	529,185	525,201
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	2,885,721
LOWES COS INC 4.25% DUE 09-15-2044	228,000	235,344	258,760
LOWES COS INC 4.375% DUE 09-15-2045	80,000	78,106	95,976
LOWES COS INC 5% DUE 04-15-2040	430,000	537,694	541,258
LOWES COS INC 5.125% DUE 04-15-2050 BEO	1,385,000	1,875,881	1,880,497

LOWES COS INC COM	8,890	1,893,235	2,297,887
LOWES COS INC FIXED 4.55% 04-05-2049	962,000	1,006,824	1,209,862
LYB INTL FIN B V 5.25% DUE 07-15-2043	237,000	256,981	305,919
LYB INTL FIN B V 5.25% DUE 07-15-2043	440,000	490,433	567,951
LYB INTL FIN III 3.375% DUE 10-01-2040	1,900,000	1,968,550	1,984,202
LYB INTL FIN III 3.625% DUE 04-01-2051	1,320,000	1,332,264	1,402,863
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	435,000	501,520	504,545
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	635,000	625,399	735,980
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	605,000	631,058	701,209
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	1,204,824	1,499,114
LYONDELLBASELL 4.625% DUE 02-26-2055	420,000	512,635	513,982
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	8,500	881,818	783,955
M.D.C.HLDGS INC 3.966% 08-06-2061	1,100,000	1,100,000	1,051,820
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	4,074,613
MA INST TECH 3.885% DUE 07-01-2116	1,046,000	1,046,000	1,310,995
MA INST TECH 3.885% DUE 07-01-2116	170,000	170,000	213,068
MA INST TECH FIXED 2.989% DUE 07-01-2050	1,455,000	1,501,895	1,595,861
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	400,000	438,712	425,190
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	610,000	655,636	665,949
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	195,000	217,103	217,358
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	735,000	761,930	887,678
MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG	165,000	203,719	198,069
MARATHON OIL CORP 4.4% DUE 07-15-2027	347,000	369,697	380,334
MARATHON OIL CORP 5.2% DUE 06-01-2045	789,000	932,169	946,963
MARATHON OIL CORP 5.2% DUE 06-01-2045	645,000	564,304	774,133
MARATHON OIL CORP 6.6% DUE 10-01-2037	720,000	939,625	942,713
MARATHON OIL CORP 6.6% DUE 10-01-2037	370,000	444,028	484,450
MARATHON OIL CORP 6.8% DUE 03-15-2032	180,000	206,682	232,154
MARATHON OIL CORP COM	29,100	345,233	477,822
MARATHON PETE CORP 5% DUE 09-15-2054	300,000	272,412	356,736
MARATHON PETE CORP 5.85% DUE 12-15-2045	510,000	501,557	645,535
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	689,079
MARATHON PETE CORP 6.5% DUE 03-01-2041	930,000	1,112,042	1,281,687
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,385,000	1,698,314	1,908,748
MARKEL CORP 4.15% DUE 09-17-2050 REG	200,000	237,398	229,640
MARKEL CORP 5.0% 05-20-2049	665,000	855,454	848,658
MARKEL CORP HOLDING CO COM	638	792,814	787,292
MARKEL CORP SR NT 3.45% 05-07-2052	1,055,000	1,057,721	1,091,771
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	1,909,627
MARSH & MCLENNAN 4.9% DUE 03-15-2049	425,000	449,996	573,185
MARSH & MCLENNAN 4.9% DUE 03-15-2049	885,000	1,207,199	1,193,573
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	180,000	184,342	222,690
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	871,000	966,718	1,077,574
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000	894,294	1,113,452
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	3,000,000	2,997,330	3,749,951
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	4,688,000	4,676,796	4,692,222
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	555,000	553,674	555,500
MARTIN MARIETTA 4.25% 12-15-2047	200,000	237,036	234,988
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,745,000	1,730,988	1,772,091
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	3,017,139
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	2,286,605
MASTERCARD INC 3.65% DUE 06-01-2049	1,400,000	1,469,490	1,626,137
MASTERCARD INC 3.65% DUE 06-01-2049	215,000	254,904	249,728
MASTERCARD INC 3.85% DUE 03-26-2050 REG	630,000	745,461	759,947
MASTERCARD INC 3.85% DUE 03-26-2050 REG	80,000	79,661	96,501
MASTERCARD INC 3.95% DUE 02-26-2048	615,000	614,465	743,141
MASTERCARD INC 3.95% DUE 02-26-2048	170,000	217,670	205,421
MASTERCARD INC CL A	8,650	2,958,956	3,108,118
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000	1,260,000	1,587,997
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,260,000	1,254,613	1,541,848
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	730,000	873,183	893,293
MCDONALD'S CORP 3.625 DUE 05-01-2043	515,000	452,096	560,864
MCDONALDS CORP 4.7% DUE 12-09-2035	915,000	1,127,990	1,115,580
MCDONALDS CORP 4.875% DUE 07-15-2040	315,000	351,686	397,630
MCDONALDS CORP 4.875% DUE 12-09-2045	375,000	376,381	483,283
MCDONALDS CORP 6.3% DUE 10-15-2037	205,000	288,964	288,688
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	200,000	254,746	247,093
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	31,135
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	100,000	99,968	124,539
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000	573,373	642,026
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	175,000	247,296	249,145
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	200,000	223,284	221,517
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	1,993,651

MEDPACE HLDGS INC COM		2,500	448,712	544,100
MEDTRONIC INC 4.375% DUE 03-15-2035		1,990,000	2,467,951	2,451,483
MEDTRONIC INC 4.375% DUE 03-15-2035		1,668,000	1,653,272	2,054,811
MEDTRONIC INC 4.375% DUE 03-15-2035		201,000	199,225	247,612
MEDTRONIC INC 4.625% DUE 03-15-2045		454,000	460,756	596,464
MEDTRONIC PLC COMMON STOCK	STOCK	24,600	2,673,998	2,544,870
MEM 2.955% DUE 01-01-2050		665,000	665,000	681,964
MEM 4.2% DUE 07-01-2055		678,000	675,539	859,979
MERCADOLIBRE INC COM STK		517	729,999	697,123
MERCK & CO INC 2.9% DUE	12-10-2061	770,000	767,829	767,967
MERCK & CO INC 2.9% DUE	12-10-2061	1,785,000	1,780,374	1,780,288
MERCK & CO INC 2.75% DUE 12-10-2051 BEO		680,000	678,341	676,393
MERCK & CO INC 4.15% DUE 05-18-2043		830,000	1,057,008	1,011,599
MERCK & CO INC NEW 2.35% DUE 06-24-2040		650,000	682,009	620,934
MERCK & CO INC NEW 2.35% DUE 06-24-2040		2,160,000	2,095,110	2,063,411
MERCK & CO INC NEW 3.7% DUE	02-10-2045	1,385,000	1,351,634	1,599,097
MERCK & CO INC NEW 3.7% DUE	02-10-2045	550,000	634,850	635,020
MERCK & CO INC NEW 4.0%	03-07-2049	785,000	898,063	955,021
MERCK & CO INC NEW 6.55% DUE 09-15-2037		220,000	329,624	324,798
MERCK & CO INC NEW COM		58,600	4,387,323	4,491,104
MERCK & CO INC NEW FIXED 2.15% DUE	12-10-2031	975,000	972,712	978,510
MERCURY GEN CORP 4.4% DUE 03-15-2027		2,100,000	2,096,787	2,316,286
MERRILL LYNCH & CO 6.11% DUE 01-29-2037		1,075,000	1,492,164	1,448,964
MERRILL LYNCH & CO 6.11% DUE 01-29-2037		983,000	1,234,101	1,324,959
MERRILL LYNCH & CO 6.11% DUE 01-29-2037		1,213,000	1,011,518	1,634,970
MERRILL LYNCH & CO 7.75% DUE 05-14-2038		3,570,000	4,675,380	5,605,337
MERRILL LYNCH & CO 7.75% DUE 05-14-2038		1,355,000	2,107,189	2,127,516
META PLATFORMS INC		21,330	4,722,156	7,174,345
METHODIST HOSP HOUSTON TEX 2.705% DUE	12-01-2050/08-27-2020 REG	285,000	285,000	276,681
METLIFE INC 4.05% DUE 03-01-2045		890,000	1,075,150	1,061,203
METLIFE INC 4.125% DUE 08-13-2042		5,000,000	4,842,499	5,939,668
METLIFE INC 5.7% DUE 06-15-2035		435,000	588,016	584,456
METLIFE INC 5.7% DUE 06-15-2035		580,000	793,069	779,275
METLIFE INC 5.875% DUE 02-06-2041		175,000	224,354	248,285
METLIFE INC 6.375% DUE 06-15-2034		255,000	354,547	354,855
METLIFE INC 9.25% DUE	04-08-2068	750,000	1,046,250	1,110,082
METLIFE INC COM STK USD0.01		54,900	3,380,057	3,430,701
METLIFE INC FIXED 10.75% DUE 08-01-2069		630,000	976,387	1,063,281
METLIFE INC STEP CPN 4.721% DUE	12-15-2044	580,000	585,442	755,416
METLIFE INC STEP CPN 4.721% DUE	12-15-2044	940,000	990,597	1,224,295
METTLER-TOLEDO INTL INC COM		1,024	1,289,834	1,737,943
Mexican peso - Cash		799	799	799
MICHIGAN FIN AUTH REV MUNI 3.384%	12-01-2040	850,000	850,000	925,402
MICROCHIP TECHNOLOGY INC COM		17,400	1,391,646	1,514,844
MICRON TECH INC 4.185% DUE 02-15-2027		1,700,000	1,730,430	1,861,687
MICRON TECH INC COM		14,300	1,208,653	1,332,045
MICRON TECHNOLOGY INC 2.703%	04-15-2032	325,000	325,000	325,367
MICRON TECHNOLOGY INC 3.366%	11-01-2041	295,000	295,000	302,927
MICRON TECHNOLOGY INC 3.366%	11-01-2041	1,104,000	1,104,000	1,133,664
MICRON TECHNOLOGY INC 3.366%	11-01-2041	1,100,000	1,100,000	1,129,557
MICRON TECHNOLOGY INC 4.975%	02-06-2026	1,500,000	1,500,000	1,665,450
MICRON TECHNOLOGY INC SR NT 3.477%	11-01-2051	2,138,000	2,138,000	2,188,735
MICRON TECHNOLOGY INC SR NT 3.477%	11-01-2051	390,000	390,000	399,255
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO		5,698,000	5,358,659	5,578,692
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO		3,885,000	3,061,799	3,803,653
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO		6,750,000	4,977,257	6,608,664
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO		1,883,000	1,283,176	1,885,579
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO		968,000	639,296	969,326
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO		3,126,000	2,569,542	3,130,281
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO		3,480,000	2,519,147	3,484,766
MICROSOFT CORP 2.921% 03-17-2052 USD		17,250,000	14,697,025	18,389,035
MICROSOFT CORP 2.921% 03-17-2052 USD		1,137,000	950,365	1,212,077
MICROSOFT CORP 2.921% 03-17-2052 USD		780,000	817,366	831,504
MICROSOFT CORP 3.041%	03-17-2062	2,555,000	2,097,504	2,745,883
MICROSOFT CORP 3.45% DUE 08-08-2036		943,000	939,351	1,087,703
MICROSOFT CORP 3.5% DUE 11-15-2042		670,000	819,820	772,414
MICROSOFT CORP 3.7% DUE 08-08-2046		3,959,000	4,282,134	4,738,154
MICROSOFT CORP 3.95% DUE 08-08-2056		170,000	221,099	212,071
MICROSOFT CORP 4.1% DUE 02-06-2037		265,000	326,432	321,622
MICROSOFT CORP 4.2% DUE 11-03-2035		250,000	298,102	306,473
MICROSOFT CORP COM		90,020	11,745,802	30,275,526
MICROSOFT CORP FIXED 4.25% DUE	02-06-2047	975,000	1,240,171	1,262,470
MID-AMERICA APTS FIXED 2.875% DUE	09-15-2051	460,000	457,110	454,716

MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	300,000	295,764	296,554
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	1,226,620
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	640,000	786,632	785,037
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	5,168,593
MIDAMERICAN ENERGY CO 2.7% 08-01-2052	660,000	655,321	643,380
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	445,000	450,060	501,948
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000	858,812	882,576
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,411,000	1,483,379	1,747,092
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	765,000	929,037	947,219
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000	869,719	882,728
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	1,100,000	1,259,512	1,263,833
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	435,000	430,363	430,686
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000	1,400,000	1,591,237
MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032	1,380,000	1,380,000	1,362,260
MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031	1,100,000	1,100,000	1,076,595
MIZUHO FINL GROUP FLTGT RT 2.591% DUE 05-25-2031	500,000	500,000	504,249
MOLSON COORS 5 DUE 05-01-2042	435,000	501,805	526,913
MOLSON COORS 5 DUE 05-01-2042	400,000	419,264	484,517
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000	1,066,000	1,158,972
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000	925,000	908,993
MOODYS CORP 5.25% DUE 07-15-2044	2,480,000	2,521,242	3,379,198
MOODYS CORP COM	3,450	1,254,394	1,347,501
MOODYS CORP SR NT 2.75% 08-19-2041	575,000	561,896	562,777
MOODY'S CORPORATION .95% 02-25-2030	100,000	109,701	116,257
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000	526,055	714,005
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000	786,624	1,067,671
MORGAN STANLEY 2.239% 07-21-2032	4,100,000	4,100,000	4,014,808
MORGAN STANLEY 2.802% 01-25-2052	273,000	270,726	268,952
MORGAN STANLEY 2.802% 01-25-2052	3,000,000	3,000,000	2,955,515
MORGAN STANLEY 2.802% 01-25-2052	2,225,000	2,213,083	2,192,007
MORGAN STANLEY 3.971% 07-22-2038	730,000	730,000	833,914
MORGAN STANLEY 3.971% 07-22-2038	600,000	557,382	685,409
MORGAN STANLEY 3.971% 07-22-2038	1,257,000	1,225,926	1,435,931
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,562	894,318
MORGAN STANLEY 4.3% DUE 01-27-2045	1,490,000	1,788,441	1,837,977
MORGAN STANLEY 4.3% DUE 01-27-2045	1,820,000	1,867,995	2,245,046
MORGAN STANLEY 4.375% DUE 01-22-2047	3,035,000	3,760,792	3,825,187
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	630,179
MORGAN STANLEY 4.457% 04-22-2039	730,000	760,370	877,810
MORGAN STANLEY 4.457% 04-22-2039	1,300,000	1,301,105	1,563,224
MORGAN STANLEY 5.597% DUE 03-24-2051	1,200,000	1,200,000	1,798,646
MORGAN STANLEY 6.375% DUE 07-24-2042	2,455,000	2,708,556	3,728,993
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	9,113,628
MORGAN STANLEY 7.5%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	4,315,995
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	646,000	667,241	678,721
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000	2,658,000	2,792,632
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	655,000	655,000	688,177
MOSAIC CO NEW 5.45% DUE 11-15-2033	345,000	386,238	428,349
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000	4,045,516	5,144,233
MOSAIC CO/THE	53,600	1,902,825	2,105,944
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	320,000	340,138	417,705
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	1,063,861
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	2,035,000	2,018,557	2,040,922
MPLX LP 4.7% 04-15-2048	2,200,000	2,325,085	2,546,643
MPLX LP 5.5% DUE 02-15-2049	240,000	304,440	307,451
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	808,511
MPLX LP FIXED 4.9% DUE 04-15-2058	675,000	769,325	779,635
MPLX LP FIXED 5.2% 12-01-2047	1,025,000	1,100,311	1,248,483
MPLX LP FIXED 5.2% 12-01-2047	445,000	443,080	542,024
MPLX LP FIXED 5.2% DUE 03-01-2047	695,000	782,432	853,517
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000	168,817	208,774
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	175,000	219,571	217,325
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000	1,096,502	1,366,042
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000	1,960,380	2,157,477
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000	2,733,534	3,317,730
NASDAQ INC 2.5% DUE 12-21-2040	405,000	384,390	375,202
NATIONAL INSTRS CORP COM	20,800	885,138	908,336
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000	295,761	376,852
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	2,300,000	2,246,732	2,182,399
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	480,000	468,883	455,457
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	900,000	879,590	853,982
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	1,824,000	1,789,928	1,881,558
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	380,000	378,700	476,289

NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	15,200	825,210	1,051,840
NATIONWIDE BLDG VAR RT 4.363% DUE 08-01-2024	200,000	200,650	209,466
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	1,476,039
NATIONWIDE MUT INS 4.35% DUE 04-30-2050	1,000,000	997,670	1,149,365
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000	4,000,000	4,016,111
NATWEST GROUP PLC 2%-FR SNR EMTN 04/03/25 EUR	300,000	347,167	354,761
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000	2,150,000	2,352,788
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	2,395,000	2,372,297	2,365,640
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,527,000	1,394,883	1,855,682
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	3,069,000	2,932,741	3,729,593
NESTLE HLDGS INC 4% DUE 09-24-2048	1,300,000	1,282,541	1,603,152
NETFLIX INC COM STK	1,180	608,005	710,879
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	2,372,822
NEUROCRINE BIOSCIENCES INC COM	10,000	897,252	851,700
NEVADA PWR CO 3.125% DUE 08-01-2050	395,000	394,846	400,235
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	600,198
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	1,100,000	1,127,033	1,204,230
NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE	55,000	55,000	61,587
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	6,886,819
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000	195,228	203,292
NEW YORK TIMES CO CL A ISIN #US6501111073	12,600	618,249	608,580
NEWFIELD EXPL CO 5.375% DUE 01-01-2026	475,000	503,922	526,365
NEWMONT GOLDCORP CORP 5.875% 04-01-2035	265,000	354,000	344,744
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,180,000	1,251,297	1,481,856
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	430,000	538,309	539,998
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,595,000	1,825,484	2,229,398
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	3,000,000	2,993,430	3,002,866
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	1,610,000	1,606,474	1,611,538
NIKE INC 3.375% DUE 03-27-2050	2,799,000	3,136,399	3,176,041
NIKE INC 3.375% DUE 03-27-2050	500,000	571,230	567,353
NIKE INC 3.625% DUE 05-01-2043	770,000	903,048	880,586
NIKE INC FIXED 3.25% DUE 03-27-2040	1,520,000	1,657,856	1,657,982
NISOURCE FIN CORP 4.375% 05-15-2047	290,000	356,332	342,581
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000	3,611,955	4,134,596
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000	2,497,950	2,953,283
NISOURCE FIN CORP 4.8% DUE 02-15-2044	765,000	793,933	939,861
NISOURCE FIN CORP 5.25% DUE 02-15-2043	440,000	587,382	564,361
NISOURCE FIN CORP 5.65% DUE 02-01-2045	760,000	976,319	1,029,312
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,327,000	1,578,391	1,797,233
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000	1,851,296	2,108,232
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	388,705
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	1,048,730
NOMURA HLDGS INC 2.608% DUE 07-14-2031	815,000	815,000	805,186
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	619,082
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,295,396
NORFOLK SOUTHN 3.05% DUE 05-15-2050	975,000	980,449	996,956
NORFOLK SOUTHN 3.4% DUE 11-01-2049	330,000	330,469	355,152
NORFOLK SOUTHN 4.837% DUE 10-01-2041	250,000	294,662	315,850
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	4,060,697
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	375,000	377,298	381,453
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,265,000	1,517,198	1,512,281
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000	1,596,703	1,948,631
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	940,000	939,509	928,199
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	225,000	225,841	255,772
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	419,000	427,216	505,496
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	2,031,000	2,015,474	2,450,266
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	315,000	312,682	375,998
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	1,005,000	1,071,140	1,199,613
NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051	145,000	147,226	149,544
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	405,000	397,378	387,963
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	970,000	932,581	929,195
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,697,000	1,849,484	1,906,339
NORTHN STS PWR CO 3.6% DUE 05-15-2046	520,000	562,671	584,146
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000	493,994	466,857
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	825,000	976,937	975,648
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,338,000	2,415,434	2,764,927
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	1,013,000	1,278,386	1,277,838
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	440,000	539,668	572,255
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	231,000	281,867	324,658
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000	479,000	567,366
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	385,817
NORTHWESTN MEM 2.633% DUE 07-15-2051	1,100,000	1,100,000	1,055,736
NORTONLIFE LOCK INC	17,700	445,439	459,846

NOVANT HEALTH INC 2.637% DUE 11-01-2036	790,000	790,000	797,411
NOVANT HEALTH INC 3.168% DUE 11-01-2051	3,825,000	3,825,000	4,029,362
NOVANT HEALTH INC 3.318% DUE 11-01-2061	715,000	715,000	770,138
NOVARTIS CAP CORP 4% DUE 11-20-2045	435,000	474,989	529,415
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	1,923,522
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	1,925,000	1,962,125	1,951,975
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,770,000	2,706,622	2,808,815
NRG ENERGY INC COM NEW	20,600	857,806	887,448
NUCOR CORP 4.4% DUE 05-01-2048	175,000	223,134	220,522
NUCOR CORP FIXED 2.979% DUE 12-15-2055	530,000	409,718	522,566
NUCOR CORP FIXED 2.979% DUE 12-15-2055	890,000	673,516	877,516
NUTRIEN LTD FIXED 4.125% DUE 03-15-2035	180,000	192,991	204,805
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000	251,478	274,173
NVIDIA CORP 3.5% DUE 04-01-2040	110,000	109,780	123,949
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	790,700
NVIDIA CORP 3.5% DUE 04-01-2050	1,320,000	1,462,711	1,510,455
NVIDIA CORP 3.5% DUE 04-01-2050	1,225,000	1,345,046	1,401,748
NVIDIA CORP COM	26,390	4,929,544	7,761,563
NXP SEMICONDUCTORS N V COM STK	10,200	2,044,810	2,323,356
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	2,710,532
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	2,483,948
O REILLY AUTOMOTIVE INC NEW COM USD0.01	2,620	1,649,827	1,850,323
OCCIDENTAL PETE 4.2% DUE 03-15-2048	324,000	315,980	324,000
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000	1,091,464	1,127,500
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000	190,611	207,825
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	745,000	771,285	966,638
OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044	385,000	382,857	396,550
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG	339,000	338,484	347,797
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039	49,000	48,746	48,866
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049	7,000	6,898	7,088
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049	49,000	48,284	49,612
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049	1,100,000	1,105,108	1,113,750
OCCIDENTAL PETROLEUM CORP	14,200	408,575	411,658
OGE ENERGY CORP COM	24,800	840,966	951,824
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	65,000	64,546	82,283
OHIO POWER CO SR NT 2.9% 10-01-2051	305,000	303,539	295,304
OHIO POWER CO SR NT 2.9% 10-01-2051	990,000	985,258	958,527
OHIO PWR CO 4.15% DUE 04-01-2048	1,135,000	1,249,763	1,333,364
OHIOHEALTH CORP 2.834% 11-15-2041	535,000	535,000	547,545
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000	280,000	295,356
OLD REP INTL CORP COM	35,200	824,513	865,216
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	741,000	733,315	723,167
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000	2,505,353	2,760,231
ONCOR ELEC 5.25% DUE 09-30-2040	180,000	203,373	239,262
ONCOR ELEC 5.3 DUE 06-01-2042	221,000	242,178	295,951
ONCOR ELEC 7.25% DUE 01-15-2033	290,000	376,836	420,426
ONCOR ELEC 7.5% DUE 09-01-2038	740,000	995,581	1,174,613
ONCOR ELEC DELIVERY CO LLC 2.75% DUE 05-15-2030 REG	600,000	599,346	623,964
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	355,000	298,942	371,844
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	526,000	526,362	550,958
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	1,040,000	1,071,094	1,199,970
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	170,000	200,364	197,257
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000	334,068	336,497
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052	379,000	415,319	553,180
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,899,000	2,035,189	2,296,961
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	275,000	275,451	332,630
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,225,000	1,300,056	1,526,314
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	2,708,415
ONEMAIN HLDGS INC COM	17,400	1,003,607	870,696
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000	2,278,978	2,788,281
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,256,562
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	360,000	359,018	400,054
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000	1,933,110	2,273,509
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	647,199
ONEOK PARTNERS L P 6.65% DUE 10-01-2036	350,000	433,569	458,307
ONT TEACHERS 3.875% DUE 03-20-2027	1,100,000	1,129,678	1,203,487
ORACLE CORP 3.6% DUE 04-01-2040 REG	1,950,000	2,064,605	1,963,286
ORACLE CORP 3.6% DUE 04-01-2050 REG	1,940,000	2,031,752	1,906,369
ORACLE CORP 3.6% DUE 04-01-2050 REG	3,759,000	3,765,832	3,693,835
ORACLE CORP 3.8% 11-15-2037	370,000	391,264	387,202
ORACLE CORP 3.8% 11-15-2037	520,000	566,192	544,176
ORACLE CORP 3.85% DUE 07-15-2036	1,680,000	1,694,660	1,777,314
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	2,539,020

ORACLE CORP 3.9% DUE 05-15-2035	125,000	132,715	134,104
ORACLE CORP 3.9% DUE 05-15-2035	715,000	773,231	767,077
ORACLE CORP 3.95% DUE 03-25-2051	1,185,000	1,246,994	1,234,726
ORACLE CORP 3.95% DUE 03-25-2051	2,742,000	2,844,481	2,857,062
ORACLE CORP 4% 11-15-2047	3,630,000	3,803,518	3,781,258
ORACLE CORP 4% 11-15-2047	3,260,000	3,539,828	3,395,840
ORACLE CORP 4% DUE 07-15-2046	2,000,000	1,999,640	2,082,472
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000	1,693,013	1,798,911
ORACLE CORP 4.125% DUE 05-15-2045	4,015,000	3,969,750	4,248,604
ORACLE CORP 4.125% DUE 05-15-2045	870,000	881,570	920,619
ORACLE CORP 4.3% DUE 07-08-2034	1,160,000	1,271,947	1,286,456
ORACLE CORP 4.3% DUE 07-08-2034	570,000	642,282	632,138
ORACLE CORP 4.3% DUE 07-08-2034	5,000,000	5,367,700	5,545,069
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000	2,488,725	2,746,632
ORACLE CORP 4.375% DUE 05-15-2055	235,000	264,107	258,183
ORACLE CORP 4.375% DUE 05-15-2055	250,000	292,592	274,663
ORACLE CORP 4.5% DUE 07-08-2044	400,000	399,804	452,965
ORACLE CORP 5.375 DUE 07-15-2040	1,715,000	2,127,486	2,099,356
ORACLE CORP 6.125% DUE 07-08-2039	530,000	725,872	703,948
ORACLE CORP FIXED 3.65% DUE 03-25-2041	1,656,000	1,659,059	1,678,867
ORACLE CORP FIXED 3.65% DUE 03-25-2041	2,165,000	2,218,493	2,194,895
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,665,000	2,753,604	2,642,286
ORACLE CORP FIXED 3.85% DUE 04-01-2060	1,400,000	1,494,640	1,388,067
ORACLE CORP FIXED 3.85% DUE 04-01-2060	3,195,000	3,182,699	3,167,768
ORACLE CORP FIXED 4.1% DUE 03-25-2061	1,061,000	1,134,957	1,110,442
ORGANON & CO COM	11,100	330,865	337,995
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33	830,000	830,000	830,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(250,000)	(250,000)	(250,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(658,000)	(658,000)	(658,000)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	800,000	799,888	822,802
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000	899,838	951,995
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	550,000	603,697	581,774
OVINTIV INC COM USD0.01	44,700	1,290,872	1,506,390
OWENS CORNING NEW 4.3% DUE 07-15-2047	1,200,000	999,180	1,377,462
OWENS CORNING NEW COM STK	37,100	3,101,064	3,357,550
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	406,105
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	350,000	303,996	325,347
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,859,067
PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022	2,200,000	2,199,802	2,200,006
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,459,301
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000	368,043	622,066
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000	1,168,200	1,141,699
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	623,894
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	835,168
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	3,260,000	3,420,026	3,403,309
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,708,794
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	2,785,000	3,212,924	3,042,765
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	764,788
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,567,000	4,973,510	4,989,697
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000	1,598,772	1,449,495
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,420,000	1,447,079	1,372,189
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	2,141,000	2,237,204	2,084,974
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,200,000	1,281,324	1,221,445
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	240,000	261,233	249,554
PACIFICORP 2.9% 06-15-2052 USD	950,000	942,714	936,078
PACIFICORP 2.9% 06-15-2052 USD	2,825,000	2,803,332	2,783,601
PACIFICORP 4.125% DUE 01-15-2049	1,075,000	1,230,451	1,242,737
PACIFICORP 4.15% 02-15-2050	785,000	781,350	931,986
PACIFICORP 6% DUE 01-15-2039	560,000	741,600	768,148
PACIFICORP 6.1% DUE 08-01-2036	305,000	357,128	413,748
PACIFICORP 6.25% DUE 10-15-2037	272,000	378,380	378,831
PACIFICORP 6.25% DUE 10-15-2037	825,000	1,071,647	1,149,027
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000	619,290	624,169
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	970,000	969,975	969,111
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	1,060,000	1,050,870	1,059,028
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000	1,317,371	1,428,202
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	519,346
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060	180,000	197,510	196,777
PAYCOM SOFTWARE INC COM	4,930	2,509,117	2,046,887
PAYLOCITY HLDG CORP COM	2,580	682,638	609,293
PAYPAL HLDGS INC COM	10,380	2,701,218	1,957,460
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	1,063,000	1,135,753	1,142,936
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	600,000	597,708	645,119

PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	710,000	709,290	705,944
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	2,330,711
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	344,540
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000	1,121,141	1,340,054
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	215,000	198,116	251,848
PEPSICO INC 2.875% DUE 10-15-2049	1,355,000	1,376,246	1,426,300
PEPSICO INC COM	22,500	3,100,177	3,908,475
PEPSICO INC SR NT 2.75% 10-21-2051	1,240,000	1,231,965	1,276,046
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000	997,510	1,069,828
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	600,000	595,020	608,370
PERU(REP OF) FXD 5.94% 5.94% 12/02/2029	2,200	733,353	564,046
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	1,067,715
PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,700,000	1,756,100	1,882,750
PETROBRAS GLOBAL FIN B V GLOBAL NT 5.093% 01-15-2030	3,381,000	3,112,851	3,516,477
PETRO-CDA 5.95% DUE 05-15-2035	2,590,000	3,227,751	3,334,271
PETRO-CDA 6.8% DUE 05-15-2038	869,000	1,246,930	1,213,767
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000	301,549	269,535
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	2,325,000	2,207,776	2,243,625
PFIZER INC 2.55% DUE 05-28-2040	625,000	621,119	625,445
PFIZER INC 2.55% DUE 05-28-2040	1,270,000	1,270,396	1,270,905
PFIZER INC 2.7% DUE 05-28-2050	1,788,000	1,780,602	1,805,855
PFIZER INC 4% DUE 12-15-2036	200,000	244,046	238,303
PFIZER INC 4.1% 09-15-2038	1,505,000	1,507,236	1,796,336
PFIZER INC 4.2% 09-15-2048	1,075,000	1,324,117	1,353,172
PFIZER INC 4.3% DUE 06-15-2043	590,000	665,577	724,866
PFIZER INC 4.3% DUE 06-15-2043	475,000	507,162	583,578
PFIZER INC 4.4% DUE 05-15-2044	355,000	451,333	442,583
PFIZER INC 5.6% DUE 09-15-2040	302,000	329,842	425,408
PFIZER INC FIXED 3.9% 03-15-2039	325,000	390,000	383,383
PFIZER INC NT 7.2 DUE 03-15-2039	295,000	480,850	477,133
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	515,000	514,976	513,779
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	925,000	926,060	997,711
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000	590,650	693,004
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000	2,779,267	3,034,545
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,603,156
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	2,065,000	2,333,725	2,350,526
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	4,325,422
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	808,235
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	110,000	118,308	127,922
PHILIP MORRIS INTL COM STK NPV	21,200	1,896,641	2,014,000
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,025,000	1,264,622	1,251,015
PHILLIPS 66 3.3% DUE 03-15-2052	825,000	818,920	827,289
PHILLIPS 66 4.65% DUE 11-15-2034	920,000	1,009,798	1,079,388
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000	2,642,450	3,161,012
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000	407,037	396,666
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050	424,000	463,241	436,329
PINNACLE W. CAP CORP COM	15,300	1,013,537	1,080,027
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,190,000	1,132,011	1,196,183
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	2,315,875
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	345,000	326,291	380,001
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000	5,620,764	6,203,645
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000	2,241,624	2,612,061
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	555,000	582,961	604,039
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000	200,000	265,094
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000	670,152	831,628
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	784,000	829,856	915,489
PPL ELEC UTILS 4.15% DUE 10-01-2045	10,000	11,500	11,885
PPL ELEC UTILS 4.75 DUE 07-15-2043	180,000	231,050	228,343
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000	1,987,320	2,537,142
PPL ELEC UTILS 4.75 DUE 07-15-2043	20,000	19,873	25,371
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000	1,038,146	1,210,443
PPL ELEC UTILS CORP 3.95% 06-01-2047	335,000	397,166	392,594
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000	5,010,732	5,429,208
PRAXAIR INC 3.55% DUE 11-07-2042	190,000	220,664	216,069
PRAXAIR INC NT 2% 08-10-2050	190,000	151,970	166,633
PROCTER & GAMBLE COM NPV	6,400	915,591	1,046,912
PROGRESS ENERGY 6% DUE 12-01-2039	785,000	996,643	1,077,987
PROGRESS ENERGY 6% DUE 12-01-2039	1,163,000	1,547,779	1,597,069
PROGRESS ENERGY 6.5% DUE 02-01-2042	2,308,000	2,631,925	2,980,697
PROGRESS ENERGY 6.5% DUE 02-01-2042	535,000	590,363	690,933
PROGRESS ENERGY 7% DUE 10-30-2031	764,000	946,665	1,034,653
PROGRESSIVE CORP 3.95% DUE 03-26-2050	725,000	856,349	879,599
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	1,091,916

PROGRESSIVE CORP 4.2% DUE 03-15-2048	980,000	1,172,901	1,214,960
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	1,980,000	2,302,792	2,405,822
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000	2,750,000	2,811,875
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	302,421
PROLOGIS L P 4.375% DUE 09-15-2048	705,000	896,960	888,363
PROLOGIS L P FIXED 2.125% DUE 10-15-2050	1,475,000	1,364,951	1,269,144
PROVID ST JOSEPH 2.7% DUE 10-01-2051	1,940,000	1,940,000	1,882,812
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	514,639
PUB STORAGE COM	7,300	2,171,557	2,734,288
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	305,000	303,707	308,525
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	510,000	513,734	573,644
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	340,000	339,060	391,727
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	675,000	818,518	790,940
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000	381,160	409,229
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	873,000	968,694	1,006,357
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	460,000	404,750	390,433
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000	233,310	232,877
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	241,000	254,492	288,887
PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO	565,000	564,847	568,516
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000	667,266	757,478
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	3,310,000	3,349,095	3,464,061
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	2,511,706
PUBLIC SVC CO COLO 4.05% 09-15-2049	465,000	477,392	553,208
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000	3,963,280	4,758,775
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	1,078,770
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000	206,647	203,768
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	650,000	625,601	626,174
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	590,000	591,744	663,339
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	1,011,873
PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000	575,038	623,225
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000	598,998	649,193
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000	287,739	334,812
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	803,369
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	595,000	840,086	824,130
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	245,000	271,446	259,381
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	705,000	831,297	836,340
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000	535,000	634,669
PULTE GROUP INC	16,200	490,591	925,992
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000	369,580	468,144
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000	1,405,092	1,385,092
PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025	2,300,000	2,300,000	2,448,987
PVTPL DAIMLER TRUCKS 2.375% 12-14-2028	900,000	897,237	904,941
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	4,000,000	3,980,080	4,186,805
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	665,000	661,688	696,056
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000	1,195,404	1,117,370
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	600,000	622,875	623,925
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	823,124	823,120	742,235
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	700,000	700,875	714,000
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,130,000	1,116,090	1,296,844
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000	2,963,070	3,442,949
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	1,229,255
PVTPL ALIMENTATION COUCHE-TARD INC SR NT 4.5% 07-26-2047	2,200,000	2,198,922	2,608,661
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	854,177
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	3,000,000	3,000,523	3,323,431
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,200,000	1,200,000	1,329,372
PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000	2,979,150	3,303,810
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026	1,000,000	1,000,000	1,022,500
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,359,465
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	1,573,000	1,586,229	1,529,118
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025	600,000	596,610	605,250
PVTPL BANCO DO BRASIL S A SR NT 3.25% 09-30-2026	1,000,000	1,000,000	973,360
PVTPL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO	400,000	393,268	433,608
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	1,410,420
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG	4,300,000	4,300,000	4,120,568
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000	1,383,073	1,570,268
PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024	200,000	198,656	209,190
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	1,252,517
PVTPL BPCE 3.582% 10-19-2042	515,000	515,000	527,599
PVTPL BPCE 3.582% 10-19-2042	3,000,000	3,000,000	3,073,394
PVTPL BPCE SA 3.116% 10-19-2032	1,102,000	1,102,000	1,106,800
PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	728,930	728,930	726,511
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	595,000	591,847	580,758
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	545,000	535,795	549,080

PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,189,000	1,919,476	2,205,389
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	2,900,000	3,058,339	3,043,634
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	445,000	463,196	467,040
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	500,000	506,670	523,682
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	710,000	753,300	743,628
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	1,370,000	1,391,824	1,434,888
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	1,470,000	1,466,052	1,541,300
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	874,000	870,224	916,392
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,435,000	1,433,313	1,470,466
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	3,100,000	3,089,274	3,176,616
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,863,000	1,856,554	1,909,043
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	2,680,000	2,739,730	2,746,235
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	170,000	170,000	183,552
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	710,000	714,657	766,598
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	996,000	1,023,121	1,041,113
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000	500,000	516,386
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	240,000	240,000	247,865
PVTPL CARGILL INC 3.875% 05-23-2049	3,500,000	3,448,655	4,218,586
PVTPL CARNIVAL CORP 4.0% 08-01-2028	1,700,000	1,701,250	1,687,250
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059	402,605	405,140	408,874
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO	1,910,418	1,921,658	1,945,477
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	931,406	940,436	949,326
PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	9,119,000	7,614,719	8,854,273
PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	8,749,000	6,419,593	8,495,014
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	1,681,000	1,328,717	1,608,242
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	4,788,000	3,607,057	4,580,763
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	3,236,000	3,116,157	3,095,938
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	31,731,000	25,061,105	30,357,600
PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063	439,000	299,465	418,619
PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063	4,486,000	3,370,452	4,277,732
PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063	3,755,000	3,499,560	3,580,669
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	945,000	945,000	1,015,215
PVTPL CONOCOPHILLIPS 4.85% DUE 08-15-2048 BEO	180,000	234,009	236,350
PVTPL CONOCOPHILLIPS 4.85% DUE 08-15-2048 BEO	2,000	2,156	2,626
PVTPL CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	441,000	456,337	582,667
PVTPL CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	150,000	197,802	198,186
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049	800,000	744,432	912,654
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000	599,526	600,757
PVTPL COTERRA ENERGY INC SR NT 3.9% 05-15-2027	2,100,000	2,092,789	2,258,094
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	1,600,000	1,587,040	1,499,542
PVTPL CREDIT AGRICOLE S A 2.811% DUE 01-11-2041 BEO	2,148,000	2,148,000	2,061,220
PVTPL CREDIT SUISSE AG FIXED 7.5% 12-31-2049 BEO	1,100,000	1,216,050	1,188,000
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	2,690,000	2,701,334	2,740,268
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	800,000	800,000	814,950
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	3,772,000	3,772,000	3,842,487
PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049	800,000	800,000	846,000
PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO	3,000,000	3,000,000	3,121,685
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO	900,000	900,000	931,833
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	2,042,811	2,626,479	2,602,204
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	915,000	911,962	908,290
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	2,800,000	2,790,704	2,779,465
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	225,000	224,917	216,364
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	2,800,000	2,798,964	2,692,529
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	1,700,000	1,699,371	1,634,750
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO	1,800,000	2,101,500	2,058,954
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,800,000	1,780,812	1,912,032
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,556,000	1,539,413	1,652,845
PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO	600,000	595,500	300,000
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000	788,608	791,671
PVTPL EASTERN GAS TRAN 4.6% 12-15-2044	700,000	772,518	834,938
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000	918,897	1,183,756
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	685,000	739,896	955,548
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000	1,163,436	1,673,952
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	2,706,944
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	290,000	397,336	393,809
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000	1,927,044	2,477,868
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025	747,000	836,640	843,053
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030	500,000	497,760	526,064
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	735,000	724,071	710,509
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	1,079,609
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,155,000	1,661,055	1,558,265
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	4,639,985
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	100,000	102,250	102,370

PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	700,000	704,840	736,092
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	2,600,000	2,577,458	2,756,140
PVTPL INDIAN RY FIN CORP LTD GLOBAL MEDIUM TER 3.249% DUE 02-13-2030 BEO	400,000	400,000	405,609
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	230,000	229,986	234,185
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	3,700,000	3,699,667	3,890,588
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	1,000,000	999,910	1,051,510
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	555,000	586,419	583,588
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	2,693,000	2,780,093	2,831,717
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	1,991,624
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,130,000	1,133,786	1,250,297
PVTPL JACKSON FINANCIAL INC 4.0% DUE 11-23-2051 BEO	5,300,000	5,261,464	5,361,535
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021	1,215,000	1,202,680	1,215,000
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021	815,000	804,478	815,000
PVTPL KEYSAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	8,912,356
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	1,099,014
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057	705,000	705,000	702,958
PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024	400,000	399,096	412,411
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	2,755,770
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000	881,981	1,167,921
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	2,338,000	1,911,042	2,599,903
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061	1,000,000	992,170	989,346
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000	800,000	804,400
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000	470,275	546,000
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	1,700,000	1,850,000	1,814,750
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000	375,319	486,590
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,125,000	1,395,392	1,395,324
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000	900,000	910,125
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000	1,088,237	1,149,174
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030	1,800,000	1,800,000	1,979,341
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	2,595,443
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	342,685
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,210,000	1,201,264	1,545,894
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000	1,796,932	2,312,453
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000	895,059	940,281
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	500,000	498,390	524,172
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	300,000	301,844	393,606
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	1,089,033
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	480,000	480,000	495,600
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	206,500
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	7,800,000	7,800,000	8,731,654
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	4,168,000	4,552,380	4,665,838
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO	2,500,000	2,593,950	2,932,761
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	5,499,072
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000	5,578,661	6,925,747
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,289,039
PVTPL NXP B V / NXP FDG LLC / NXP USA INC 2.65% 02-15-2032	765,000	766,077	768,216
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029	1,000,000	996,540	1,121,297
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	750,000	768,735	777,344
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	3,400,000	3,460,810	3,523,959
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.125% 02-15-2042	1,360,000	1,345,149	1,372,382
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.125% 02-15-2042	255,000	252,215	257,322
PVTPL NXP BV / NXP FUNDING LLC / NXP USA INC 3.25% 11-30-2051	245,000	241,987	245,783
PVTPL NXP BV / NXP FUNDING LLC / NXP USA INC 3.25% 11-30-2051	640,000	632,128	642,046
PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO	800,000	799,976	904,271
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	663,875
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000	600,865	777,880
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000	1,500,000	1,595,575
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000	1,997,220	2,204,756
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,813,968
PVTPL PETROLEOS MEXICANOS 6.7% DUE 02-16-2032	4,200,000	4,202,154	4,242,000
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	365,000	466,196	449,640
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000	1,053,788	1,510,052
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,541,739
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO	215,000	214,003	217,282
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028	2,100	723,011	553,349
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	1,500,000	1,500,000	1,469,320
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	2,680,000	2,680,000	2,625,185
PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO	1,930,000	1,930,000	1,927,004
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000	1,104,990	1,130,000
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	980,000	978,829	1,193,661
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	2,200,000	2,200,000	2,241,493
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO	321,000	317,957	312,263
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	2,236,750

PVTPL SAUDI ARABIAN OIL CO FIXED 4.25% 04-16-2039	705,000	699,085	794,645
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	200,000	197,106	231,530
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	500,000	492,765	578,825
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,691,850
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000	1,737,015	2,211,479
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	3,060,000	3,048,078	3,130,010
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,415,000	2,478,457	2,470,253
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO	3,500,000	3,498,005	3,570,313
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,876,759
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000	600,000	619,500
PVTPL STELLANTIS FINANCE US INC 2.0% DUE01-29-2027	1,100,000	1,100,000	1,081,901
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	1,238,582
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,292,000	1,368,494	1,663,459
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 144A 3.29% DUE 06-03-2060/06-03-2020 REG	700,000	699,538	649,138
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG	770,000	769,784	800,633
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	835,000	834,708	879,547
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	2,200,000	2,199,230	2,317,370
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	3,253,541
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000	658,788	784,022
PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO	858,395	860,142	861,616
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048	289,574	289,924	290,948
PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024	300,250	295,746	295,746
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	3,036,800
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000	2,080,125	2,567,250
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	571,000	705,175	747,909
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000	1,000,000	1,046,206
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,883,836
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	300,000	301,512	324,043
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	1,415,000	1,415,000	1,543,130
PVTPL UNICREDIT SPA 5.861% 06-19-2032	1,790,000	1,825,547	1,955,388
PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO	1,700,000	1,700,000	1,702,465
PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032	1,193,000	1,187,928	1,180,541
PVTPL USAA CAP CORP 2.125% DUE 05-01-2030 REG	853,000	850,543	853,716
PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO	3,050,000	3,053,850	3,008,949
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024	800,000	831,000	823,976
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000	4,788,384	5,288,545
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000	599,586	640,251
PVTPL XIAOMI BEST TIME INTL LTD 2.875% 07-14-2031	2,900,000	2,875,089	2,846,353
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO	500,000	500,638	516,331
QATAR PETE BD 144A 3.3% 07-12-2051	890,000	890,000	916,138
QATAR PETE BD 144A 3.3% 07-12-2051	1,800,000	1,800,000	1,852,862
QORVO INC COM	2,600	453,589	406,614
QUALCOMM INC 4.3% DUE 05-20-2047	570,000	566,117	716,145
QUALCOMM INC 4.3% DUE 05-20-2047	600,000	599,904	753,837
QUALCOMM INC 4.8% DUE 05-20-2045	1,595,000	1,747,049	2,119,813
QUALCOMM INC 4.8% DUE 05-20-2045	2,000,000	1,978,795	2,658,073
QUALCOMM INC COM	17,500	2,371,071	3,200,225
QUALCOMM INC FIXED 4.65% DUE 05-20-2035	640,000	814,944	796,850
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	1,276,738
RAYMOND JAMES FINL INC 3.75% 04-01-2051	210,000	208,725	232,807
RAYTHEON FIXED 3.03% DUE 03-15-2052	605,000	604,776	610,349
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	1,140,000	1,157,273	1,389,768
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	811,000	884,637	988,686
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,500,000	2,487,165	3,047,737
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	1,090,000	1,088,888	1,052,617
RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD	445,000	547,501	563,109
RAYTHEON TECHNOLOGIES CORPORATION NT 2.375% 03-15-2032	1,150,000	1,157,958	1,150,178
REALTY INCOME CORP 2.85% DUE 12-15-2032	445,000	471,062	462,362
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000	1,679,316	1,717,336
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	235,821
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	621,520
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030	600,000	598,830	657,341
REGENERON PHARMACEUTICALS INC COM	1,920	1,171,885	1,212,518
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000	2,351,795	2,842,859
REINSURANCE GROUP AMER INC COM NEW STK	8,200	954,656	897,818
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000	294,610	392,813
REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023	300,000	296,751	303,158
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000	464,481	458,473
REPUBLIC SVCS INC COM	8,600	1,152,866	1,199,270
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000	1,561,181	1,751,580
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000	1,686,587	1,616,568
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	230,000	278,387	282,373
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000	271,780	335,165

REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,875,849
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000	520,896	515,198
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000	524,996	560,039
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000	835,075	894,436
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,600,000	1,703,639	1,895,442
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000	197,125	234,561
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,960,000	3,437,034	3,606,595
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	3,533,488
RIO TINTO FIN USA 5.2 DUE 11-02-2040	485,000	645,608	646,911
RIO TINTO FIN USA LTD 2.75% 11-02-2051	750,000	741,818	746,609
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	155,000	201,900	199,112
ROGERS 5% DUE 03-15-2044	800,000	793,848	989,768
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000	1,483,890	1,580,041
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	990,000	1,045,855	1,042,827
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	621,000	668,072	654,137
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	275,000	302,723	315,024
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	460,000	526,125	526,949
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	388,000	448,871	451,159
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	1,170,000	1,204,888	1,360,454
ROMANIA(REP OF) 2.875% SNR MTN 13/04/42 EUR	2,600,000	3,020,989	2,657,261
ROSS STORES INC COM	14,700	1,778,978	1,679,916
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	3,000,000	3,013,740	3,372,446
RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52	250,000	2,404	1,695
RPM INTL INC 5.25% DUE 06-01-2045	240,000	254,957	308,749
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	310,000	310,000	363,968
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,140,000	1,161,796	1,424,566
S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000	1,738,510	1,750,780
S&P GLOBAL INC 3.25% DUE 12-01-2049	485,000	518,111	527,713
S&P GLOBAL INC COM	2,590	1,191,287	1,222,299
SABINE PASS 5.75% DUE 05-15-2024	670,000	714,582	728,775
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	3,178,806
SALESFORCE COM INC COM STK	8,060	1,971,990	2,048,288
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	900,000	895,032	901,511
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,725,000	1,720,187	1,762,636
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,295,000	1,291,387	1,323,254
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	510,000	508,358	527,001
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	160,000	159,485	165,334
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	1,225,000	1,214,997	1,221,547
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	2,234,692
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000	219,347	255,438
SANDS CHINA LTD 2.3% 03-08-2027	600,000	581,244	564,780
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	1,900,000	1,870,740	1,993,214
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000	1,159,754	1,292,784
SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032	2,100,000	2,100,000	2,123,049
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	1,700,000	1,700,000	1,665,348
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000	227,500	234,966
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000	1,292,070	1,560,021
SAUDI ARABIA 5% SNR MTN 17/04/49 USD1000	1,300,000	1,271,738	1,652,464
SBA COMMUNICATIONS CORP COM USD0.01 CL A	4,780	1,618,948	1,859,516
SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033	495,000	731,699	714,864
SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031	500,000	499,295	520,200
SEAGATE TECHNOLOGY HOLDINGS PLC	2,200	227,254	248,556
SEI INVTS CO COM	14,400	860,318	877,536
SEMPRA 4% DUE 02-01-2048	2,470,000	2,715,639	2,757,009
SEMPRA 6% DUE 10-15-2039	2,600,000	3,172,858	3,597,067
SEMPRA 6% DUE 10-15-2039	654,000	723,535	904,801
SEMPRA ENERGY 3.4% 01-12-2018	300,000	274,470	319,588
SEMPRA ENERGY 3.8% DUE 02-01-2038	420,000	415,456	461,923
SERVICENOW INC COM USD0.001	6,350	3,687,863	4,121,849
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO	3,300,000	3,291,750	3,295,875
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	175,000	203,778	213,294
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,550,000	1,545,520	1,889,174
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	830,000	983,342	1,011,622
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	815,000	946,568	1,019,292
SHELL INTL FIN B V 2.875% DUE 11-26-2041	1,515,000	1,497,328	1,520,639
SHELL INTL FIN B V 3% DUE 11-26-2051	1,705,000	1,700,976	1,739,342
SHELL INTL FIN B V 3% DUE 11-26-2051	1,270,000	1,275,090	1,295,580
SHELL INTL FIN B V 3.125% DUE 11-07-2049	935,000	984,318	965,804
SHELL INTL FIN B V 3.25% DUE 04-06-2050	605,000	647,652	646,133
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000	1,074,340	1,067,989
SHELL INTL FIN B V 3.625% DUE 08-21-2042	718,000	626,703	790,892
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,315,000	1,260,427	1,448,500
SHELL INTL FIN B V 3.75% DUE 09-12-2046	885,000	979,640	997,185

SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000	6,048,290	7,108,247
SHELL INTL FIN B V 4% DUE 05-10-2046	985,000	1,134,477	1,149,314
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000	157,993	157,520
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000	1,284,791	1,513,404
SHELL INTL FIN B V 6.375% DUE 12-15-2038	705,000	1,051,245	1,028,987
SHELL INTL FIN B V 6.375% DUE 12-15-2038	200,000	296,012	291,911
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	2,250,576
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	370,000	368,267	462,618
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	1,240,000	1,224,967	1,215,846
SHERWIN-WILLIAMS FIXED 2.2% DUE 03-15-2032	325,000	317,362	321,605
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	312,000	310,179	329,741
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000	936,656	961,744
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	240,542
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	200,000	225,900	225,094
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	295,000	331,438	332,014
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	1,171,259
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	679,250
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	995,000	1,027,972	1,022,496
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	440,000	436,691	452,159
SKYWORKS SOLUTIONS INC COM	18,200	3,029,768	2,823,548
SLM CORP COM	44,600	884,592	877,282
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	25,219	25,219	26,230
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	484,050
SOCIETE GENERALE FLTGT RT 5.375% DUE 11-18-2030	700,000	700,000	735,280
SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048	1,873,000	1,850,528	2,301,619
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	1,110,000	1,107,403	1,207,089
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	1,865,000	1,852,076	1,782,802
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	68,000	70,448	76,540
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	1,054,050
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	125,000	143,508	153,101
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	416,480
SOUTHERN CO 4.25% DUE 07-01-2036	1,360,000	1,382,623	1,536,664
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	2,467,921
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000	2,494,125	2,912,135
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	786,419
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,388,737
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	535,000	532,088	571,519
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	990,000	1,043,575	1,024,785
SOUTHN CAL EDISON 4% DUE 04-01-2047	906,000	938,524	1,002,278
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	995,640
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000	736,921	731,798
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000	645,806	706,913
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000	1,388,939	1,348,488
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000	1,416,641	1,351,496
SOUTHN CAL EDISON 5.625% DUE 02-01-2036	320,000	409,242	403,025
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	1,027,636
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000	136,408	129,535
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	259,474
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,597,141
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000	446,903	536,508
SOUTHN CAL GAS 3.75 DUE 09-15-2042	101,000	99,971	111,726
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	350,000	426,269	415,531
SOUTHN COPPER 6.75% DUE 04-16-2040	595,000	850,449	832,256
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,555,000	1,536,359	2,135,824
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000	1,358,954	1,888,590
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	2,005,000	2,848,607	2,864,644
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,530,000	1,545,751	1,523,160
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,800,000	1,793,502	1,791,953
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	480,000	477,240	540,566
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000	256,588	257,024
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000	3,949,560	4,569,315
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	460,000	425,397	496,613
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000	1,076,617	1,107,521
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000	1,114,438	1,386,068
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	380,000	419,018	413,448
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	270,000	281,278	328,018
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	325,000	424,902	408,070
SPECTRA ENERGY 4.5% DUE 03-15-2045	625,000	702,754	724,719
SPECTRA ENERGY 4.5% DUE 03-15-2045	830,000	834,673	962,427
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,595	3,391,684
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	579,775
SPIRE MO INC 3.3% DUE 06-01-2051	590,000	589,748	641,758
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000	1,973,792	2,201,336

SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000	700,000	784,000
SS&C TECHNOLOGIES HLDGS INC COM	16,638	1,161,121	1,363,983
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO	1,088,425	1,077,541	1,088,882
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000	693,370	823,087
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	1,760,000	1,685,724	1,700,784
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,861,193
STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO	1,995,000	1,990,012	1,986,561
STATE STR CORP FLTGT 3.79975% DUE 12-29-2049	215,000	215,000	215,512
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	2,290,000	1,743,220	1,952,652
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000	2,984,880	3,894,367
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000	899,991	922,936
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	1,420,000	1,444,299	1,436,551
STEEL DYNAMICS INC COM	16,600	1,031,625	1,030,362
STIFEL FINL CORP COM	12,300	823,553	866,166
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	657,533
STRYKER CORP 2.9% DUE 06-15-2050 REG	500,000	498,505	504,208
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	2,440,818
SUMITOMO MITSUI 2.13% DUE 07-08-2030	1,000,000	1,000,000	972,563
SUMITOMO MITSUI FINL GROUP INC SR NT 2.222% 09-17-2031	670,000	659,427	657,952
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,413,336
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000	187,058	203,604
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,859,223
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,485,000	1,495,175	1,705,164
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	455,000	448,389	523,996
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000	691,083	800,389
SUNOCO LOGISTICS 6.1% DUE 02-15-2042	410,000	476,453	501,381
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	782,000	824,258	920,455
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000	548,000	565,212
SUTTER HEALTH 3.161% DUE 08-15-2040	500,000	500,000	515,704
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000	495,000	520,642
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000	1,247,054	1,286,354
SUZANO AUSTRIA GMBH 3.125% 01-15-2032	890,000	878,984	861,084
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,719,262
SYNCHRONY FINL COM	30,000	1,017,014	1,391,700
SYNEOS HEALTH INC COM	9,100	781,772	934,388
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000	697,088	723,678
SYNNEX CORP 09/08/2031 2.65% 08-09-2031	2,600,000	2,584,608	2,502,368
SYNOPSIS INC COM	13,750	3,914,809	5,066,875
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000	1,160,075	1,376,994
SYSCO CORP 5.375% DUE 09-21-2035	285,000	373,111	359,278
SYSCO CORP COM	12,900	1,004,812	1,013,295
SYSCO CORPORATION 3.15% 12-14-2051	405,000	402,197	400,206
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	1,047,000	1,063,617	1,067,661
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	430,000	437,719	438,485
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	2,970,000	3,043,842	3,005,157
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000	1,200,000	1,214,205
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,995,000	2,005,912	2,018,615
TAMPA ELEC CO 4.1% DUE 06-15-2042	765,000	860,587	883,885
TAMPA ELEC CO 4.3% DUE 06-15-2048	686,000	694,850	841,260
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,795,887
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,248,000	1,397,724	1,573,818
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	4,459,827
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	362,000	396,245	403,614
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	1,067,075
TAMPA ELEC CO NT 3.45% 03-15-2051	290,000	292,926	317,854
TAPESTRY INC COM USD0.01	42,100	1,740,632	1,709,260
TARGET CORP 3.625% DUE 04-15-2046	215,000	259,193	253,442
TARGET CORP 4% DUE 07-01-2042	500,000	633,010	613,287
TARGET CORP 6.5% DUE 10-15-2037	230,000	360,307	346,892
TARGET CORP COM STK	19,420	4,751,730	4,494,565
TARGET CORP FIXED 3.9% DUE 11-15-2047	655,000	840,150	814,196
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	270,000	435,526	427,403
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,425,462
TEACHERS INS & 3.3% DUE 05-15-2050	704,000	703,064	736,953
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	2,953,291
TEACHERS INS & 4.27% DUE 05-15-2047	556,000	660,595	673,791
TEACHERS INS & 6.85% DUE 12-16-2039	106,000	129,797	158,509
TELEFONICA 7.045% DUE 06-20-2036	155,000	195,915	221,440
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000	1,200,000	1,384,139
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000	187,258	241,341
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	150,000	173,311	181,005
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	945,000	1,066,717	1,140,334
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	305,000	343,221	379,844

TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	2,884,000	3,012,841	3,591,704
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000	4,545,390	5,604,253
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000	1,000,000	1,303,054
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	920,000	1,192,967	1,198,809
TELUS CORP 4.6% DUE 11-16-2048	1,365,000	1,348,074	1,742,697
TELUS CORP 4.6% DUE 11-16-2048	247,000	292,483	315,345
TENCENT HLDGS LTD 2.88% DUE 04-22-2031	1,000,000	999,910	1,018,948
TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024	1,500,000	1,500,000	1,505,475
TESLA INC COM USD0.001	880	652,630	929,966
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	575,000	575,000	521,544
TEXAS INSTRS INC 2.7% 09-15-2051	895,000	888,798	898,719
TEXAS INSTRS INC 4.15% DUE 05-15-2048	300,000	393,364	375,556
TEXAS INSTRUMENTS INC COM	32,000	5,743,092	6,031,040
TEXAS ROADHOUSE INC COMMON STOCK	10,400	1,010,650	928,512
THERMO FISHER CORP	1,980	931,461	1,321,135
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000	1,316,069	1,381,574
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	1,480,000	1,482,792	1,501,585
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	500,000	499,640	689,628
THOR INDS INC COM STK	7,200	752,546	747,144
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	546,569
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	364,627
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000	883,498	1,033,111
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	1,000,708
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	2,621,854
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,930,000	3,274,603	3,665,092
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000	140,218	183,537
TIME WARNER CABLE 6.75% DUE 06-15-2039	560,000	578,659	764,682
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000	1,123,884	1,476,482
TIME WARNER ENTMT 8.375% DUE 07-15-2033	293,000	339,420	427,095
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,457,662
TIME WARNER ENTMT 8.375% DUE 07-15-2033	280,000	420,325	408,145
TJX COS INC COM NEW	16,000	1,055,790	1,214,720
T-MOBILE USA INC 2.55% 02-15-2031	1,000,000	997,930	996,082
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	930,000	920,063	910,556
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	1,520,000	1,490,541	1,488,221
T-MOBILE USA INC 3.6% 11-15-2060	5,700,000	5,685,465	5,695,825
T-MOBILE USA INC 3.6% 11-15-2060	1,490,000	1,501,010	1,488,909
T-MOBILE USA INC 3.875% 04-15-2030	1,800,000	1,787,004	1,971,226
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	435,000	434,936	498,539
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	3,080,000	3,067,933	3,076,465
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	1,600,000	1,611,916	1,598,164
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	600,000	596,532	599,311
T-MOBILE USA INC SR SECD NT 144A 3.6% 11-15-2060	1,350,000	1,362,677	1,349,011
T-MOBILE USA INC TMUS 3.3% 02-15-2051	1,040,000	1,028,260	1,019,569
T-MOBILE USA INC TMUS 3.3% 02-15-2051	3,395,000	3,370,561	3,328,306
TN GAS PIPELN CO 7% DUE 03-15-2027	825,000	1,003,364	1,022,107
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000	856,674	893,755
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	377,293
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000	1,079,746	1,110,521
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000	2,153,614	2,503,841
TOLL BROS INC COM	9,100	556,765	658,749
TORO CO COM	6,700	649,468	669,397
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,375,000	1,373,979	1,396,958
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,040,000	1,051,368	1,070,119
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	629,000	640,316	647,216
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	1,090,698
TOTAL CAP INTL 3.386% DUE 06-29-2060	565,000	565,000	601,881
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	758,986
TOTAL CAP INTL 3.461% DUE 07-12-2049	315,000	340,603	341,544
TRANS UNION LLC TERM LOAN B DUE 12-01-2028 BEO	1,100,000	1,097,250	1,096,425
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000	1,723,552	1,880,799
TRANSCANADA 4.625% DUE 03-01-2034	385,000	459,517	452,567
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000	1,874,870	2,179,823
TRANSCANADA 4.875% DUE 05-15-2048	47,000	47,286	59,962
TRANSCANADA 5% DUE 10-16-2043	546,000	595,386	682,479
TRANSCANADA 5.6% DUE 03-31-2034	425,000	536,824	532,080
TRANSCANADA 5.85% DUE 03-15-2036	245,000	260,153	319,663
TRANSCANADA 6.2% DUE 10-15-2037	350,000	448,812	476,968
TRANSCANADA 7.625% DUE 01-15-2039	907,000	1,298,467	1,414,512
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000	2,194,016	2,908,918
TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	510,000	676,301	709,088
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	2,170,875
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,494,500

TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	316,000	316,000	345,230
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000	762,000	800,100
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	770,000	764,425	933,873
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	675,000	671,112	758,872
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	638,577
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	360,000	424,843	422,161
TRANSUNION COM	3,661	413,805	434,121
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000	317,773	368,537
TRAVELERS COS INC 4% DUE 05-30-2047	570,000	710,347	683,188
TRAVELERS COS INC 4% DUE 05-30-2047	630,000	627,266	755,102
TRAVELERS COS INC 4.1% 03-04-2049	385,000	485,358	467,356
TRAVELERS COS INC 4.3% 08-25-2045	455,000	511,032	563,143
TRAVELERS COS INC 4.3% 08-25-2045	508,000	616,717	628,740
TRAVELERS COS INC 5.35% DUE 11-01-2040	275,000	375,598	373,516
TRAVELERS COS INC 6.25% DUE 06-15-2037	205,000	290,339	294,403
TRAVELERS COS INC COM STK	4,000	593,576	625,720
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	1,365,000	1,388,955	1,431,688
TRAVELERS FIXED 2.55% DUE 04-27-2050	201,000	196,861	191,874
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	89,000	89,000	87,484
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000	285,000	346,889
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	2,316,229
TSMC ARIZ CORP 2.5% DUE 10-25-2031	635,000	632,212	643,829
TSMC ARIZ CORP SR NT 3.25% 10-25-2051	495,000	488,357	523,426
TSMC ARIZ CORP SR NT 3.25% 10-25-2051	670,000	661,009	708,476
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	765,000	756,570	799,194
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	1,630,000	1,633,630	1,702,858
TWITTER INC COM	29,100	1,772,300	1,257,702
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	2,735,248
TYSON FOODS INC 5.1% 09-28-2048	800,000	773,744	1,079,517
TYSON FOODS INC CL A COM (DELAWARE)	7,400	531,331	644,984
UBS GROUP AG 3.875% 12-29-2049	2,635,000	2,635,000	2,596,661
UDR INC 3.1% DUE 11-01-2034	325,000	323,560	337,030
UDR INC CORP 3.2% 01-15-2030	1,000,000	996,620	1,051,585
UDR INC FIXED 1.9% DUE 03-15-2033	880,000	876,286	812,368
ULTA BEAUTY INC COM STK USD0.01	1,110	420,406	457,697
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000	900,000	1,001,889
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	890,000	878,501	883,631
UNILEVER CAP CORP 5.9% DUE 11-15-2032	310,000	421,256	417,249
UNION ELEC CO 2.625% DUE 03-15-2051	255,000	251,384	245,469
UNION ELEC CO 2.625% DUE 03-15-2051	2,105,000	2,094,938	2,026,325
UNION ELEC CO 3.25% DUE 10-01-2049	1,480,000	1,544,144	1,578,947
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000	1,074,758	1,256,717
UNION PAC CORP 3.25% DUE 02-05-2050	150,000	161,370	161,377
UNION PAC CORP 3.25% DUE 02-05-2050	350,000	367,013	376,547
UNION PAC CORP 3.55% DUE 05-20-2061	2,860,000	3,198,324	3,170,924
UNION PAC CORP 3.55% DUE 08-15-2039	470,000	468,660	522,191
UNION PAC CORP 3.799% DUE 10-01-2051	700,000	704,989	817,536
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	765,000	812,977	904,616
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,918,000	2,479,554	3,450,546
UNION PAC CORP 3.875% DUE 02-01-2055	330,000	391,694	384,943
UNION PAC CORP 3.95% DUE 08-15-2059	505,000	564,523	599,771
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	2,850,395
UNION PAC CORP 3.95% DUE 08-15-2059	380,000	376,971	451,312
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	610,044
UNION PAC CORP 4.375% DUE 09-10-2038	580,000	704,677	674,845
UNION PAC CORP 4.5% 09-10-2048	595,000	784,537	752,456
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000	1,720,370	2,284,636
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	448,000	342,503	445,007
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000	259,883	295,972
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000	1,349,844	1,745,253
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	570,000	641,124	663,196
UNION PAC CORP FIXED 4% DUE 04-15-2047	335,000	368,410	395,342
UNION PAC CORP FIXED 4% DUE 04-15-2047	230,000	271,179	271,429
UNION PACIFIC CORP 3.6% DUE 09-15-2037	990,000	996,719	1,100,061
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	547,313	547,313	542,914
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	1,787,996	1,783,919	1,790,428
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027	107,760	107,760	112,771
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG	1,155,000	1,294,139	1,311,006
UNITED PARCEL SERVICE 5.3% 04-01-2050	240,000	351,656	355,768
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000	1,690,106	2,520,020
United States dollar - Cash (externally held)	100,000	100,000	100,000
United States dollar - Cash Collateral Due to/from CCP Broker	(6,155,719)	(6,155,720)	(6,155,720)
United States dollar - Cash Collateral Due to/from CCP Broker	551,556	551,556	551,556

United States dollar - Futures initial margin	1,546,000	1,546,000	1,546,000
United States dollar - Invested cash	39,657,735	39,657,735	39,657,735
United States dollar - Invested cash	925,653	925,653	925,653
United States dollar - Invested cash	97	97	97
United States dollar - Invested cash	8,137,209	8,137,209	8,137,209
United States dollar - Invested cash	6,195,071	6,195,071	6,195,071
United States dollar - Variation Margin	520,809	520,809	520,809
United States dollar - Variation Margin	719,266	719,266	719,266
United States dollar - Variation Margin	(92,645)	(92,645)	(92,645)
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	29,141,000	29,276,915	29,842,205
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	6,640,000	6,825,956	6,799,775
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000	17,456,846	17,687,025
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	37,700,000	23,670,440	23,377,846
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000	25,666,579	25,494,146
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	87,500,000	58,179,123	57,938,479
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	3,100,000	2,543,719	2,645,172
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	2,405,000	2,225,454	2,390,345
UNITED STATES TREAS BDS 1.875% 11-15-2051	17,200,000	17,317,219	17,143,562
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	24,300,000	23,970,920	24,128,191
UNITED STATES TREAS BDS 2% 11-15-2041	3,655,000	3,717,130	3,708,683
UNITED STATES TREAS BDS 2% 11-15-2041	480,000	492,127	487,050
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	34,217,000	36,290,497	36,050,817
UNITED STATES TREAS BDS 2.25% 08-15-2049	6,240,000	6,709,433	6,707,269
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	3,839,000	3,864,284	4,258,891
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	2,000	2,669	2,419
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	60,000	58,705	52,809
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	1,237,500	1,156,243	1,089,193
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	2,133,300	2,051,263	1,996,885
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	3,836,700	3,496,239	3,591,361
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(4,848,000)	(6,119,458)	(5,984,439)
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	18,242,000	19,513,555	20,125,344
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	270,000	261,373	262,617
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	8,500,000	8,112,852	8,267,578
UNITED STATES TREAS NTS 1.375% 11-15-2031	3,305,000	3,289,762	3,267,302
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	(2,990,000)	(3,038,127)	(3,036,135)
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	400,000	384,719	388,641
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	56,000	56,581	65,468
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	1,075,000	1,170,869	1,256,759
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000	1,381,827	1,679,240
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	880,000	950,957	1,063,116
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	1,348,441
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000	1,680,728	1,806,461
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,550,000	1,608,657	1,723,086
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	1,000,000	1,032,707	1,201,946
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	4,807,783
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	3,125,059
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	115,722
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	185,000	229,222	225,294
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	2,435,616
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	2,455,788
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	693,499
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000	534,936	669,715
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000	914,986	1,114,519
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000	1,077,035	1,388,074
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	308,583	307,073
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000	2,656,288	2,952,688
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	650,000	909,119	903,175
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	695,000	962,951	1,029,424
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000	1,730,549	2,062,082
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000	1,955,443	2,120,097
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	190,000	298,589	291,897
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	2,610,273
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,340,000	2,448,178	2,908,590
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	345,000	359,242	351,243
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	1,860,000	1,982,861	1,902,132
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	3,030,000	3,028,490	3,180,313
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,660,000	1,707,610	1,802,889
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	585,000	581,227	635,355
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	6,474,851
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000	710,297	855,169
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	2,215,388
UNITEDHEALTH GROUP INC COM	8,810	3,454,051	4,423,853
UNIV PA TRUSTEES 2.396% DUE 10-01-2050	445,000	445,000	426,111

UNIV PA TRUSTEES 3.61% DUE 02-15-2119	350,000	350,000	405,425
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	3,190,559
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	520,000	520,000	615,863
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	1,470,918
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	988,803
UNIVERSITY VA UNIV REVS REF-TAXABLE-GEN-SER B 2.584% 11-01-2051	860,000	860,000	869,097
UNUM GROUP 4% DUE 06-15-2029	550,000	547,981	607,591
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	3,733,000	4,019,477	4,569,111
UNUM GROUP	23,600	837,456	579,852
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	102,481	103,506	107,399
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049	1,990,000	1,990,000	1,989,602
US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049	1,854,000	1,867,461	2,003,006
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000)	(2,859,396)	(2,857,417)
US TREASURY N/B 2.375% 05-15-2029	(6,668,000)	(7,111,753)	(7,113,141)
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	2,190,502	2,190,502	2,399,908
UTD AIRLS INC 3.5% DUE 03-01-2030	1,313,779	1,299,682	1,368,846
UTD PARCEL SVC INC 3.75% 11-15-2047	620,000	705,689	739,807
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	340,000	487,179	459,219
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	2,091,064	2,214,647
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,258,000	2,398,176	2,523,927
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,605,000	1,808,737	1,794,022
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	15,000	18,342	17,416
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000	2,891,996	3,367,074
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	1,480,000	1,609,924	1,718,369
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,675,000	4,090,046	4,580,111
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	795,000	929,471	990,799
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,692	1,866,318
VA ELEC & PWR CO 3.8% DUE 09-15-2047	140,000	172,409	158,714
VA ELEC & PWR CO 4% DUE 11-15-2046	915,000	1,099,244	1,063,524
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	5,339,907
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	691,228
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000	1,496,497	1,926,478
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000	4,519,168	4,658,050
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000	1,530,496	1,546,332
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	345,000	586,663	609,697
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	1,500,000	1,597,649	1,736,265
VALE OVERSEAS LTD 6.875% DUE 11-10-2039	435,000	588,546	583,992
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000	2,397,791	2,747,876
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	1,065,000	1,440,142	1,415,129
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	325,000	325,288	336,378
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000	297,528	310,503
VALE S A 5.625% DUE 09-11-2042	375,000	474,000	446,722
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000	906,478	1,007,081
VALERO ENERGY CORP 6.625% DUE 06-15-2037	810,000	1,011,403	1,093,479
VALERO ENERGY CORP NEW 3.65% 12-01-2051	730,000	727,620	728,011
VEEVA SYS INC CL A COM CL A COM	5,320	1,541,580	1,359,154
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	2,285,775
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	777,313
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000	1,488,260	1,726,966
VERIZON 2.65% DUE 11-20-2040	490,000	473,652	466,958
VERIZON 2.65% DUE 11-20-2040	2,660,000	2,615,486	2,534,914
VERIZON 3.85% DUE 11-01-2042	1,535,000	1,438,556	1,720,632
VERIZON 4% DUE 03-22-2050	2,000,000	2,510,340	2,324,168
VERIZON 4% DUE 03-22-2050	900,000	900,000	1,045,876
VERIZON 4% DUE 03-22-2050	810,000	951,447	941,288
VERIZON 4.125% DUE 08-15-2046	1,110,000	1,312,174	1,291,543
VERIZON 4.272% DUE 01-15-2036	1,387,000	1,340,016	1,629,362
VERIZON 4.5% DUE 08-10-2033	1,330,000	1,593,880	1,565,612
VERIZON 4.75% DUE 11-01-2041	190,000	200,972	235,488
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	140,767
VERIZON 4.812% DUE 03-15-2039	2,000,000	1,998,560	2,513,695
VERIZON 4.812% DUE 03-15-2039	193,000	155,006	242,572
VERIZON 4.862% DUE 08-21-2046	545,000	513,384	703,684
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	143,438
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	3,030,000	3,049,302	3,180,990
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,755,000	2,850,652	2,892,286
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,600,000	1,585,680	1,729,486
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	638,000	644,124	689,632
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	5,300,000	5,252,565	5,728,921
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	4,317,000	4,324,283	4,701,015
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,495,000	1,498,225	1,627,986
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000	1,484,835	1,633,431
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	3,324,000	3,396,295	3,876,960

VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	385,000	450,666	449,046
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	7,882,000	8,500,487	10,262,391
VERIZON COMMUNICATIONS COM	93,400	5,102,188	4,853,064
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	1,575,000	1,562,211	1,558,387
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	3,625,000	3,621,002	3,453,321
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	2,196,000	2,020,840	2,087,759
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,145,000	812,836	1,088,563
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	3,374,000	3,369,048	3,207,695
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000	1,189,488	1,139,160
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,475,000	1,383,841	1,400,217
VERIZON FIXED 4.016% DUE 12-03-2029	459,000	446,754	515,058
VERTEX PHARMACEUTICALS INC COM	14,210	2,964,287	3,120,516
VIACOM INC NEW 4.375% DUE 03-15-2043	1,791,000	1,953,781	2,043,356
VIACOM INC NEW 5.85% DUE 09-01-2043	791,000	1,013,861	1,068,265
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	508,000	595,493	649,780
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	2,045,000	2,549,672	2,615,747
VIATRIS INC 4.0% 06-22-2050	1,240,000	1,270,431	1,325,357
VIATRIS INC SR NT 3.85% 06-22-2040	765,000	763,409	812,306
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	3,000,000	2,993,490	3,023,024
VISA INC 2.7% DUE 04-15-2040	725,000	739,820	742,901
VISA INC 2.7% DUE 04-15-2040	2,145,000	2,160,243	2,197,962
VISA INC 3.65% 09-15-2047	183,000	199,452	213,982
VISA INC 3.65% 09-15-2047	1,795,000	1,787,515	2,098,897
VISA INC 4.15% DUE 12-14-2035	225,000	224,696	269,657
VISA INC 4.15% DUE 12-14-2035	550,000	659,912	659,162
VISA INC 4.3% DUE 12-14-2045	1,041,000	1,081,452	1,314,205
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	2,524,890
VISA INC 4.3% DUE 12-14-2045	2,550,000	3,059,085	3,219,235
VISA INC FIXED 2% DUE 08-15-2050	515,000	486,473	455,359
VISTRA CORP COM USD0.01	70,300	1,702,061	1,600,731
VMWARE INC CL A COM CL A COM	9,100	1,042,521	1,054,508
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	2,700,000	2,689,848	3,127,397
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,770,000	2,030,243	2,050,182
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000	3,694,960	4,702,952
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,355,000	2,116,045	2,768,863
VODAFONE GROUP PLC 5% DUE 05-30-2038	685,000	880,883	853,489
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000	886,743	1,186,600
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	345,000	458,833	454,863
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,320,000	2,327,950	3,031,603
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	525,000	644,644	664,307
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	345,000	468,896	468,601
VORNADO RLTY L P NT 3.4% 06-01-2031	925,000	921,180	947,000
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	550,992
WA GAS LT CO 3.796% DUE 09-15-2046	495,000	487,714	562,243
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	315,000	431,581	422,503
WALMART INC 2.5% DUE 09-22-2041 BEO	1,785,000	1,785,000	1,805,108
WALMART INC 2.5% DUE 09-22-2041 BEO	980,000	980,000	991,040
WALMART INC COM	49,600	6,895,347	7,176,624
WALMART INC NT 2.65% 09-22-2051	1,455,000	1,449,617	1,493,890
WALMART INC NT 2.65% 09-22-2051	1,770,000	1,763,451	1,817,309
WALT DISNEY CO	16,600	2,813,643	2,571,174
WASTE CONNECTIONS 3.05% DUE 04-01-2050	270,000	272,894	267,390
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	1,585,000	1,562,897	1,566,475
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	640,000	678,234	669,354
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	625,000	618,738	597,063
WATERS CORP COM	2,130	727,830	793,638
WEC ENERGY GROUP INC COM	11,900	1,130,253	1,155,133
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	599,060
WELLPOINT INC 5.1% DUE 01-15-2044	837,000	847,385	1,108,291
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	3,310,307
WELLS FARGO & CO 3.9% DUE 05-01-2045	1,645,000	1,899,318	1,888,011
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	2,377,908
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000	773,814	891,715
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000	12,322,440	15,024,771
WELLS FARGO & CO 4.75% DUE 12-07-2046	430,000	534,911	538,388
WELLS FARGO & CO 4.9% DUE 11-17-2045	775,000	754,928	977,590
WELLS FARGO & CO 4.9% DUE 11-17-2045	570,000	678,181	719,002
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	2,522,812
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,892,109
WELLS FARGO & CO 5.375% DUE 11-02-2043	700,000	697,928	927,752
WELLS FARGO & CO 5.375% DUE 11-02-2043	165,000	217,767	218,684
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	13,916,273
WELLS FARGO & CO 5.606% DUE 01-15-2044	787,000	1,061,605	1,067,889

WELLS FARGO & CO 5.875% DUE 12-29-2049	1,460,000	1,460,000	1,595,050
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	405,000	555,329	554,978
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	3,908,000	4,852,167	5,355,194
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	1,650,000	2,143,691	2,261,021
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	4,000,000	4,000,000	4,113,498
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	5,740,000	5,790,343	5,902,870
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000	1,241,400	1,517,823
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	6,661,000	6,671,361	8,088,173
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	1,114,802
WELLS FARGO CO 3.9% 12-31-2049	1,720,000	1,720,000	1,767,300
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	1,571,832
WEST PHARMACEUTICAL SVCS INC COM	3,033	1,309,158	1,422,507
WESTAR ENERGY INC 4.1% DUE 04-01-2043	1,235,000	1,360,463	1,440,495
WESTERN DIG CORP 3.1% DUE 02-01-2032	280,000	279,233	282,044
WESTERN UN CO 2.85% DUE 01-10-2025	800,000	798,760	828,235
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.40% DUE 03-15-2024	1,500,000	1,497,075	1,586,809
WESTLAKE CHEM CORP 3.125% DUE 08-15-2051BEO	1,075,000	1,045,556	1,039,365
WESTLAKE CHEM CORP 4.375% 11-15-2047	335,000	394,074	395,228
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	865,000	838,375	828,752
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,325	3,943,500
WESTPAC BKG 2.963% DUE 11-16-2040	845,000	823,981	831,120
WESTPAC BKG CORP 3.02% 11-18-2036	1,595,000	1,595,000	1,578,609
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	230,000	268,362	269,575
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	515,000	515,000	512,342
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	3,500,000	3,828,000	3,906,920
WI ELEC PWR CO 4.3% DUE 12-15-2045	700,000	788,277	827,719
WI ENERGY CORP FLTGT RT 2.2685% DUE 05-15-2067	847,000	431,970	786,651
WILLIAMS COS INC 5.75% DUE 06-24-2044	420,000	478,997	546,656
WILLIAMS COS INC 8.75% DUE 03-15-2032	760,000	1,121,669	1,126,565
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	870,000	890,994	1,072,403
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	420,000	515,285	522,842
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	195,000	216,136	254,726
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000	1,548,576	2,035,975
WILLIAMS SONOMA INC COM	2,600	438,028	439,738
WILLIS N AMER INC 3.875% DUE 09-15-2049	780,000	870,335	849,367
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	626,136
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	800,000	985,094	1,013,667
WILLIS TOWERS WATSON PLC COM USD0.000115	2,600	598,047	617,474
WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG	185,000	184,747	181,890
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051	930,000	928,317	917,150
WORKDAY INC CL A COM USD0.001	760	202,702	207,617
WRKCO INC 3% DUE 06-15-2033	555,000	572,040	571,462
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	798,785
WRKCO INC FIXED 4.2% DUE 06-01-2032	445,000	527,401	507,799
WYETH 6% DUE 02-15-2036	3,510,000	4,466,613	4,957,394
WYETH 6.5% DUE 02-01-2034	425,000	620,097	607,492
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	940,000	1,207,805	1,326,692
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,390,894
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	668,998
XPO LOGISTICS INC COM	7,600	595,507	588,468
YALE UNIV 1.482% DUE 04-15-2030/06-09-2020 REG	410,000	410,000	400,575
YALE UNIV 2.402% DUE 04-15-2050	335,000	335,000	330,842
ZOETIS INC 4.7 02-01-2043	600,000	768,873	766,864
ZOETIS INC 4.7 02-01-2043	900,000	898,794	1,150,296
ZOETIS INC COM USD0.01 CL 'A'	3,800	616,663	927,314
ZOETIS INC FIXED 4.45% DUE 08-20-2048	700,000	692,132	897,267
ZYNGA INC	179,400	1,312,647	1,148,160
		5,709,547,144	7,191,927,395

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C983919101	#REORG/ XILINX INC STOCK MERGER ADVANCED MICRO 2002030 02-15-2022	Acquisitions	1,800.00	-281,164.50	
		Dispositions	-1,800.00		273,294.10
CG0684D107	#REORG/ATHENE STOCK MERGER APOLLO 000261WAY3 01-03-2022	Acquisitions	26,600.00	-1,514,766.93	
		Dispositions	-26,600.00		1,646,260.09
SBN7S9K0	#REORG/NUTRITION & BIOSCIENCES NAME CHANGE INT FLAV & FRAG 4512A2M 6-1-21	Acquisitions	1,040,000.00	-1,086,769.60	
		Dispositions	-665,000.00		704,118.45
		Free Delivery	-7,733,000.00		
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	1,280,000.00	-1,483,125.80	
		Dispositions	-765,000.00		910,522.50
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	4,200.00	-204,588.31	
		Dispositions	-21,400.00		1,057,317.93
C88579Y101	3M CO COM	Acquisitions	10,100.00	-1,892,903.06	
		Dispositions	-21,600.00		3,879,393.91
SBD6NK92	3M CO FIXED 3.625% 10-15-2047	Acquisitions	520,000.00	-610,630.80	
		Dispositions	-440,000.00		516,173.35
C002824100	ABBOTT LAB COM	Acquisitions	33,300.00	-3,942,911.57	
		Dispositions	-40,600.00		4,850,658.96
SBD6NWW9	ABBOTT LABS 4.75% 04-15-2043	Acquisitions	160,000.00	-212,179.20	
		Dispositions	-50,000.00		68,097.50
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	1,920,000.00	-2,725,213.10	
		Dispositions	-1,055,000.00		1,447,014.40
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	3,110,000.00	-3,547,257.98	
		Dispositions	-2,720,000.00		3,152,355.70

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SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG	Acquisitions	615,000.00	-798,085.50	
		Dispositions	-505,000.00		647,117.10
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	22,300.00	-2,425,665.62	
		Dispositions	-34,300.00		4,007,537.84
CG1151C101	ACCENTURE PLC SHS CL A NEW	Acquisitions	18,700.00	-5,341,939.27	
		Dispositions	-16,590.00		5,406,619.75
SBMF3VR1	ACTIVISION 2.5% DUE 09-15-2050	Acquisitions	200,000.00	-180,428.00	
		Dispositions	-210,000.00		181,179.60
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	51,900.00	-3,722,545.91	
		Dispositions	-36,700.00		3,241,834.02
C00724F101	ADOBE SYS INC COM	Acquisitions	4,900.00	-2,739,973.61	
		Dispositions	-15,880.00		8,917,624.58
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	33,000.00	-3,359,006.97	
		Dispositions	-33,500.00		3,659,497.13
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Acquisitions	4,173,000.00	-4,196,591.40	
		Dispositions	-1,100,000.00		1,130,973.20
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	Acquisitions	5,305,000.00	-5,300,893.10	
		Dispositions	-745,000.00		761,017.50
C00130H105	AES CORP COM	Acquisitions	19,800.00	-550,054.66	
		Dispositions	-39,300.00		1,047,473.38
C001055102	AFLAC INC COM	Acquisitions	13,400.00	-639,709.54	
		Dispositions	-33,600.00		1,813,936.98
C00846U101	AGILENT TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	34,400.00	-4,688,509.53	
		Dispositions	-17,401.00		2,551,842.75
C009158106	AIR PROD & CHEM INC COM				
		Acquisitions	3,560.00	-968,019.25	
		Dispositions	-330.00		95,243.28
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	145,000.00	-143,507.95	
		Dispositions	-425,000.00		428,136.50
SBKP8VJ4	ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO				
		Acquisitions	920,000.00	-935,440.50	
		Dispositions	-720,000.00		747,330.80
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	1,210,000.00	-1,211,108.70	
		Dispositions	-400,000.00		404,752.00
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	450,000.00	-505,377.00	
		Dispositions	-100,000.00		116,151.00
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	470,000.00	-520,548.50	
		Dispositions	-190,000.00		208,511.70
SBMF8DN6	ALEXANDRIA REAL 4.9% DUE 12-15-2030				
		Acquisitions	260,000.00	-309,894.00	
		Dispositions	-2,555,000.00		3,125,414.70
SBLH1NS1	ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032				
		Acquisitions	2,807,000.00	-2,739,847.97	
		Dispositions	-2,402,000.00		2,344,393.41
SBK94080	ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033				
		Acquisitions	688,000.00	-664,128.51	
		Dispositions	-820,000.00		783,088.35
SBNC0149	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	7,865,000.00	-7,724,751.50	
		Dispositions	-3,455,000.00		3,511,717.95
SBLH23S4	ALIBABA GROUP HLDG 2.125% DUE 02-09-2031				
		Acquisitions	670,000.00	-668,921.30	
		Dispositions	-670,000.00		647,159.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLH23R3	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	Acquisitions	900,000.00	-893,525.30	
		Dispositions	-900,000.00		857,789.85
SBLH23J5	ALIBABA GROUP HLDG 3.25% DUE 02-09-2061	Acquisitions	5,085,000.00	-5,081,908.50	
		Dispositions	-850,000.00		799,610.40
SBYVHXG4	ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	Acquisitions	1,520,000.00	-1,782,230.20	
		Dispositions	-115,000.00		139,541.00
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	Acquisitions	4,866,000.00	-4,811,962.93	
		Dispositions	-490,000.00		478,837.80
C016255101	ALIGN TECHNOLOGY INC COM	Acquisitions	1,920.00	-1,037,855.29	
		Dispositions	-1,770.00		1,146,606.91
C017175100	ALLEGHANY CORP DEL COM	Acquisitions	820.00	-576,402.46	
		Dispositions	-820.00		535,377.21
CG0176J109	ALLEGION PLC COMMON STOCK	Acquisitions	4,800.00	-659,826.00	
		Dispositions	-4,800.00		702,843.92
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	495,000.00	-573,066.45	
		Dispositions	-1,120,000.00		1,383,481.55
C020002101	ALLSTATE CORP COM	Acquisitions	14,800.00	-1,761,899.22	
		Dispositions	-17,100.00		2,031,290.43
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040	Acquisitions	1,955,000.00	-1,770,668.20	
		Dispositions	-1,570,000.00		1,441,050.60
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	Acquisitions	200,000.00	-183,182.00	
		Dispositions	-2,100,000.00		1,845,861.10
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	375.00	-1,017,670.81	
		Dispositions	-4,614.00		10,428,165.61
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,400.00	-633,690.39	
		Dispositions	-18,400.00		537,955.15
SBKPSXV0	ALTRIA GROUP INC 2.45% DUE 02-04-2032	Acquisitions	3,630,000.00	-3,582,056.55	
		Dispositions	-3,095,000.00		2,967,979.00
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	3,740,000.00	-3,596,972.55	
		Dispositions	-780,000.00		738,502.40
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Acquisitions	1,645,000.00	-1,532,250.65	
		Dispositions	-1,645,000.00		1,527,068.10
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	180,000.00	-169,714.80	
		Dispositions	-945,000.00		923,971.20
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	675,000.00	-675,871.50	
		Dispositions	-220,000.00		226,738.60
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	393,000.00	-459,747.12	
		Dispositions	-200,000.00		248,256.00
C02209S103	ALTRIA GROUP INC COM	Acquisitions	11,000.00	-519,085.63	
		Dispositions	-51,800.00		2,529,138.49
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Acquisitions	1,460,000.00	-1,367,674.35	
		Dispositions	-255,000.00		225,743.85
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	1,900,000.00	-2,351,137.00	
		Dispositions	-525,000.00		641,277.00
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044	Acquisitions	350,000.00	-464,247.00	
		Dispositions	-595,000.00		809,898.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135106	AMAZON COM INC COM	Acquisitions	749.00	-2,455,053.41	
		Dispositions	-1,844.00		5,935,069.33
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	320,000.00	-379,497.60	
		Dispositions	-915,000.00		1,083,797.05
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Acquisitions	1,565,000.00	-1,943,990.80	
		Dispositions	-1,990,000.00		2,547,649.20
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041	Acquisitions	2,065,000.00	-2,103,717.15	
		Dispositions	-1,575,000.00		1,626,060.80
SBN45045	AMAZON COM INC NT 3.1% 05-12-2051	Acquisitions	7,122,000.00	-7,238,337.04	
		Dispositions	-2,550,000.00		2,723,739.86
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	Acquisitions	5,351,000.00	-5,479,177.79	
		Dispositions	-1,070,000.00		1,170,190.05
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	270,000.00	-314,112.60	
		Dispositions	-1,335,000.00		1,678,860.75
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	760,000.00	-895,872.80	
		Dispositions	-1,190,000.00		1,397,740.90
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Acquisitions	1,435,000.00	-2,031,504.65	
		Dispositions	-985,000.00		1,372,837.90
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	380,000.00	-432,295.60	
		Dispositions	-380,000.00		418,680.20
SBL59FN6	AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	Acquisitions	710,000.00	-707,039.30	
		Dispositions	-450,000.00		467,613.00
C025816109	AMERICAN EXPRESS CO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,500.00	-981,271.23	
		Dispositions	-6,500.00		1,007,367.57
C02665T306	AMERICAN HOMES 4 RENT COMMON STOCK				
		Acquisitions	66,000.00	-2,637,177.85	
		Dispositions	-10,800.00		420,966.28
SBKJ1R1	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO				
		Acquisitions	1,665,000.00	-1,631,067.30	
		Dispositions	-265,000.00		273,487.95
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	1,566,000.00	-1,924,219.38	
		Dispositions	-315,000.00		402,966.90
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				
		Acquisitions	30,900.00	-1,652,777.15	
		Dispositions	-16,100.00		898,855.06
C030420103	AMERICAN WTR WKS CO INC NEW COM				
		Acquisitions	11,500.00	-1,874,579.94	
		Dispositions	-13,800.00		2,240,588.41
C03073E105	AMERISOURCEBERGEN CORP COM				
		Acquisitions	1,500.00	-176,384.50	
		Dispositions	-1,500.00		181,543.86
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042				
		Acquisitions	285,000.00	-321,217.80	
		Dispositions	-2,560,000.00		3,145,282.60
SBVCN939	AMERN INTL GROUP 3.875% DUE 01-15-2035				
		Acquisitions	590,000.00	-646,952.70	
		Dispositions	-968,000.00		1,071,285.60
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				
		Acquisitions	560,000.00	-634,916.80	
		Dispositions	-560,000.00		654,875.20
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044				
		Acquisitions	384,000.00	-473,078.58	
		Dispositions	-995,000.00		1,208,417.95
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Acquisitions	1,275,000.00	-1,609,977.50	
		Dispositions	-285,000.00		349,113.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	625,000.00	-593,372.80	
		Dispositions	-915,000.00		914,106.60
C031100100	AMETEK INC NEW COM	Acquisitions	16,700.00	-2,223,338.43	
		Dispositions	-9,000.00		1,277,753.81
C031162CZ1	AMGEN INC 2.0% DUE 01-15-2032 BEO	Acquisitions	460,000.00	-448,237.80	
		Dispositions	-460,000.00		437,478.40
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO	Acquisitions	925,000.00	-909,194.75	
		Dispositions	-335,000.00		321,720.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	2,280,000.00	-2,346,097.50	
		Dispositions	-2,055,000.00		2,205,241.20
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	390,000.00	-449,049.90	
		Dispositions	-430,000.00		525,603.20
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	471,000.00	-577,041.05	
		Dispositions	-571,000.00		734,601.37
C031162100	AMGEN INC COM	Acquisitions	10,490.00	-2,348,952.76	
		Dispositions	-12,270.00		3,049,179.64
C031162DC1	AMGEN INC SR NT 3% 01-15-2052	Acquisitions	5,215,000.00	-5,166,996.84	
		Dispositions	-820,000.00		810,179.75
C032654105	ANALOG DEVICES INC COM	Acquisitions	15,900.00	-2,765,641.87	
		Dispositions	-4,800.00		746,503.70
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059	Acquisitions	1,070,000.00	-1,457,296.15	
		Dispositions	-1,175,000.00		1,698,785.35
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,439,000.00	-1,949,468.09	
		Dispositions	-3,747,000.00		5,038,575.47
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	930,000.00	-1,230,957.60	
		Dispositions	-2,085,000.00		2,732,140.12
SB7SBDV5	ANHEUSER-BUSCH 4% DUE 01-17-2043				
		Acquisitions	640,000.00	-700,117.20	
		Dispositions	-850,000.00		949,172.50
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	515,000.00	-615,209.50	
		Dispositions	-475,000.00		570,342.00
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	1,065,000.00	-1,292,318.20	
		Dispositions	-220,000.00		247,592.40
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058				
		Acquisitions	1,125,000.00	-1,390,640.30	
		Dispositions	-485,000.00		603,468.90
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042				
		Acquisitions	1,575,000.00	-1,946,791.45	
		Dispositions	-800,000.00		1,011,635.65
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	2,060,000.00	-2,588,823.60	
		Dispositions	-4,860,000.00		6,156,756.55
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040				
		Acquisitions	955,000.00	-1,086,119.40	
		Dispositions	-955,000.00		1,131,050.40
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	2,145,000.00	-2,500,494.30	
		Dispositions	-2,385,000.00		2,908,527.40
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				
		Acquisitions	1,910,000.00	-2,353,852.40	
		Dispositions	-1,220,000.00		1,505,128.60
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039				
		Acquisitions	205,000.00	-326,370.25	
		Dispositions	-155,000.00		260,325.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03662Q105	ANSYS INC COM	Acquisitions	2,210.00	-824,552.97	
		Dispositions	-440.00		178,010.13
SBLF8T08	ANTHEM INC 2.55% 03-15-2031	Acquisitions	1,420,000.00	-1,414,533.00	
		Dispositions	-1,420,000.00		1,484,922.40
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051	Acquisitions	2,695,000.00	-2,685,190.20	
		Dispositions	-2,200,000.00		2,311,552.60
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047	Acquisitions	630,000.00	-747,094.50	
		Dispositions	-2,107,000.00		2,552,436.26
SBR17WN5	ANTHEM INC 4.65% DUE 08-15-2044	Acquisitions	245,000.00	-295,928.15	
		Dispositions	-100,000.00		123,863.00
C036752103	ANTHEM INC COM	Acquisitions	6,990.00	-2,593,495.71	
		Dispositions	-8,610.00		3,312,501.63
SBMBLB35	ANTHEM INC FIXED 2.25% DUE 05-15-2030	Acquisitions	530,000.00	-547,346.90	
		Dispositions	-530,000.00		528,023.10
SBK6V1D6	ANTHEM INC FIXED 3.7% 09-15-2049	Acquisitions	645,000.00	-718,982.05	
		Dispositions	-755,000.00		860,071.30
SBN40JL0	AON PLC 4.6% DUE 06-14-2044	Acquisitions	225,000.00	-278,381.25	
		Dispositions	-225,000.00		280,453.50
C03743Q108	APA CORP COM	Acquisitions	16,800.00	-350,809.84	
		Dispositions	-16,800.00		301,503.53
C037833DU1	APPLE INC 1.65% DUE 05-11-2030	Acquisitions	430,000.00	-432,610.10	
		Dispositions	-430,000.00		422,333.10
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	-572,473.20	
		Dispositions	-605,000.00		532,904.15
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	2,745,000.00	-2,711,020.65	
		Dispositions	-685,000.00		643,005.40
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	4,175,000.00	-4,168,425.90	
		Dispositions	-2,945,000.00		2,907,199.50
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061				
		Acquisitions	6,575,000.00	-6,510,450.25	
		Dispositions	-345,000.00		322,768.20
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	3,180,000.00	-3,175,850.15	
		Dispositions	-425,000.00		424,594.00
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	970,000.00	-1,089,193.60	
		Dispositions	-970,000.00		1,153,136.00
SBYXT6Z8	APPLE INC 4.5% DUE 02-23-2036				
		Acquisitions	795,000.00	-993,191.40	
		Dispositions	-795,000.00		991,265.85
C037833100	APPLE INC COM STK				
		Acquisitions	34,400.00	-4,564,698.21	
		Dispositions	-65,000.00		9,589,324.35
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047				
		Acquisitions	1,190,000.00	-1,379,640.30	
		Dispositions	-155,000.00		184,653.05
C038222105	APPLIED MATERIALS INC COM				
		Acquisitions	7,000.00	-977,555.39	
		Dispositions	-32,900.00		3,838,539.08
SBZ57QB3	APTIV PLC FIXED 4.4% DUE 10-01-2046				
		Acquisitions	595,000.00	-693,109.55	
		Dispositions	-570,000.00		683,799.90
CG0450A105	ARCH CAPITAL GROUP COM STK				
		Acquisitions	100,200.00	-3,632,643.88	
		Dispositions	-50,500.00		2,038,956.89

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLPLLM3	ARCHER DANIELS 3.25% DUE 03-27-2030	Acquisitions	515,000.00	-584,128.45	
		Dispositions	-515,000.00		552,105.75
SBP9P0G6	ARCHER DANIELS MIDLAND CO NT 2.7% 09-15-2051	Acquisitions	1,390,000.00	-1,372,328.80	
		Dispositions	-165,000.00		166,668.15
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	6,500.00	-409,586.48	
		Dispositions	-6,500.00		433,493.14
C04636NAB9	ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031	Acquisitions	965,000.00	-963,793.75	
		Dispositions	-965,000.00		993,504.45
SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	Acquisitions	545,000.00	-656,795.85	
		Dispositions	-845,000.00		1,095,370.40
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	570,000.00	-849,443.25	
		Dispositions	-325,000.00		484,695.00
SBLB6188	ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	Acquisitions	755,000.00	-671,912.25	
		Dispositions	-755,000.00		627,231.35
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	610,000.00	-592,474.70	
		Dispositions	-3,415,000.00		3,296,471.60
SBNLXVV6	AT&T INC 2.55% DUE 12-01-2033	Acquisitions	570,000.00	-549,229.20	
		Dispositions	-1,795,000.00		1,751,613.65
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031	Acquisitions	640,000.00	-639,590.40	
		Dispositions	-640,000.00		654,854.40
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061	Acquisitions	1,460,000.00	-1,471,811.40	
		Dispositions	-1,335,000.00		1,207,470.95
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-305,451.85	
		Dispositions	-1,365,000.00		1,398,852.15
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060	Acquisitions	1,130,000.00	-1,184,172.20	
		Dispositions	-670,000.00		653,071.45
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	315,000.00	-346,681.60	
		Dispositions	-175,000.00		205,110.50
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	1,445,000.00	-1,672,801.15	
		Dispositions	-350,000.00		416,556.00
CG06242104	ATLASSIAN CORPORATION PLC COM USD0.1 CL A	Acquisitions	8,640.00	-2,000,329.17	
		Dispositions	-8,640.00		3,059,085.39
SBJN3QH7	ATMOS ENERGY CORP 3.375% DUE 09-15-2049	Acquisitions	85,000.00	-89,013.70	
		Dispositions	-150,000.00		170,167.50
SBP6SYL1	ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	Acquisitions	2,020,000.00	-2,007,011.40	
		Dispositions	-800,000.00		780,237.60
C052769106	AUTODESK INC COM	Acquisitions	13,600.00	-3,893,157.93	
		Dispositions	-13,600.00		4,052,228.53
C053015103	AUTOMATIC DATA PROCESSING INC COM	Acquisitions	12,400.00	-2,444,971.61	
		Dispositions	-33,500.00		6,644,346.63
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	Acquisitions	210,000.00	-263,155.20	
		Dispositions	-675,000.00		828,644.25
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00	Acquisitions	17,300.00	-561,324.92	
		Dispositions	-91,700.00		2,761,135.23
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031	Acquisitions	1,070,000.00	-1,033,299.00	
		Dispositions	-1,070,000.00		1,062,318.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037	Acquisitions	470,000.00	-492,564.70	
		Dispositions	-525,000.00		580,479.75
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Acquisitions	470,000.00	-498,842.60	
		Dispositions	-350,000.00		357,938.00
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	300,000.00	-326,970.00	
		Dispositions	-300,000.00		352,668.00
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	2,011,000.00	-1,907,888.77	
		Dispositions	-690,000.00		685,720.10
SBG0PVG9	BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	Acquisitions	1,035,000.00	-1,122,042.30	
		Dispositions	-1,385,000.00		1,583,180.35
C05722G100	BAKER HUGHES CO	Acquisitions	68,700.00	-1,590,887.52	
		Dispositions	-68,700.00		1,455,876.48
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	160,000.00	-159,983.60	
		Dispositions	-220,000.00		229,649.20
SBNTG8M7	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	5,800,000.00	-5,798,115.25	
		Dispositions	-2,700,000.00		2,697,110.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	260,000.00	-253,796.40	
		Dispositions	-450,000.00		445,902.10
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	Acquisitions	5,325,000.00	-5,294,638.95	
		Dispositions	-1,525,000.00		1,530,234.75
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	13,175,000.00	-13,251,927.25	
		Dispositions	-1,995,000.00		2,112,077.35
SBD49X71	BANK AMER CORP 3.946% DUE 01-23-2049				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	360,000.00	-388,026.00	
		Dispositions	-360,000.00		410,860.50
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051				
		Acquisitions	2,535,000.00	-2,935,413.95	
		Dispositions	-3,695,000.00		4,273,162.40
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG				
		Acquisitions	1,280,000.00	-1,484,193.80	
		Dispositions	-870,000.00		1,029,625.50
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050				
		Acquisitions	190,000.00	-230,994.40	
		Dispositions	-4,705,000.00		5,684,312.30
SBWX8CG4	BANK AMER CORP 4.75% DUE 04-21-2045				
		Acquisitions	335,000.00	-394,291.65	
		Dispositions	-550,000.00		720,675.20
SBLBP4H5	BANK AMER CORP 4.875% DUE 04-01-2044				
		Acquisitions	350,000.00	-440,244.00	
		Dispositions	-350,000.00		453,911.50
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042				
		Acquisitions	350,000.00	-507,899.00	
		Dispositions	-750,000.00		1,079,494.00
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048				
		Acquisitions	190,000.00	-224,120.20	
		Dispositions	-190,000.00		234,000.20
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	345,000.00	-401,548.95	
		Dispositions	-240,000.00		270,326.40
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	20,500.00	-1,025,865.12	
		Dispositions	-138,700.00		6,816,240.87
SBN6J9S2	BANK OF AMERICA CORPORATION 2.651% 03-11-2032				
		Acquisitions	655,000.00	-657,515.20	
		Dispositions	-655,000.00		664,471.30
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	4,590,000.00	-4,424,422.10	
		Dispositions	-3,285,000.00		3,227,144.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN6J9V5	BANK OF AMERICA CORPORATION 3.483% 03-13-2052	Acquisitions	3,505,000.00	-3,505,000.00	
		Dispositions	-1,005,000.00		1,058,033.85
C06417N103	BANK OZK COM	Acquisitions	18,800.00	-792,577.01	
		Dispositions	-18,800.00		774,322.20
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	1,220,000.00	-1,545,223.20	
		Dispositions	-1,220,000.00		1,626,676.90
SBMFPC29	BARCLAYS PLC FXD RATE RESETTNG SUB NT 3.811% 03-10-2042	Acquisitions	4,121,000.00	-4,098,562.10	
		Dispositions	-1,521,000.00		1,622,408.16
SBMYT9K9	BAXTER INTL INC 3.132% 12-01-2051	Acquisitions	570,000.00	-570,000.00	
		Dispositions	-570,000.00		590,907.10
C071813109	BAXTER INTL INC COM	Acquisitions	19,700.00	-1,493,351.13	
		Dispositions	-12,900.00		1,057,632.07
SBMYC823	BAYLOR SCOTT & WHITE HLDGS 1.777% 11-15-2030	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		309,936.00
SBN33QC0	BECTON DICKINSON & 1.957% DUE 02-11-2031	Acquisitions	840,000.00	-840,000.00	
		Dispositions	-840,000.00		806,584.00
C075887109	BECTON DICKINSON & CO COM	Acquisitions	7,320.00	-1,795,821.97	
		Dispositions	-7,320.00		1,771,078.06
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	430,000.00	-475,537.00	
		Dispositions	-1,385,000.00		1,592,875.50
SBMYX9H8	BELL CANADA FIXED 3.2% DUE 02-15-2052	Acquisitions	850,000.00	-849,591.55	
		Dispositions	-850,000.00		868,592.25
C0778FPAB5	BELL CDA FIXED 4.3% 07-29-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	220,000.00	-266,393.60	
		Dispositions	-540,000.00		650,403.00
SBNYCQP9	BELL CDA GTD NT SER US-4 3.65% 03-17-2051	Acquisitions	1,525,000.00	-1,604,055.50	
		Dispositions	-395,000.00		427,465.05
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052	Acquisitions	420,000.00	-418,269.60	
		Dispositions	-230,000.00		243,135.30
C084423102	BERKLEY W R CORP COM	Acquisitions	25,800.00	-1,916,129.51	
		Dispositions	-11,900.00		926,786.10
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	Acquisitions	500,000.00	-488,390.00	
		Dispositions	-1,575,000.00		1,498,881.00
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	386,000.00	-489,992.26	
		Dispositions	-1,250,000.00		1,523,299.25
C086516101	BEST BUY INC COM STK	Acquisitions	20,466.00	-2,305,090.91	
		Dispositions	-19,900.00		2,548,855.46
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	4,730.00	-1,477,509.84	
		Dispositions	-2,840.00		744,763.99
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049	Acquisitions	395,000.00	-420,440.30	
		Dispositions	-1,325,000.00		1,478,501.25
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050	Acquisitions	190,000.00	-182,495.00	
		Dispositions	-190,000.00		186,122.10
SBK1WFJ8	BOEING CO 3.9% 05-01-2049	Acquisitions	710,000.00	-693,182.10	
		Dispositions	-520,000.00		519,911.60
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	6,205,000.00	-8,284,020.65	
		Dispositions	-1,535,000.00		2,108,592.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKPSXR6	BOEING CO FIXED 2.196% DUE 02-04-2026	Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,599,142.00
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059	Acquisitions	685,000.00	-700,731.05	
		Dispositions	-805,000.00		824,192.15
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	2,220,000.00	-2,979,166.55	
		Dispositions	-4,410,000.00		5,793,110.10
C09857L108	BOOKING HLDGS INC COM	Acquisitions	2,114.00	-5,122,336.81	
		Dispositions	-433.00		1,007,597.69
C100557107	BOSTON BEER INC CLA CLA	Acquisitions	1,601.00	-1,650,743.38	
		Dispositions	-1,601.00		951,711.64
C101137107	BOSTON SCIENTIFIC CORP COM	Acquisitions	43,800.00	-1,835,567.54	
		Dispositions	-34,400.00		1,492,216.94
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Acquisitions	580,000.00	-552,426.80	
		Dispositions	-340,000.00		312,364.80
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Acquisitions	3,370,000.00	-3,226,452.73	
		Dispositions	-825,000.00		805,827.90
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Acquisitions	2,600,000.00	-2,562,547.80	
		Dispositions	-1,460,000.00		1,490,279.60
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	695,000.00	-804,594.55	
		Dispositions	-80,000.00		92,234.40
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	Acquisitions	1,155,000.00	-1,407,489.30	
		Dispositions	-325,000.00		437,992.75
C110122108	BRISTOL MYERS SQUIBB CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,500.00	-2,294,813.03	
		Dispositions	-112,300.00		7,159,332.91
SBMWV9C9	BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045				
		Acquisitions	345,000.00	-460,136.85	
		Dispositions	-169,000.00		227,507.80
C11135F101	BROADCOM INC COM				
		Acquisitions	7,480.00	-3,757,473.06	
		Dispositions	-10,410.00		5,023,968.63
C116794108	BRUKER CORP				
		Acquisitions	15,500.00	-1,109,410.31	
		Dispositions	-4,400.00		357,842.54
SBP0V900	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	440,000.00	-575,806.00	
		Dispositions	-205,000.00		268,154.35
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	41,600.00	-2,262,638.96	
		Dispositions	-30,700.00		1,559,619.90
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	1,105,000.00	-1,476,141.80	
		Dispositions	-580,000.00		723,932.80
SBYP8NL8	BURL NORTHN SANTA 3.9% DUE 08-01-2046				
		Acquisitions	255,000.00	-281,792.85	
		Dispositions	-245,000.00		307,283.90
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045				
		Acquisitions	655,000.00	-802,413.50	
		Dispositions	-655,000.00		788,618.25
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042				
		Acquisitions	800,000.00	-988,796.25	
		Dispositions	-230,000.00		296,909.30
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050				
		Acquisitions	715,000.00	-780,849.75	
		Dispositions	-445,000.00		503,691.50
SBFMN5B7	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048				
		Acquisitions	860,000.00	-1,045,198.25	
		Dispositions	-500,000.00		631,335.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	1,070,000.00	-1,226,085.15	
		Dispositions	-637,000.00		774,146.13
SBD00GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	Acquisitions	875,000.00	-1,127,556.40	
		Dispositions	-875,000.00		1,204,154.35
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	Acquisitions	2,055,000.00	-2,143,900.75	
		Dispositions	-1,455,000.00		1,588,429.05
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .01% FROM 04-01-2021 TO 04-05-2021	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .02% FROM 03-30-2021 TO 03-31-2021	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .02% FROM 10-19-2021 TO 10-20-2021	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .02% FROM 10-20-2021 TO 10-21-2021	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .03% FROM 08-20-2021 TO 08-23-2021	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .03% FROM 12-15-2021 TO 12-16-2021	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .04% FROM 08-11-2021 TO 08-12-2021	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .05% FROM 08-04-2021 TO 08-05-2021	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .05% FROM 11-30-2021 TO 12-01-2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .06% FROM 12-03-2021 TO 12-06-2021				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .06% FROM 12-06-2021 TO 12-07-2021				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BOFA SECU .04% FROM 08-11-2021 TO 08-12-2021				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BOFA SECU .04% FROM 10-08-2021 TO 10-12-2021				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BOFA SECU .04% FROM 10-12-2021 TO 10-13-2021				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BOFA SECU 0% FROM 06-08-2021 TO 06-09-2021				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .03% FROM 01-26-2021 TO 01-27-2021				
		Acquisitions	20,300,000.00	-20,300,000.00	
		Dispositions	-20,300,000.00		20,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .03% FROM 01-27-2021 TO 01-28-2021				
		Acquisitions	20,200,000.00	-20,200,000.00	
		Dispositions	-20,200,000.00		20,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .04% FROM 08-19-2021 TO 08-20-2021				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .08% FROM 01-25-2021 TO 01-26-2021				
		Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .09% FROM 01-15-2021 TO 01-19-2021				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .12% FROM 01-05-2021 TO 01-06-2021	Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 0% FROM 05-05-2021 TO 05-06-2021	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .04% FROM 09-08-2021 TO 09-09-2021	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .05% FROM 01-28-2021 TO 01-29-2021	Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .06% FROM 01-22-2021 TO 01-25-2021	Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 01-04-2021 TO 01-05-2021	Acquisitions	10,700,000.00	-10,700,000.00	
		Dispositions	-10,700,000.00		10,700,000.00
C77799FEB1	BUY TO OPEN REPO W/J.P. MORG .04% FROM 02-22-2021 TO 02-23-2021	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799AUG3	BUY TO OPEN REPO W/SCOTIA CA .04% FROM 08-12-2021 TO 08-13-2021	Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799NOV9	BUY TO OPEN REPO W/SCOTIA CA .04% FROM 11-17-2021 TO 11-18-2021	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JUN9	BUY TO OPEN REPO W/SCOTIA CA 0% FROM 06-09-2021 TO 06-10-2021	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C12685J105	CABLE ONE INC COM	Acquisitions	119.00	-200,712.20	
		Dispositions	-119.00		215,141.63
C127387108	CADENCE DESIGN SYS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,300.00	-4,300,778.95	
		Dispositions	-5,300.00		762,230.64
S9KXDGMU	CALL BONDOPT CHASUS33 06/07/2021 FNCL 2.5% 06/14/20 103.390625 317564L75				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,125.00
S9KY5Y1U	CALL BONDOPT CHASUS33 07/07/2021 FNCL 2.5% 07/14/20 104.046875 317555GU8				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		859.38
S9KMYMY3U	CALL SWO USD BARCGB33 P 3MLIBOR / R 1.935% 317U453Y0 06/18/2021				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9L2ANZU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.975% 317U424Z3 10/29/2021				
		Acquisitions	6,400,000.00	0.00	
		Dispositions	-6,400,000.00		7,600.00
S9L1QZCU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.195% 317U181Z6 10/04/2021				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,656.25
S9L1PPXU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.2% 317U160Z1 10/01/2021				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,498.13
S9L2EH3U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.214% 317U493Z9 11/08/2021				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,940.00
S9L1GDQU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.48% 317U090Z6 09/20/2021				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,240.00
S9L13BNU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.504% 317U960Y6 08/27/2021				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		13,680.00
S9L1VN7U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.542% 317U240Z5 10/13/2021				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		14,018.75
S9KZXLQU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.542% 317U933Y0 08/23/2021				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		6,337.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L2VE0U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.62% 317U732Z0 12/01/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,977.50
S9KZ6N3U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.762% 317U616Y4 07/14/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,731.25
S9KY9ZSU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.89% 317U335Y4 06/04/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,560.00
S9KYNZNU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.968% 317U467Y4 06/21/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,804.00
S9K92PXU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.495% 317U367X7 02/16/2021	Acquisitions	8,200,000.00	0.00	
		Dispositions	-8,200,000.00		5,945.00
S9K9LZ1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.16% 317U606X8 03/12/2021	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		6,352.50
S9KZMK5U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.505% 317U856Y3 08/09/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		9,000.00
S9L26Y4U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.59% 317U380Z5 10/25/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		13,000.00
S9KXWG1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.88% 317U170Y2 05/17/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,025.00
S9K8VJKU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.445% 317U341X8 02/08/2021	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,410.00
S9L2TW0U	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.65% 317U710Z6 11/29/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,025.00
S9KYVNAU	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.84% 317U535Y2 07/06/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		15,000.00
S9KZTKMU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.031% 317U888Y5 08/16/2021				
		Acquisitions	1,750,000.00	0.00	
		Dispositions	-1,750,000.00		3,281.25
S9L3EETU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.605% 317U912Z2 12/20/2021				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,630.00
S9KZC49U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.683% 317U725Y2 07/23/2021				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		12,600.00
S9KXTFXU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.995% 317U110Y5 05/10/2021				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		13,050.00
S9L14YQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% 317U979Y5 08/31/2021				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		6,053.75
S9L15SCU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.937% 317U984Y8 08/31/2021				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,930.00
S9L1RSKU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.227% 317U183Z4 10/04/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,820.00
S9L1VDMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.243% 317U232Z5 10/12/2021				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		4,750.00
S9K8RP4U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.27% 317U261X4 02/04/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,800.00
S9KX9TBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.45% 317U827X1 04/12/2021				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,062.50
S9L1EPQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.485% 317U075Z5 09/17/2021				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,993.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L1XPMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.517% 317U272Z6 10/15/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		8,778.75
S9L1FDLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% 317U083Z5 09/20/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,033.50
S9L1C69U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.538% 317U061Z1 09/13/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,922.50
S9L1KTBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.54% 317U120Z0 09/27/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,702.00
S9L19SMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.549% 317U022Z9 09/07/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,000.00
S9L1LYQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.568% 317U132Z6 09/27/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,496.75
S9L22CVU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.569% 317U310Z0 10/18/2021	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		7,683.00
S9L28GBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.635% 317U396Z7 10/27/2021	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		9,625.00
S9L31WLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.638% 317U781Z0 12/06/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9KZBABU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.65% 317U692Y1 07/21/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,975.00
S9L2CK5U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.667% 317U472Z4 11/04/2021	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		22,330.00
S9KZ6FTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.686% 317U609Y3 08/11/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,425.00
S9L2NTYU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.728% 317U595Z6 11/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		18,260.00
S9KXXVPU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.886% 317U188Y2 05/19/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9KYFS8U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.943% 317U378Y2 06/11/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		12,520.50
S9KYPE5U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.945% 317U473Y6 06/21/2021				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9K8WAEU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.025% 317U346X3 02/08/2021				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,440.00
S9K9XZWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.06% 317U694X1 04/01/2021				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,112.50
S9K9KBDU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.107% 317U581X7 03/10/2021				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,704.00
S9K8S27U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.295% 317U290X9 02/05/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,800.00
S9KX2R1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.41% 317U750X2 04/06/2021				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,905.00
S9K9CY1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.47% 317U498X9 03/01/2021				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,480.00
S9KYM6U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.476% 317U448Y8 07/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		9,515.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L37MZU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.485% 317U800Z7 12/09/2021	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		8,827.50
S9K94PYU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.487% 317U379X3 02/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,360.00
S9L2261U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.49% 317U322Z6 10/20/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,165.00
S9K8W04U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.498% 317U347X2 02/11/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,480.00
S9L11EFU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.503% 317U942Y9 08/23/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		13,455.00
S9K9EJMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.513% 317U507X8 03/02/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		9,400.00
S9L12HWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.53% 317U949Y2 08/26/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		18,445.00
S9L1ASNU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.56% 317U025Z6 09/09/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,705.00
S9L3KFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.565% 317U961Z2 12/29/2021	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,625.00
S9L1BHCU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.57% 317U032Z7 09/10/2021	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		25,050.00
S9KZHC7U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.645% 317U814Y4 08/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9L3ARPU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.69% 317U846Z3 12/15/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K9RM9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.78% 317U652X1 03/22/2021	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		17,432.50
S9KYE09U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.785% 317U361Y1 08/10/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,100.00
S9L2GXU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.81% 317U511Z7 11/08/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		21,800.00
S9L2GXU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.81% 317U511Z7 11/08/2021	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,055.00
S9KX9REU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.868% 317U829X9 04/12/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,480.00
S9KY2FXU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.885% 317U216Y8 05/21/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,360.00
S9KYWK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.888% 317U562Y8 07/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,075.00
S9KY8SFU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.915% 317U319Y4 06/03/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,680.00
S9KXCM9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.935% 317U885X0 04/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,840.00
S9L2TX4U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.31% 317U708Z0 11/29/2021	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,800.00
S9L3DDBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.379% 317U908Z8 12/20/2021	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		6,608.00
S9K9BGMU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.392% 317U467X6 02/26/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,817.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K9APBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.425% 317U454X1 02/26/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,180.00
S9KYKCVU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.47% 317U421Y9 07/13/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,565.00
S9L18X8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.48% 317U012Z1 09/07/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,385.00
S9L2BZ6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.685% 317U444Z9 11/01/2021	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		26,640.00
S9K9PNNU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.745% 317U632X6 03/17/2021	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		18,240.00
S9K9XF6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.83% 317U696X9 04/01/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,060.00
S9KY407U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.847% 317U243Y5 05/26/2021	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		16,485.00
S9KXVKHU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.945% 317U147Y2 05/14/2021	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		16,170.00
S9KYDMBU	CALL SWO_CDX BARCGB33 09/15/2021 CDX.NA.IG.36 3175EQ583	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,100.00
S9KYSWU	CALL SWO_CDX BARCGB33 15/09/2021 ITRAXX EUROPE SERIES 3 3175809M2	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,464.65
S9L1AVAU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		3,910.20
S9L1BKGU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		4,686.06
S9L1GHXU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546				
		Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		4,321.54
S9L1HERU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546				
		Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		4,624.52
S9KX6GHU	CALL SWO_CDX BARCGB33 16/06/2021 ITRAXX EUROPE SERIES 3 3175199P3				
		Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,729.90
S9KX4GWU	CALL SWO_CDX BARCGB33 16/06/2021 ITRAXX EUROPE SERIES 3 3175299K3				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,350.67
S9KX8WUU	CALL SWO_CDX BARCGB33 16/06/2021 ITRAXX EUROPE SERIES 3 3175299K3				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,074.86
S9KZVF2U	CALL SWO_CDX BARCGB33 17/11/2021 ITRAXX EUROPE SERIES 3 3175229Z5				
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,894.61
S9KY9XSU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175119X3				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,518.51
S9KMY4U	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175119X3				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,464.97
S9KYDMAU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		4,199.35
S9KYEJFU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,865.39
S9KYGBVU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,523.52

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KYJNHU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,599.48
S9KY465U	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175419W2	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,253.37
S9KY1G4U	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175439A6	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,171.95
S9K9C84U	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317522PM6	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,182.05
S9K9PQKU	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317546D48	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,138.82
S9K9SKSU	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317546D48	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,106.94
S9K9ATGU	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317548592	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,575.81
S9K9WD3U	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317548592	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,980.29
S9K9VH6U	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 3175930X0	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,200.34
S9KZ1VCU	CALL SWO_CDX BARCGB33 20/10/2021 ITRAXX EUROPE SERIES 3 3175F54A4	Acquisitions	870,000.00	0.00	
		Dispositions	-3,000,000.00		3,459.05
S9K93XGU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,738.14
S9K8TDLU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,333.00
S9K8VTHU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,702.72
S9K91QYU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,091.09
S9K95H DU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,465.61
S9KXC43U	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754F6A2				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,984.10
S9KXF AFU	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754F6A2				
		Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,976.08
S9KY2JU U	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 3175574D5				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,162.73
S9KYNXGU	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 3175849P7				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,335.65
S9K8UKCU	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM814				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,295.00
S9K8VSZU	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM871				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,135.00
S9K8XNGU	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM871				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,897.50
S9K98ACU	CALL SWO_CDX BNPAFRPP 05/19/2021 CDX.NA.IG.35 3175EN317				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,742.50

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S9L1HGAU	CALL SWO_CDX BNPAFRPP 12/15/2021 CDX.NA.IG.36 3175JJ634	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,180.60
S9L1JRAU	CALL SWO_CDX BNPAFRPP 12/15/2021 CDX.NA.IG.36 3175JJ634	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,232.00
S9KYMK1U	CALL SWO_CDX BNPAFRPP 15/09/2021 ITRAXX EUROPE SERIES 3 3175669P4	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,031.25
S9KZALSU	CALL SWO_CDX BNPAFRPP 17/11/2021 ITRAXX EUROPE SERIES 3 3175759D2	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,367.79
S9KY3NHU	CALL SWO_CDX BNPAFRPP 18/08/2021 ITRAXX EUROPE SERIES 3 3175659Z4	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,500.29
S9K9S96U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 3175139U5	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,167.89
S9K9VD6U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 3175139U5	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,327.52
S9K9HG9U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317546646	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,164.59
S9K9MXUU	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317546646	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,363.33
S9K9WE4U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317552354	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,980.29
S9K8XLXU	CALL SWO_CDX BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 31754ADA5	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,309.12
S9K95HLU	CALL SWO_CDX BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 31754ADA5				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K8TKQU	CALL SWO_CDX BOFAUS6S 03/17/2021 CDX.NA.IG.35 3175DA977	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,813.88
S9K94XEU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175DB017	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,280.00
S9K99TKU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175DB017	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,415.00
S9K91HFU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175EM996	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,386.25
S9K9JPBU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175EN796	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		437.50
S9K9AXVU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175ZP137	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,340.00
S9K93AFU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175ZP137	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9KX3AFU	CALL SWO_CDX BOFAUS6S 06/16/2021 CDX.NA.IG.35 3175EP338	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,625.00
S9KXC65U	CALL SWO_CDX BOFAUS6S 06/16/2021 CDX.NA.IG.35 3175EP627	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,626.00
S9KY7V9U	CALL SWO_CDX BOFAUS6S 08/18/2021 CDX.NA.IG.36 3175EQ526	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,340.00
S9KZX48U	CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36 3175ER789	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,047.00
S9L18R2U	CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36 3175ES001	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,480.00

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S9L1ANBU	CALL SWO_CDX BOFAUS6S 15/12/2021 ITRAXX EUROPE SERIES 3 3175889H6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,919.23
S9KX3AEU	CALL SWO_CDX BOFAUS6S 16/06/2021 ITRAXX EUROPE SERIES 3 3175119L9	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,679.10
S9K94WVU	CALL SWO_CDX BOFAUS6S 21/04/2021 ITRAXX EUROPE SERIES 3 3175439U2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,814.18
S9K94XCU	CALL SWO_CDX BOFAUS6S 21/04/2021 ITRAXX EUROPE SERIES 3 3175FDSF0	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,577.55
S9KY1A3U	CALL SWO_CDX BOFAUS6S 21/07/2021 ITRAXX EUROPE SERIES 3 31754RW82	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,894.30
S9K9PQYU	CALL SWO_CDX CHASUS33 05/19/2021 CDX.NA.IG.35 3175DB249	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,418.00
S9K92A0U	CALL SWO_CDX CHASUS33 05/19/2021 CDX.NA.IG.35 3175EN036	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,827.50
S9KXLBGU	CALL SWO_CDX CHASUS33 07/21/2021 CDX.NA.IG.36 3175PS124	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,064.00
S9L1EHTU	CALL SWO_CDX CHASUS33 15/12/2021 ITRAXX EUROPE SERIES 3 3175899J0	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,031.67
S9KXJ4U	CALL SWO_CDX CHASUS33 20/10/2021 ITRAXX EUROPE SERIES 3 31753A549	Acquisitions	1,800,000.00	0.00	
		Dispositions	-3,600,000.00		4,438.28
S9K9VXNU	CALL SWO_CDX CITIUS33 05/19/2021 CDX.NA.IG.35 3175EP205	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,162.00
S9KY3PWU	CALL SWO_CDX CITIUS33 08/18/2021 CDX.NA.IG.36 3175EQ443				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,484.00
S9KXW78U	CALL SWO_CDX CITIUS33 09/15/2021 CDX.NA.IG.36 3175SI065				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,112.00
S9K8TEMU	CALL SWO_CDX CSFPGB2L 04/21/2021 CDX.NA.IG.35 3175DA985				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,312.00
S9KXES5U	CALL SWO_CDX CSFPGB2L 06/16/2021 CDX.NA.IG.35 3175DB512				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,000.00
S9K9WL2U	CALL SWO_CDX CSFPGB2L 06/16/2021 CDX.NA.IG.35 3175EP254				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9KXJRWU	CALL SWO_CDX CSFPGB2L 06/16/2021 CDX.NA.IG.36 3175ZP905				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,472.00
S9KY6UNU	CALL SWO_CDX CSFPGB2L 08/18/2021 CDX.NA.IG.36 3175EQ484				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,256.00
S9KY9WDU	CALL SWO_CDX CSFPGB2L 08/18/2021 CDX.NA.IG.36 3175EQ567				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,261.00
S9KYE65U	CALL SWO_CDX CSFPGB2L 09/15/2021 CDX.NA.IG.36 3175JL290				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,426.50
S9KYL9U	CALL SWO_CDX CSFPGB2L 09/15/2021 CDX.NA.IG.36 3175JL290				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,426.50
S9KYSB0U	CALL SWO_CDX CSFPGB2L 09/15/2021 CDX.NA.IG.36 3175JL878				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,058.00
S9L19WBU	CALL SWO_CDX CSFPGB2L 12/15/2021 CDX.NA.IG.36 3175ES035				
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,451.00

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S9K9Q79U	CALL SWO_CDX DEUTGB2L 05/19/2021 CDX.NA.IG.35 3175EP064	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,425.00
S9KX282U	CALL SWO_CDX DEUTGB2L 06/16/2021 CDX.NA.IG.35 3175PS108	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,680.00
S9KYEGEU	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175JL571	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,480.00
S9KYMM2U	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175ZM621	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,889.00
S9KYPZPU	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175ZM621	Acquisitions	5,500,000.00	0.00	
		Dispositions	-5,500,000.00		5,500.00
S9L1KRFU	CALL SWO_CDX DEUTGB2L 12/15/2021 CDX.NA.IG.36 3175ES233	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,436.00
S9KYLJ5U	CALL SWO_CDX DEUTGB2L 15/09/2021 ITRAXX EUROPE SERIES 3 3175DB983	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,565.23
S9KX5HBU	CALL SWO_CDX DEUTGB2L 16/06/2021 ITRAXX EUROPE SERIES 3 3175619A8	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,167.38
S9KZ9EXU	CALL SWO_CDX DEUTGB2L 17/11/2021 ITRAXX EUROPE SERIES 3 3175883K5	Acquisitions	4,100,000.00	0.00	
		Dispositions	-4,100,000.00		4,670.66
S9KZWLRU	CALL SWO_CDX DEUTGB2L 17/11/2021 ITRAXX EUROPE SERIES 3 3175883K5	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		4,466.02
S9KY3KCU	CALL SWO_CDX DEUTGB2L 18/08/2021 ITRAXX EUROPE SERIES 3 3175429X8	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,680.72
S9KY5K6U	CALL SWO_CDX DEUTGB2L 18/08/2021 ITRAXX EUROPE SERIES 3 3175430X5				

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		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		3,932.85
S9K99TVU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 3175219G9				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,434.50
S9K9KKKU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317546653				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,850.92
S9K9NVJU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317546653				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,649.95
S9K9UXEU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317565FA2				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,783.80
S9K9732U	CALL SWO_CDX DEUTGB2L 21/04/2021 ITRAXX EUROPE SERIES 3 3175329E1				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,069.96
S9K97BLU	CALL SWO_CDX DEUTGB2L 21/04/2021 ITRAXX EUROPE SERIES 3 3175329E1				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,073.80
S9K8SDAU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,640.00
S9K8UKBU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		660.00
S9K91QWU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,968.75
S9K92ZZU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175EN010				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,050.00
S9K91NVU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175DB009				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		875.00

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S9K93VSU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175SH737	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,310.00
S9K9BQZU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175SQ687	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,783.00
S9K9MHNU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175ZP418	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,002.00
S9K9SKNU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175ZP418	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,453.00
S9KXJ56U	CALL SWO_CDX GSILGB2X 06/16/2021 CDX.NA.IG.36 3175DB561	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,139.00
S9KXR9U	CALL SWO_CDX GSILGB2X 07/21/2021 CDX.NA.IG.36 3175JL589	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,340.00
S9KXLBEU	CALL SWO_CDX GSILGB2X 07/21/2021 CDX.NA.IG.36 3175PS116	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,967.00
S9KXUBEU	CALL SWO_CDX GSILGB2X 08/18/2021 CDX.NA.IG.36 3175JL522	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,400.00
S9KY353U	CALL SWO_CDX GSILGB2X 08/18/2021 CDX.NA.IG.36 3175ZM142	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,311.50
S9KYXL6U	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175EQ971	Acquisitions	400,000.00	0.00	
		Dispositions	-3,800,000.00		4,009.00
S9KZVZU	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175ER706	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,167.00
S9KZGP9U	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175JM249				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KZ3UHU	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175ZN397	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,525.00
S9KZWPNU	CALL SWO_CDX GSILGB2X 11/17/2021 CDX.NA.IG.36 3175ER730	Acquisitions	2,300,000.00	0.00	
		Dispositions	-4,500,000.00		4,770.00
S9L1GFUU	CALL SWO_CDX GSILGB2X 12/15/2021 CDX.NA.IG.36 3175ES217	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,300.00
S9KX5HHU	CALL SWO_CDX GSILGB2X 16/06/2021 ITRAXX EUROPE SERIES 3 3175230A7	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,801.25
S9KX7FKU	CALL SWO_CDX GSILGB2X 16/06/2021 ITRAXX EUROPE SERIES 3 3175479E9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,167.38
S9K9TAMU	CALL SWO_CDX GSILGB2X 16/06/2021 ITRAXX EUROPE SERIES 3 3175479E9	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,129.33
S9K9TAMU	CALL SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175129U7	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,846.24
S9K9WF7U	CALL SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175329J0	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,532.74
S9K9LEEU	CALL SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175329T8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,637.62
S9KY2CQU	CALL SWO_CDX GSILGB2X 21/07/2021 ITRAXX EUROPE SERIES 3 31751FE16	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,969.96
S9KXF07U	CALL SWO_CDX GSILGB2X 21/07/2021 ITRAXX EUROPE SERIES 3 31754TD22	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,573.92
S9K9S08U	CALL SWO_CDX MSCSUS33 05/19/2021 CDX.NA.IG.35 3175EP106	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,750.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L1293U	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	Acquisitions	1,100,000.00	0.00	
		Dispositions	-3,200,000.00		3,216.00
S9L16CLU	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,900.00
S9L16CMU	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,168.00
S9L1ASMU	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES043	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,729.00
S9L1DXDU	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES043	Acquisitions	5,400,000.00	0.00	
		Dispositions	-5,400,000.00		5,400.00
S9L1ELEU	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES076	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,538.00
S9K9DBCU	CALL SWO_CDX MSCSUS33 19/05/2021 ITRAXX EUROPE SERIES 3 3175609T9	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,303.28
S9K96XCU	CALL SWO_CDX MSCSUS33 21/04/2021 ITRAXX EUROPE SERIES 3 31754A837	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,593.90
S9K98L7U	CALL SWO_CDX MSCSUS33 21/04/2021 ITRAXX EUROPE SERIES 3 31754A837	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,349.92
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	Acquisitions	1,250,000.00	-1,218,923.50	
		Dispositions	-1,075,000.00		1,077,719.50
C134429109	CAMPBELL SOUP CO COM	Acquisitions	45,700.00	-1,901,237.60	
		Dispositions	-2,000.00		86,472.94
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	195,000.00	-232,966.50	
		Dispositions	-554,000.00		631,939.38
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO				
		Acquisitions	3,611,000.00	-3,596,023.18	
		Dispositions	-320,000.00		330,048.00
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	5,722,000.00	-5,705,391.62	
		Dispositions	-1,165,000.00		1,186,884.00
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	20,800.00	-2,937,394.32	
		Dispositions	-6,700.00		969,398.90
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	43,696.00	-2,115,301.16	
		Dispositions	-21,630.00		1,180,050.45
C142339100	CARLISLE COMPANIES INC COM				
		Acquisitions	5,700.00	-845,826.35	
		Dispositions	-9,500.00		1,647,114.87
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050				
		Acquisitions	440,000.00	-463,346.40	
		Dispositions	-345,000.00		362,639.55
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI				
		Acquisitions	26,900.00	-1,171,620.23	
		Dispositions	-26,900.00		1,274,233.77
C147528103	CASEYS GEN STORES INC COM				
		Acquisitions	1,100.00	-209,408.53	
		Dispositions	-1,100.00		212,542.66
SBMM1RV4	CATERPILLAR INC 4.75% DUE 05-15-2064				
		Acquisitions	585,000.00	-841,357.40	
		Dispositions	-920,000.00		1,297,862.70
C149123101	CATERPILLAR INC COM				
		Acquisitions	23,800.00	-5,252,317.71	
		Dispositions	-4,200.00		871,112.25
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049				
		Acquisitions	470,000.00	-525,420.05	
		Dispositions	-645,000.00		728,475.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12504L109	CBRE GROUP INC CL A CLA	Acquisitions	23,258.00	-2,274,103.09	
		Dispositions	-19,500.00		1,582,016.40
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	2,571,000.00	-2,571,000.00	
		Dispositions	-80,000.00		80,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	1,173,000.00	-1,173,000.00	
		Dispositions	-1,226,000.00		1,226,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	510,000.00	-510,000.00	
		Dispositions	-391,000.00		391,000.00
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	Acquisitions	350,000.00	-465,542.00	
		Dispositions	-275,000.00		363,134.75
SBL6KR43	CDN NATL RY CO 2.45% DUE 05-01-2050	Acquisitions	395,000.00	-391,268.20	
		Dispositions	-1,190,000.00		1,082,840.16
C150870103	CELANESE CORP DEL COM STK	Acquisitions	12,900.00	-1,886,751.45	
		Dispositions	-5,400.00		838,634.35
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047	Acquisitions	2,256,000.00	-2,793,349.58	
		Dispositions	-505,000.00		624,998.10
C15135B101	CENTENE CORP DEL COM	Acquisitions	2,900.00	-190,115.92	
		Dispositions	-2,900.00		214,870.98
SBN92ZW4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	Acquisitions	2,210,000.00	-2,201,996.00	
		Dispositions	-1,410,000.00		1,534,551.60
SBN7QKK1	CENTERPOINT ENERGY INC SR NT 2.65% 06-01-2031	Acquisitions	650,000.00	-648,739.00	
		Dispositions	-650,000.00		673,250.50
C125269100	CF INDS HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	36,700.00	-1,981,787.75	
		Dispositions	-36,700.00		2,272,178.63
C159864107	CHARLES RIV LABORATORIES INTL INC COM				
		Acquisitions	830.00	-290,674.88	
		Dispositions	-1,630.00		538,133.33
SBMF4PR2	CHARTER 2.3% DUE 02-01-2032				
		Acquisitions	575,000.00	-557,502.75	
		Dispositions	-575,000.00		565,541.25
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	1,135,000.00	-1,375,551.90	
		Dispositions	-1,390,000.00		1,663,478.90
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	1,470,000.00	-1,934,223.00	
		Dispositions	-1,797,000.00		2,424,260.82
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	545,000.00	-721,836.45	
		Dispositions	-525,000.00		723,974.25
SBKY7998	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	2,600,000.00	-2,568,317.40	
		Dispositions	-1,480,000.00		1,440,573.60
SBN7G7R7	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042				
		Acquisitions	3,245,000.00	-3,207,282.55	
		Dispositions	-195,000.00		190,715.85
SBN7G7N3	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062				
		Acquisitions	3,390,000.00	-3,352,425.65	
		Dispositions	-330,000.00		321,284.70
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	2,145,000.00	-2,478,386.65	
		Dispositions	-1,214,000.00		1,440,806.38
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG				
		Acquisitions	3,435,000.00	-3,518,040.00	
		Dispositions	-3,435,000.00		3,486,590.15
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	645,000.00	-704,590.40	
		Dispositions	-645,000.00		705,733.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	2,090,000.00	-1,978,142.25	
		Dispositions	-690,000.00		650,560.65
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	685,000.00	-888,684.75	
		Dispositions	-710,000.00		902,176.20
C163092109	CHEGG INC COM	Acquisitions	22,574.00	-1,394,289.78	
		Dispositions	-22,574.00		603,070.10
C166764100	CHEVRON CORP COM	Acquisitions	20,300.00	-2,037,743.84	
		Dispositions	-48,300.00		5,238,228.15
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	995,000.00	-1,054,022.50	
		Dispositions	-2,020,000.00		2,126,959.55
SBNRQT15	CHEVRON U S A INC 5.05% 11-15-2044	Acquisitions	795,000.00	-1,020,673.00	
		Dispositions	-3,884,000.00		5,211,266.00
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	1,093.00	-1,747,860.84	
		Dispositions	-628.00		903,933.79
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	Acquisitions	1,510,000.00	-1,983,095.90	
		Dispositions	-2,225,000.00		2,763,396.45
SBMV9TP7	CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051	Acquisitions	305,000.00	-304,749.90	
		Dispositions	-305,000.00		305,661.85
CH1467J104	CHUBB LTD ORD CHF24.15	Acquisitions	16,200.00	-2,600,152.62	
		Dispositions	-16,200.00		2,907,646.90
C171484108	CHURCHILL DOWNS INC COM	Acquisitions	6,313.00	-1,506,642.64	
		Dispositions	-4,000.00		815,090.07
SBNW0TL2	CI FINANCIAL CO 4.1% 06-15-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,135,000.00	-1,134,409.80	
		Dispositions	-270,000.00		297,707.40
SBM9ZTS0	CIGNA CORP 2.375% DUE 03-15-2031 BEO	Acquisitions	1,000,000.00	-1,000,423.90	
		Dispositions	-1,000,000.00		1,003,980.00
SBMCC9V1	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	Acquisitions	240,000.00	-258,420.00	
		Dispositions	-270,000.00		309,827.70
C125523100	CIGNA CORP NEW COM	Acquisitions	14,040.00	-3,322,353.78	
		Dispositions	-9,640.00		2,017,803.75
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048	Acquisitions	1,565,000.00	-2,052,186.45	
		Dispositions	-575,000.00		717,455.10
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040	Acquisitions	245,000.00	-349,093.15	
		Dispositions	-1,705,000.00		2,394,524.85
C17275R102	CISCO SYSTEMS INC	Acquisitions	34,300.00	-1,929,673.60	
		Dispositions	-71,700.00		3,477,442.55
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO	Acquisitions	825,000.00	-825,000.00	
		Dispositions	-825,000.00		829,316.25
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031	Acquisitions	1,405,000.00	-1,472,324.90	
		Dispositions	-1,405,000.00		1,406,556.55
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042	Acquisitions	1,280,000.00	-1,280,000.00	
		Dispositions	-1,065,000.00		1,066,114.50
SBMC9RY1	CITIGROUP INC 3.875% 12-29-2049	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-1,436,000.00		1,448,865.20
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048	Acquisitions	1,170,000.00	-1,497,371.20	
		Dispositions	-1,335,000.00		1,719,349.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Acquisitions	920,000.00	-1,190,951.60	
		Dispositions	-955,000.00		1,228,519.50
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	2,485,000.00	-3,034,275.00	
		Dispositions	-200,000.00		254,532.00
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	1,870,000.00	-2,476,777.15	
		Dispositions	-1,665,000.00		2,214,223.15
SBG48R11	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	Acquisitions	275,000.00	-367,554.00	
		Dispositions	-3,595,000.00		4,798,669.60
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	2,070,000.00	-3,156,389.40	
		Dispositions	-430,000.00		666,224.80
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	700,000.00	-1,206,709.00	
		Dispositions	-700,000.00		1,197,409.05
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	91,400.00	-6,304,688.34	
		Dispositions	-98,600.00		6,993,871.61
C172967LJ8	CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048	Acquisitions	265,000.00	-338,439.45	
		Dispositions	-1,005,000.00		1,226,585.55
C177376100	CITRIX SYS INC COM	Acquisitions	11,413.00	-1,320,571.67	
		Dispositions	-16,313.00		1,909,059.52
C125896100	CMS ENERGY CORP COM	Acquisitions	9,200.00	-588,935.51	
		Dispositions	-9,200.00		556,022.16
SBLB7YW6	COCA COLA CO 1.65% DUE 06-01-2030	Acquisitions	1,190,000.00	-1,193,075.10	
		Dispositions	-1,190,000.00		1,150,230.20
C191216DP2	COCA COLA CO 2.25% DUE 01-05-2032 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Acquisitions	2,570,000.00	-2,587,540.90	
		Dispositions	-2,570,000.00		2,635,104.95
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	1,409,000.00	-1,293,643.28	
		Dispositions	-2,131,000.00		2,004,705.01
C191216100	COCA COLA CO COM	Acquisitions	440,000.00	-391,706.40	
		Dispositions	-440,000.00		414,255.60
SBNTDCD7	COCA-COLA CO/THE 3.0% DUE 03-05-2051	Acquisitions	32,600.00	-1,739,497.89	
		Dispositions	-73,600.00		4,052,580.43
SBJ4G4H1	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	Acquisitions	4,050,000.00	-4,077,217.75	
		Dispositions	-3,369,000.00		3,428,379.75
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	220,000.00	-292,448.20	
		Dispositions	-395,000.00		525,997.80
C194162103	COLGATE-PALMOLIVE CO COM	Acquisitions	42,900.00	-3,089,258.95	
		Dispositions	-42,900.00		3,361,968.00
SBGV15K8	COMCAST CORP 4.7% 10-15-2048	Acquisitions	26,300.00	-2,071,560.56	
		Dispositions	-15,600.00		1,307,215.45
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031	Acquisitions	1,242,000.00	-1,669,106.46	
		Dispositions	-1,242,000.00		1,560,367.26
SBL6D3L1	COMCAST CORP NEW 1.95% DUE 01-15-2031	Acquisitions	3,630,000.00	-3,379,820.40	
		Dispositions	-3,630,000.00		3,393,248.94
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Acquisitions	225,000.00	-227,803.50	
		Dispositions	-710,000.00		686,200.58
		Acquisitions	1,170,000.00	-1,077,484.20	
		Dispositions	-2,825,000.00		2,749,975.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040	Acquisitions	3,262,000.00	-3,685,736.56	
		Dispositions	-3,690,000.00		4,072,932.85
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052	Acquisitions	1,755,000.00	-2,081,249.70	
		Dispositions	-440,000.00		531,749.90
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	500,000.00	-634,240.00	
		Dispositions	-285,000.00		364,184.40
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	205,000.00	-273,221.95	
		Dispositions	-4,900,000.00		6,391,609.00
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	190,000.00	-204,362.60	
		Dispositions	-565,000.00		630,540.00
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	67,500.00	-3,708,705.24	
		Dispositions	-23,200.00		1,307,281.53
C202712BQ7	COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-310,000.00		321,854.40
C202712BN4	COMMONWEALTH BANK OF AUSTRALIA 2.688% 03-11-2031	Acquisitions	1,780,000.00	-1,780,319.20	
		Dispositions	-1,780,000.00		1,758,092.20
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	Acquisitions	580,000.00	-579,211.20	
		Dispositions	-580,000.00		590,789.80
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048	Acquisitions	395,000.00	-501,701.35	
		Dispositions	-165,000.00		212,361.60
C20825C104	CONOCOPHILLIPS COM	Acquisitions	41,100.00	-1,909,108.26	
		Dispositions	-25,500.00		1,640,046.88
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	260,000.00	-298,022.40	
		Dispositions	-545,000.00		620,291.75
SBMCR1X2	CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031 BEO				
		Acquisitions	755,000.00	-753,127.60	
		Dispositions	-755,000.00		763,669.35
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050				
		Acquisitions	680,000.00	-768,706.00	
		Dispositions	-680,000.00		789,704.40
SBJMGLG1	CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG				
		Acquisitions	745,000.00	-904,981.30	
		Dispositions	-2,345,000.00		2,855,553.95
SBMCR217	CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061				
		Acquisitions	2,480,000.00	-2,484,821.50	
		Dispositions	-915,000.00		1,003,141.95
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	1,155,000.00	-1,306,454.25	
		Dispositions	-220,000.00		245,500.20
SBMD9W23	CONSTELLATION BRANDS INC 2.25% DUE 08-01-2031 BEO				
		Acquisitions	740,000.00	-736,707.00	
		Dispositions	-740,000.00		730,261.60
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	985,000.00	-1,060,282.75	
		Dispositions	-640,000.00		722,342.40
C21036P108	CONSTELLATION BRANDS INC CL A CL A				
		Acquisitions	15,600.00	-3,576,259.00	
		Dispositions	-15,600.00		3,618,958.68
SBDCJP11	CONSUMERS ENERGY 3.95% DUE 07-15-2047				
		Acquisitions	440,000.00	-535,986.00	
		Dispositions	-300,000.00		371,358.00
C210518DB9	CONSUMERS ENERGY 4.05% DUE 05-15-2048				
		Acquisitions	1,040,000.00	-1,277,650.40	
		Dispositions	-40,000.00		45,984.40
SBM8NHW5	CONSUMERS ENERGY CO 2.65% 08-15-2052				
		Acquisitions	1,655,000.00	-1,653,609.80	
		Dispositions	-965,000.00		934,046.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C216648402	COOPER COS INC COM NEW COM NEW	Acquisitions	640.00	-247,537.40	
		Dispositions	-640.00		258,239.33
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	689,000.00	-932,120.54	
		Dispositions	-689,000.00		936,385.45
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,230,000.00	-1,688,142.15	
		Dispositions	-1,475,000.00		2,137,983.35
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	815,000.00	-1,076,122.65	
		Dispositions	-865,000.00		1,168,144.35
C217204106	COPART INC COM	Acquisitions	7,900.00	-897,068.09	
		Dispositions	-7,900.00		978,745.85
C219350105	CORNING INC COM	Acquisitions	101,100.00	-4,034,750.86	
		Dispositions	-71,600.00		2,863,852.44
C22052L104	CORTEVA INC COM USD0.01 WI	Acquisitions	18,300.00	-748,636.55	
		Dispositions	-18,300.00		861,914.90
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	3,885,000.00	-3,957,263.20	
		Dispositions	-8,155,000.00		8,217,066.00
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	8,370.00	-2,942,593.41	
		Dispositions	-8,370.00		3,956,388.68
C127097103	COTERRA ENERGY INC COM	Acquisitions	84,100.00	-1,441,505.83	
		Dispositions	-84,100.00		1,588,488.70
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Acquisitions	3,175,000.00	-3,833,370.50	
		Dispositions	-1,825,000.00		2,322,267.45
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,794,339.85	
		Dispositions	-270,000.00		262,926.00
C228368106	CROWN HLDGS INC COM				
		Acquisitions	3,800.00	-369,858.95	
		Dispositions	-3,800.00		414,522.81
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	610,000.00	-675,684.80	
		Dispositions	-610,000.00		611,299.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	205,000.00	-226,059.65	
		Dispositions	-205,000.00		238,866.00
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	495,000.00	-574,002.00	
		Dispositions	-590,000.00		687,851.50
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	470,000.00	-597,854.10	
		Dispositions	-470,000.00		600,396.80
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	480,000.00	-583,406.40	
		Dispositions	-480,000.00		638,650.80
C126408103	CSX CORP COM STK				
		Acquisitions	61,500.00	-2,677,655.44	
		Dispositions	-19,500.00		1,165,734.41
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048				
		Acquisitions	825,000.00	-1,006,578.35	
		Dispositions	-895,000.00		1,119,557.90
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068				
		Acquisitions	695,000.00	-913,926.95	
		Dispositions	-410,000.00		546,208.15
C229663109	CUBESMART				
		Acquisitions	22,200.00	-1,219,328.82	
		Dispositions	0.00		0.00
C231021106	CUMMINS INC				
		Acquisitions	20,660.00	-5,204,192.90	
		Dispositions	-19,460.00		4,946,596.74

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	555,000.00	-540,636.60	
		Dispositions	-940,000.00		881,198.60
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Acquisitions	240,000.00	-266,882.40	
		Dispositions	-520,000.00		605,009.60
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050	Acquisitions	545,000.00	-617,508.70	
		Dispositions	-545,000.00		646,680.65
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	7,520,000.00	-9,758,820.79	
		Dispositions	-5,245,000.00		6,720,883.05
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	545,000.00	-709,847.20	
		Dispositions	-620,000.00		813,737.40
C126650100	CVS HEALTH CORP COM	Acquisitions	28,000.00	-2,185,424.70	
		Dispositions	-28,000.00		2,380,654.09
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050	Acquisitions	420,000.00	-410,449.20	
		Dispositions	-1,420,000.00		1,370,243.75
C235851102	DANAHER CORP COM	Acquisitions	11,540.00	-3,353,985.80	
		Dispositions	-3,780.00		963,768.67
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	15,400.00	-2,197,559.25	
		Dispositions	-20,400.00		2,886,169.10
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	1,130.00	-420,085.74	
		Dispositions	-1,130.00		455,204.56
C244199105	DEERE & CO COM	Acquisitions	6,440.00	-2,276,718.50	
		Dispositions	-17,590.00		6,442,373.71
SBNRQN13	DEERE JOHN CAP 1.45% DUE 01-15-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	760,000.00	-757,879.60	
		Dispositions	-760,000.00		715,578.00
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK				
		Acquisitions	33,200.00	-1,866,764.68	
		Dispositions	-5,800.00		341,714.25
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				
		Acquisitions	40,500.00	-1,987,648.12	
		Dispositions	-40,500.00		1,871,290.73
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	1,707,000.00	-1,901,528.01	
		Dispositions	-910,000.00		1,033,553.75
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	1,421,000.00	-1,713,605.99	
		Dispositions	-2,961,000.00		3,527,771.14
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	29,300.00	-689,888.45	
		Dispositions	-29,300.00		803,816.40
SBMDWR38	DIAGEO CAP PLC 2.125% DUE 04-29-2032 REG				
		Acquisitions	585,000.00	-572,352.75	
		Dispositions	-585,000.00		586,380.60
SB8NXVQ4	DIAGEO CAP PLC 3.875% DUE 04-29-2043				
		Acquisitions	280,000.00	-315,240.80	
		Dispositions	-280,000.00		320,168.80
SBMW23V9	DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO				
		Acquisitions	555,000.00	-553,107.45	
		Dispositions	-555,000.00		552,546.90
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	11,800.00	-922,019.79	
		Dispositions	-11,800.00		1,301,621.97
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	1,355,000.00	-1,360,063.75	
		Dispositions	-1,060,000.00		1,165,062.80
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	5,200.00	-520,971.52	
		Dispositions	-5,200.00		603,992.02

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	Acquisitions	395,000.00	-473,085.95	
		Dispositions	-2,445,000.00		2,931,202.65
SBMFKW57	DISNEY WALT CO 2.65% DUE 01-13-2031	Acquisitions	2,240,000.00	-2,420,322.10	
		Dispositions	-2,240,000.00		2,309,216.00
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	2,012,000.00	-2,179,282.82	
		Dispositions	-1,620,000.00		1,811,000.60
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	2,005,000.00	-2,244,276.80	
		Dispositions	-4,885,000.00		5,459,354.30
SBMF33N1	DISNEY WALT CO 3.8% DUE 03-22-2030	Acquisitions	665,000.00	-781,330.85	
		Dispositions	-665,000.00		740,051.90
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	240,000.00	-309,664.80	
		Dispositions	-240,000.00		319,987.20
C25659T107	DOLBY LABORATORIES INC CL A COM STK	Acquisitions	21,600.00	-2,139,025.00	
		Dispositions	-21,600.00		1,894,954.44
C256746AK4	DOLLAR TREE INC 3.375% 12-01-2051	Acquisitions	3,165,000.00	-3,192,953.10	
		Dispositions	-465,000.00		472,156.35
C256746108	DOLLAR TREE INC COM STK	Acquisitions	1,800.00	-185,769.54	
		Dispositions	-1,800.00		186,349.12
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Acquisitions	548,000.00	-548,000.00	
		Dispositions	-548,000.00		548,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,150,000.00	-16,150,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		250,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	12,840,000.00	-12,840,000.00	
		Dispositions	-13,102,000.00		13,102,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				
		Acquisitions	36,358,000.00	-36,358,000.00	
		Dispositions	-36,358,000.00		36,358,000.00
C257651109	DONALDSON INC COM				
		Acquisitions	3,100.00	-181,271.10	
		Dispositions	-3,100.00		190,180.70
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050				
		Acquisitions	410,000.00	-446,092.30	
		Dispositions	-655,000.00		704,216.70
C260557103	DOW INC COM USD0.01 WI				
		Acquisitions	88,800.00	-5,270,671.81	
		Dispositions	-26,400.00		1,683,938.61
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038				
		Acquisitions	300,000.00	-385,305.00	
		Dispositions	-500,000.00		660,634.30
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048				
		Acquisitions	485,000.00	-637,959.30	
		Dispositions	-875,000.00		1,182,151.40
C26210C104	DROPBOX INC CL A CL A				
		Acquisitions	8,600.00	-241,807.40	
		Dispositions	-8,600.00		245,440.55
C23345M107	DT MIDSTREAM INC COM USD0.01 WI				
		Dispositions	-3,100.00		123,157.55
		Free Receipt	3,100.00	128,164.45	
C23345NAB1	DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO				
		Acquisitions	3,000,000.00	-2,985,000.00	
		Dispositions	-15,000.00		15,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048	Acquisitions	147,000.00	-181,709.64	
		Dispositions	-147,000.00		178,500.63
SBKVD2T0	DTE ELEC CO FIXED 3.25% DUE 04-01-2051	Acquisitions	855,000.00	-857,563.50	
		Dispositions	-255,000.00		272,189.55
C233331107	DTE ENERGY CO COM	Acquisitions	18,200.00	-2,223,490.74	
		Dispositions	-8,500.00		1,000,719.25
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	2,225,000.00	-2,305,367.10	
		Dispositions	-155,000.00		162,669.40
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	830,000.00	-896,527.40	
		Dispositions	-465,000.00		510,502.95
SBNR5LG1	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	Acquisitions	5,600,000.00	-5,586,112.00	
		Dispositions	-400,000.00		404,408.00
SBYQHNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046	Acquisitions	550,000.00	-599,643.00	
		Dispositions	-410,000.00		446,507.10
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048	Acquisitions	875,000.00	-1,074,213.30	
		Dispositions	-3,910,000.00		4,769,610.10
SBL6BZT7	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	Acquisitions	305,000.00	-301,065.50	
		Dispositions	-695,000.00		638,351.70
SBKSCCG7	DUKE RLTY LTD 3.05% DUE 03-01-2050	Acquisitions	390,000.00	-381,720.30	
		Dispositions	-390,000.00		393,010.80
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK	Acquisitions	13,600.00	-1,063,851.39	
		Dispositions	-13,600.00		975,497.84
C277432100	EASTMAN CHEM CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11,000.00	-1,243,542.01	
		Dispositions	-11,000.00		1,247,728.26
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	30,700.00	-4,230,342.72	
		Dispositions	-29,100.00		4,536,025.93
C278642AF0	EBAY INC 4 DUE 07-15-2042				
		Acquisitions	240,000.00	-271,963.20	
		Dispositions	-240,000.00		268,943.70
C278642103	EBAY INC COM USD0.001				
		Acquisitions	51,200.00	-3,084,074.26	
		Dispositions	-69,500.00		4,362,385.07
SBFXZ7V6	ECOLAB INC 3.95% 12-01-2047				
		Acquisitions	725,000.00	-874,690.15	
		Dispositions	-725,000.00		511,845.65
C281020107	EDISON INTL COM				
		Acquisitions	10,100.00	-594,115.07	
		Dispositions	-10,100.00		581,484.75
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	20,500.00	-1,824,628.43	
		Dispositions	-7,100.00		843,990.09
C28414H103	ELANCO ANIMAL HEALTH INC COM				
		Acquisitions	5,500.00	-191,616.34	
		Dispositions	-5,500.00		187,248.95
C285512109	ELECTR ARTS COM				
		Acquisitions	26,000.00	-3,498,647.83	
		Dispositions	-19,900.00		2,793,442.30
C532457108	ELI LILLY & CO COM				
		Acquisitions	10,700.00	-2,078,455.91	
		Dispositions	-25,500.00		5,239,867.35
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	44,000.00	-4,057,063.73	
		Dispositions	-15,200.00		1,566,247.64
SBYMLKX1	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044				
		Acquisitions	80,000.00	-91,227.20	
		Dispositions	-1,225,000.00		1,356,937.00

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051	Acquisitions	2,500,000.00	-2,530,846.35	
		Dispositions	-1,360,000.00		1,386,997.45
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01	Acquisitions	18,400.00	-1,565,708.30	
		Dispositions	-7,500.00		595,446.63
SBDWGZW3	ENERGY TRANSFER 5.95 DUE 10-01-2043	Acquisitions	400,000.00	-470,512.48	
		Dispositions	-450,000.00		507,645.00
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049	Acquisitions	1,030,000.00	-1,252,955.40	
		Dispositions	-2,635,000.00		3,172,583.43
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	375,000.00	-439,567.50	
		Dispositions	-600,000.00		722,974.00
C29366MAC2	ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	Acquisitions	1,385,000.00	-1,398,957.30	
		Dispositions	-1,150,000.00		1,207,267.80
SBM99P28	ENTERGY ARK LLC 2.65% DUE 06-15-2051	Acquisitions	775,000.00	-748,719.15	
		Dispositions	-790,000.00		727,757.05
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	830,000.00	-865,331.00	
		Dispositions	-830,000.00		920,850.50
C29364G103	ENTERGY CORP NEW COM	Acquisitions	7,400.00	-760,105.88	
		Dispositions	-7,400.00		842,246.28
SBD36VT1	ENTERGY LA LLC 4.0% 03-15-2033	Acquisitions	885,000.00	-1,021,923.45	
		Dispositions	-600,000.00		706,254.00
C29364WBH0	ENTERGY LA LLC COLL TR MTG BD 2.35% 06-15-2032	Acquisitions	730,000.00	-725,586.85	
		Dispositions	-320,000.00		318,636.80
SBJYNX64	ENTERGY MISS LLC 3.85% DUE 06-01-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLB20M3	ENTERGY TEX INC 1.75% DUE 03-15-2031	Acquisitions	320,000.00	-385,520.00	
		Dispositions	-575,000.00		671,260.75
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	300,000.00	-296,871.00	
		Dispositions	-555,000.00		538,816.20
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	Acquisitions	925,000.00	-927,617.40	
		Dispositions	-1,025,000.00		1,066,099.10
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	785,000.00	-856,688.85	
		Dispositions	-603,000.00		655,414.67
SBY25J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	295,000.00	-310,345.90	
		Dispositions	-600,000.00		654,570.65
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	210,000.00	-252,642.60	
		Dispositions	-335,000.00		395,434.00
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	Acquisitions	395,000.00	-474,193.55	
		Dispositions	-500,000.00		607,570.00
C26875P101	EOG RESOURCES INC COM	Acquisitions	2,400,000.00	-2,381,545.65	
		Dispositions	-1,030,000.00		1,021,866.60
C29414B104	EPAM SYS INC COM STK	Acquisitions	62,200.00	-4,239,147.35	
		Dispositions	-40,700.00		3,476,899.83
C26884L109	EQT CORP COM	Acquisitions	2,370.00	-1,558,545.47	
		Dispositions	-2,370.00		1,588,124.67
C29472R108	EQTY LIFESTYLE PPTYS INC REIT	Acquisitions	43,000.00	-888,446.45	
		Dispositions	-27,600.00		598,153.67
		Acquisitions	18,400.00	-1,340,070.79	
		Dispositions	-16,600.00		1,329,659.37

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLDBLM5	EQUIFAX INC 2.35% DUE 09-15-2031 BEO	Acquisitions	670,000.00	-668,197.70	
		Dispositions	-670,000.00		662,810.90
C29444U700	EQUINIX INC COM PAR \$0.001	Acquisitions	3,350.00	-2,361,115.79	
		Dispositions	-5,120.00		3,955,867.79
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051	Acquisitions	170,000.00	-166,814.20	
		Dispositions	-930,000.00		895,055.51
SBLF9912	ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	Acquisitions	185,000.00	-185,669.70	
		Dispositions	-275,000.00		264,599.50
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01	Acquisitions	6,700.00	-2,053,713.65	
		Dispositions	-6,700.00		2,155,591.30
SBMV3M49	ESTEE LAUDER COS INC SR NT 1.95% 03-15-2031	Acquisitions	970,000.00	-963,598.00	
		Dispositions	-970,000.00		982,382.05
C29786A106	ETSY INC COM	Acquisitions	4,500.00	-993,222.07	
		Dispositions	-6,300.00		1,529,119.85
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	2,500.00	-358,904.65	
		Dispositions	-2,500.00		359,600.11
C29977A105	EVERCORE INC	Acquisitions	4,500.00	-631,937.54	
		Dispositions	-4,500.00		635,850.66
C30161Q104	EXELIXIS INC COM STK	Acquisitions	20,000.00	-395,425.16	
		Dispositions	-20,000.00		378,224.76
C30161N101	EXELON CORP COM	Acquisitions	28,600.00	-1,532,347.25	
		Dispositions	-56,800.00		2,528,682.44
C30212P303	EXPEDIA GROUP INC COM USD0.001				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,300.00	-402,459.75	
		Dispositions	-2,300.00		403,987.18
C30225T102	EXTRA SPACE STORAGE INC COM				
		Acquisitions	9,600.00	-1,611,518.05	
		Dispositions	-9,600.00		1,884,599.44
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	975,000.00	-980,084.95	
		Dispositions	-545,000.00		568,945.95
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	3,655,000.00	-3,962,734.76	
		Dispositions	-2,785,000.00		2,926,397.95
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	1,490,000.00	-1,740,433.65	
		Dispositions	-150,000.00		177,616.50
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	1,290,000.00	-1,515,727.30	
		Dispositions	-645,000.00		765,974.65
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	26,200.00	-1,554,997.47	
		Dispositions	-41,100.00		2,480,255.02
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	745,000.00	-889,552.55	
		Dispositions	-1,012,000.00		1,262,638.44
C303250104	FAIR ISAAC CORPORATION COM				
		Acquisitions	2,680.00	-1,074,662.29	
		Dispositions	-2,680.00		1,077,569.69
C313385QA7	FED HOME LN BK 0% DUE 12-03-2021				
		Acquisitions	8,400,000.00	-8,399,996.50	
		Dispositions	-8,400,000.00		8,400,000.00
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	350,000.00	-422,345.00	
		Dispositions	-305,000.00		380,179.45
C31428X106	FEDEX CORP COM				
		Acquisitions	6,670.00	-1,778,536.72	
		Dispositions	-3,480.00		1,065,793.87

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF1XNP8	FHLB DISC NT 08-11-2021 0% DISC NTS 11/08/2021 USD	Acquisitions	4,400,000.00	-4,399,781.83	
		Dispositions	-4,400,000.00		4,399,820.25
C313385KQ8	FHLB DISC NT 08-19-2021 0% DISC NTS 19/08/2021 USD	Acquisitions	3,000,000.00	-2,999,997.50	
		Dispositions	-3,000,000.00		3,000,000.00
C313385MA1	FHLB DISC NT 09-22-2021 0% DISC NTS 22/09/2021 USD	Acquisitions	2,700,000.00	-2,699,950.50	
		Dispositions	-2,700,000.00		2,699,978.63
SB543J46	FHLB DISC NT 11-12-2021 0% DISC NTS 12/11/2021 USD	Acquisitions	4,400,000.00	-4,399,948.67	
		Dispositions	-4,400,000.00		4,399,961.50
SBF1CTY6	FHLB DISC NT 11-17-2021 0% DISC NTS 17/11/2021 USD	Acquisitions	4,100,000.00	-4,099,977.22	
		Dispositions	-4,100,000.00		4,100,000.00
SBN7G4D2	FHLB DISC NT 11-19-2021 0% DISC NTS 19/11/2021 USD	Acquisitions	4,000,000.00	-3,999,906.67	
		Dispositions	-4,000,000.00		3,999,948.33
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	Acquisitions	33,500.00	-1,547,917.76	
		Dispositions	-14,700.00		655,614.37
SBMFC3G1	FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041	Acquisitions	785,000.00	-781,117.55	
		Dispositions	-300,000.00		310,541.20
C31847R102	FIRST AMERN FINL CORP COM STK	Acquisitions	14,700.00	-817,274.53	
		Dispositions	-1,800.00		123,618.86
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047	Acquisitions	335,000.00	-401,795.65	
		Dispositions	-470,000.00		542,119.10
SBKKBH26	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	Acquisitions	1,670,000.00	-1,783,474.10	
		Dispositions	-1,826,000.00		1,854,812.94
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	148,200.00	-1,886,729.86	
		Dispositions	-830,600.00		11,164,806.61
S9DX1T2L	FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9DX1T2U	FORWARD CASH COLLATERAL RECEIVABLE FROM NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	570,000.00	-570,000.00	
		Dispositions	-570,000.00		570,000.00
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	30,030,000.00	-30,030,000.00	
		Dispositions	-30,030,000.00		30,030,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	22,870,000.00	-22,870,000.00	
		Dispositions	-20,840,000.00		20,840,000.00
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	225,000.00	-299,970.00	
		Dispositions	-2,450,000.00		3,346,312.90
C35137L105	FOX CORP CL A CL A				
		Acquisitions	9,300.00	-267,995.85	
		Dispositions	-20,500.00		789,737.88
C35137L204	FOX CORP CL B CL B				
		Acquisitions	6,100.00	-173,492.62	
		Dispositions	-16,700.00		574,630.61
C35671D857	FREEPORT-MCMORAN INC				
		Acquisitions	4,000.00	-109,983.50	
		Dispositions	-4,000.00		112,131.78
C35909D109	FRONTIER COMMUNICATIONS PARENT INC COM NPV				
		Acquisitions	25,600.00	-746,022.94	
		Dispositions	-25,600.00		701,988.37
C999999OA8	FUT CALL APR 21 IMM ED 3YR MC 9900				
		Acquisitions	11.00	0.00	
		Dispositions	-11.00		1,130.58
C999999OA8	FUT CALL MAR 21 IMM ED 3YR MC 9900				
		Acquisitions	11.00	0.00	
		Dispositions	-11.00		901.01

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 21 10 YR T-NOTES	Free Delivery	-947.00		
		Free Receipt	12.00	-1,557,349.80	
C999599GH0	FUT DEC 21 10 YR T-NOTES	Free Delivery	-12.00		
		Free Receipt	947.00	-124,626,083.42	
C999599GH0	FUT DEC 21 CBT UL T-BONDS	Free Delivery	-420.00		
		Free Receipt	380.00	-75,142,684.17	
C999599GH0	FUT DEC 21 CBT UL T-BONDS	Free Delivery	-380.00		
		Free Receipt	420.00	-82,176,154.27	
C999599GH0	FUT DEC 21 CBT UL T-NOTE	Free Delivery	-2.00		
		Free Receipt	120.00	-17,464,889.42	
C999599GH0	FUT DEC 21 CBT UL T-NOTE	Free Delivery	-120.00		
		Free Receipt	2.00	-290,937.50	
C999599GH0	FUT DEC 21 US 2YR T-NOTE	Free Delivery	-79.00		
		Free Receipt	8.00	-1,756,453.12	
C999599GH0	FUT DEC 21 US 2YR T-NOTE	Free Delivery	-8.00		
		Free Receipt	79.00	-17,394,414.61	
C999599GH0	FUT JUN 21 10 YR T-NOTES	Free Delivery	-171.00		
		Free Receipt	417.00	-55,011,370.45	
C999599GH0	FUT JUN 21 10 YR T-NOTES	Free Delivery	-417.00		
		Free Receipt	171.00	-22,799,665.33	
C999599GH0	FUT JUN 21 CBT UL T-BONDS	Free Delivery	-6.00		
		Free Receipt	6.00		
C999599GH0	FUT JUN 21 CBT UL T-BONDS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-578.00		
		Free Receipt	303.00	-56,308,862.74	
C999599GH0	FUT JUN 21 CBT UL T-BONDS				
		Free Delivery	-317.00		
		Free Receipt	592.00	-108,605,243.38	
C999599GH0	FUT JUN 21 CBT ULT TNOTE				
		Free Delivery	-68.00		
		Free Receipt	25.00	-3,656,895.95	
C999599GH0	FUT JUN 21 CBT ULT TNOTE				
		Free Delivery	-25.00		
		Free Receipt	68.00	-9,896,311.61	
C999599GH0	FUT JUN 21 US 2YR T-NOTE				
		Free Delivery	-13.00		
		Free Receipt	193.00	-42,624,025.31	
C999599GH0	FUT JUN 21 US 2YR T-NOTE				
		Free Delivery	-193.00		
		Free Receipt	13.00	-2,872,389.65	
C999599GH0	FUT MAR 21 10 YR T-NOTES				
		Free Delivery	-159.00		
		Free Receipt	314.00	-43,065,241.47	
C999599GH0	FUT MAR 21 10 YR T-NOTES				
		Free Delivery	-314.00		
		Free Receipt	159.00	-21,675,966.37	
C999599GH0	FUT MAR 21 5 YR T NOTE				
		Free Delivery	-122.00		
		Free Receipt	561.00	-70,529,930.09	
C999599GH0	FUT MAR 21 5 YR T NOTE				
		Free Delivery	-561.00		
		Free Receipt	122.00	-15,353,321.82	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-223.00		
		Free Receipt	207.00	-39,484,347.75	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-4.00		
		Free Receipt	4.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-193.00		
		Free Receipt	209.00	-43,551,117.00	
C999599GH0	FUT MAR 21 CBT ULT TNOTE	Free Delivery	-97.00		
		Free Receipt	15.00	-2,309,482.50	
C999599GH0	FUT MAR 21 CBT ULT TNOTE	Free Delivery	-15.00		
		Free Receipt	97.00	-14,980,050.47	
C999599GH0	FUT MAR 21 US 2YR T-NOTE	Free Delivery	-187.00		
		Free Receipt	6.00	-1,326,000.00	
C999599GH0	FUT MAR 21 US 2YR T-NOTE	Free Delivery	-6.00		
		Free Receipt	187.00	-41,317,429.67	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-472.00		
		Free Receipt	166.00	-21,426,391.94	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-166.00		
		Free Receipt	472.00	-61,220,276.89	
C999599GH0	FUT MAR 22 CBT UL T-BONDS	Free Delivery	-183.00		
		Free Receipt	241.00	-46,936,816.56	
C999599GH0	FUT MAR 22 CBT UL T-BONDS	Free Delivery	-241.00		
		Free Receipt	183.00	-36,213,410.85	
C999599GH0	FUT MAR 22 CBT ULT TNOTE	Free Delivery	-1.00		
		Free Receipt	155.00	-22,436,847.08	
C999599GH0	FUT MAR 22 CBT ULT TNOTE	Free Delivery	-155.00		
		Free Receipt	1.00	-144,343.75	
C999999OA8	FUT PUT APR 21 IMM ED 3YR MC 9850				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11.00	-151.58	
		Dispositions	-11.00		2,396.24
C999999OA8	FUT PUT MAR 21 IMM ED 3YR MC 9875				
		Acquisitions	11.00	-151.58	
		Dispositions	-11.00		1,137.29
C999599GH0	FUT SEP 21 10 YR T-NOTES				
		Free Delivery	-24.00		
		Free Receipt	424.00	-56,370,257.68	
C999599GH0	FUT SEP 21 10 YR T-NOTES				
		Free Delivery	-424.00		
		Free Receipt	24.00	-3,187,508.81	
C999599GH0	FUT SEP 21 CBT UL T-BONDS				
		Free Delivery	-350.00		
		Free Receipt	464.00	-87,770,441.78	
C999599GH0	FUT SEP 21 CBT UL T-BONDS				
		Free Delivery	-464.00		
		Free Receipt	350.00	-67,051,231.56	
C999599GH0	FUT SEP 21 CBT ULT TNOTE				
		Free Delivery	-2.00		
		Free Receipt	119.00	-17,418,356.11	
C999599GH0	FUT SEP 21 CBT ULT TNOTE				
		Free Delivery	-119.00		
		Free Receipt	2.00	-295,148.28	
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051				
		Acquisitions	1,070,000.00	-1,085,015.10	
		Dispositions	-545,000.00		587,351.95
C36467J108	GAMING & LEISURE PPTYS INC COM				
		Acquisitions	6,000.00	-261,303.89	
		Dispositions	-21,800.00		1,005,743.61
C364760108	GAP INC COM				
		Acquisitions	49,800.00	-1,201,108.37	
		Dispositions	-79,400.00		1,956,904.24
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	7,255,000.00	-8,587,246.48	
		Dispositions	-15,243,000.00		18,589,247.36

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	510,000.00	-766,788.30	
		Dispositions	-2,033,000.00		3,007,851.50
C37045V100	GEN MTRS CO COM	Acquisitions	15,000.00	-816,281.59	
		Dispositions	-115,300.00		6,526,310.73
SBMWWS06	GENERAL ELEC CO 3.625% DUE 05-01-2030 REG	Acquisitions	550,000.00	-613,882.50	
		Dispositions	-550,000.00		615,191.50
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	Acquisitions	3,425,000.00	-3,930,193.75	
		Dispositions	-7,410,000.00		8,852,464.60
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Acquisitions	1,225,000.00	-1,483,584.90	
		Dispositions	-1,225,000.00		1,454,579.75
C370334104	GENERAL MILLS INC COM	Acquisitions	15,100.00	-954,850.61	
		Dispositions	-3,200.00		212,540.02
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG	Acquisitions	600,000.00	-637,866.00	
		Dispositions	-2,015,000.00		2,080,265.85
SBLC9FP1	GENERAL MLS INC 3% DUE 02-01-2051	Acquisitions	340,000.00	-326,515.60	
		Dispositions	-651,526.04		614,773.73
		Free Receipt	1,375,526.04	1,050,230.30	
SBNR5LM7	GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO	Acquisitions	560,000.00	-560,648.20	
		Dispositions	-560,000.00		555,536.80
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	4,300.00	-171,553.65	
		Dispositions	-4,300.00		184,138.55
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	130,000.00	-140,998.00	
		Dispositions	-130,000.00		138,461.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB5YFYT2	GEORGIA PWR CO 4.75% DUE 09-01-2040	Acquisitions	490,000.00	-621,177.90	
		Dispositions	-490,000.00		583,477.30
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	Acquisitions	695,000.00	-684,200.85	
		Dispositions	-695,000.00		717,327.95
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	Acquisitions	620,000.00	-601,338.00	
		Dispositions	-840,000.00		812,274.60
C375558103	GILEAD SCIENCES INC	Acquisitions	19,200.00	-1,250,808.50	
		Dispositions	-41,100.00		2,743,239.45
SBMXLND7	GLOBAL PMTS INC 2.9% 11-15-2031	Acquisitions	960,000.00	-957,110.40	
		Dispositions	-330,000.00		334,055.70
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030	Acquisitions	210,000.00	-232,386.00	
		Dispositions	-210,000.00		232,501.50
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	2,095,000.00	-2,769,452.85	
		Dispositions	-1,585,000.00		2,096,949.45
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	310,000.00	-401,400.40	
		Dispositions	-50,000.00		67,444.50
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	750,000.00	-1,118,851.60	
		Dispositions	-520,000.00		764,088.00
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	Acquisitions	1,040,000.00	-1,209,508.80	
		Dispositions	-815,000.00		962,511.75
SBN11JM7	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	Acquisitions	6,710,000.00	-6,518,983.80	
		Dispositions	-6,710,000.00		6,457,276.85
SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCPVP8	GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	Acquisitions	5,380,000.00	-5,396,826.85	
		Dispositions	-2,330,000.00		2,364,591.50
C38141GYN8	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	Acquisitions	3,500,000.00	-3,570,256.50	
		Dispositions	-3,500,000.00		3,502,982.05
C38141GYN8	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	Acquisitions	4,883,000.00	-4,898,526.98	
		Dispositions	-2,845,000.00		2,867,474.35
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	Acquisitions	7,895,000.00	-7,912,223.68	
		Dispositions	-1,890,000.00		1,904,328.75
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Acquisitions	4,810,000.00	-4,825,027.70	
		Dispositions	-315,000.00		334,278.00
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	9,510.00	-3,454,175.60	
		Dispositions	-17,600.00		6,431,514.43
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043	Acquisitions	350,000.00	-415,159.50	
		Dispositions	-100,000.00		117,021.00
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	Acquisitions	1,725,000.00	-2,032,627.10	
		Dispositions	-2,750,000.00		3,274,041.95
SB63S808	HALLIBURTON CO 7.45% DUE 09-15-2039	Acquisitions	215,000.00	-313,160.40	
		Dispositions	-75,000.00		111,151.50
SB4LWT05	HARRIS CORP DEL 6.15% DUE 12-15-2040	Acquisitions	205,000.00	-297,670.25	
		Dispositions	-785,000.00		1,130,894.40
SBFM1RF9	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	Acquisitions	615,000.00	-743,291.75	
		Dispositions	-1,015,000.00		1,275,854.10
C418056107	HASBRO INC COM	Acquisitions	13,500.00	-1,251,424.58	
		Dispositions	-4,700.00		473,514.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	2,600.00	-506,769.26	
		Dispositions	-2,600.00		558,615.50
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO	Acquisitions	5,665,000.00	-5,636,731.65	
		Dispositions	-200,000.00		207,552.00
C42225P501	HEALTHCARE TR AMER INC CL A NEW CL A NEW	Acquisitions	15,700.00	-427,176.14	
		Dispositions	-15,700.00		451,108.15
SBP48316	HELMERICH & PAYNE INC SR NT 144A 2.9% 09-29-2031	Acquisitions	585,000.00	-583,636.95	
		Dispositions	-585,000.00		584,496.90
C427866108	HERSHEY COMPANY COM STK USD1	Acquisitions	11,200.00	-1,926,008.62	
		Dispositions	-5,900.00		1,043,743.09
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM	Acquisitions	43,900.00	-653,791.25	
		Dispositions	-33,700.00		536,362.97
C436440101	HOLOGIC INC COM	Acquisitions	15,300.00	-1,087,763.75	
		Dispositions	-15,300.00		1,127,159.72
SBNRQN35	HOME DEPOT INC 1.375% DUE 03-15-2031	Acquisitions	585,000.00	-581,513.40	
		Dispositions	-585,000.00		548,379.00
SBP0TWW7	HOME DEPOT INC 1.875% 09-15-2031	Acquisitions	1,025,000.00	-1,014,944.75	
		Dispositions	-1,025,000.00		998,493.50
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	Acquisitions	615,000.00	-567,721.70	
		Dispositions	-615,000.00		545,522.05
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Acquisitions	950,000.00	-1,007,010.80	
		Dispositions	-695,000.00		750,620.00
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,115,000.00	-1,241,617.75	
		Dispositions	-855,000.00		897,323.85
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	515,000.00	-619,735.55	
		Dispositions	-1,185,000.00		1,490,900.40
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048				
		Acquisitions	805,000.00	-1,027,837.80	
		Dispositions	-4,260,000.00		5,693,103.60
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	26,400.00	-5,570,493.06	
		Dispositions	-36,100.00		8,029,909.81
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	20,100.00	-349,303.95	
		Dispositions	-20,100.00		356,785.83
SBN44R07	HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG				
		Acquisitions	1,920,000.00	-1,920,000.00	
		Dispositions	-685,000.00		684,205.40
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044				
		Acquisitions	640,000.00	-777,164.80	
		Dispositions	-640,000.00		813,590.80
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				
		Acquisitions	475,000.00	-662,677.25	
		Dispositions	-475,000.00		669,621.75
C443510607	HUBBELL INC COM				
		Acquisitions	6,200.00	-1,138,960.66	
		Dispositions	-12,100.00		2,272,080.42
SBYZKXY7	HUMANA INC 4.8% DUE 03-15-2047				
		Acquisitions	180,000.00	-220,591.80	
		Dispositions	-180,000.00		229,899.60
C444859102	HUMANA INC COM				
		Acquisitions	6,700.00	-3,002,381.98	
		Dispositions	-10,420.00		4,416,078.06
C445658107	HUNT J B TRANS SVCS INC COM				
		Acquisitions	3,300.00	-645,887.00	
		Dispositions	-1,100.00		215,390.59

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C446150104	HUNTINGTON BANCSHARES INC COM	Acquisitions	141,600.00	-2,202,134.37	
		Dispositions	-141,600.00		2,095,125.35
C448579102	HYATT HOTELS CORP COM CL A COM CL A	Acquisitions	7,000.00	-611,007.60	
		Dispositions	-4,000.00		331,539.39
C45168D104	IDEXX LABS INC COM	Acquisitions	1,430.00	-733,052.26	
		Dispositions	-1,430.00		858,288.76
C452308109	ILL TOOL WKS INC COM	Acquisitions	7,200.00	-1,650,636.54	
		Dispositions	-7,200.00		1,666,083.87
C452327109	ILLUMINA INC COM	Acquisitions	6,290.00	-2,877,109.83	
		Dispositions	-1,550.00		610,344.66
SBYPJ106	IN MICH PWR CO 4.55% DUE 03-15-2046	Acquisitions	350,000.00	-423,332.00	
		Dispositions	-4,473,000.00		5,625,828.53
SBKPC2F9	INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	Acquisitions	385,000.00	-382,004.70	
		Dispositions	-145,000.00		155,569.05
C458140AV2	INTEL CORP 4.1% DUE 05-19-2046	Acquisitions	760,000.00	-865,826.20	
		Dispositions	-670,000.00		814,655.55
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	Acquisitions	290,000.00	-392,752.80	
		Dispositions	-1,875,000.00		2,419,569.85
C458140100	INTEL CORP COM	Acquisitions	174,900.00	-9,430,978.09	
		Dispositions	-91,200.00		5,665,473.51
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051	Acquisitions	985,000.00	-1,004,031.20	
		Dispositions	-985,000.00		1,015,722.15
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	740,000.00	-842,051.85	
		Dispositions	-945,000.00		1,157,527.35
SBMTQL43	INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG				
		Acquisitions	1,195,000.00	-1,149,052.95	
		Dispositions	-2,800,000.00		2,668,062.15
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	725,000.00	-678,121.50	
		Dispositions	-505,000.00		519,639.95
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	560,000.00	-679,101.10	
		Dispositions	-2,680,000.00		3,221,569.70
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	16,400.00	-2,254,386.32	
		Dispositions	-16,400.00		2,326,601.43
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	955,000.00	-956,200.40	
		Dispositions	-215,000.00		219,843.95
SBXTH5G3	INTL PAPER CO 5% DUE 09-15-2035				
		Acquisitions	135,000.00	-168,133.05	
		Dispositions	-135,000.00		168,691.95
SBXT7CG2	INTL PAPER CO 5.15% DUE 05-15-2046				
		Acquisitions	560,000.00	-727,972.00	
		Dispositions	-1,585,000.00		2,172,353.45
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	945,000.00	-1,298,451.40	
		Dispositions	-350,000.00		499,422.00
C460146103	INTL PAPER CO COM				
		Acquisitions	14,400.00	-826,434.19	
		Dispositions	-14,400.00		842,344.97
C461202103	INTUIT COM				
		Acquisitions	5,600.00	-3,196,665.10	
		Dispositions	-18,440.00		8,154,988.57
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	1,690.00	-1,461,424.09	
		Dispositions	-1,690.00		1,704,813.92

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46187W107	INVITATION HOMES INC COM	Acquisitions	41,100.00	-1,454,348.43	
		Dispositions	-47,200.00		1,707,210.43
C46266C105	IQVIA HLDGS INC COM USD0.01	Acquisitions	12,400.00	-2,726,137.22	
		Dispositions	-8,550.00		1,902,756.36
C45073V108	ITT INC COM	Acquisitions	2,500.00	-232,040.16	
		Dispositions	-2,500.00		230,650.87
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	81,600.00	-2,768,199.11	
		Dispositions	-56,000.00		1,910,996.50
C477143101	JETBLUE AWYS CORP COM	Acquisitions	34,300.00	-696,658.87	
		Dispositions	-34,300.00		610,252.59
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	495,000.00	-476,100.90	
		Dispositions	-495,000.00		470,274.75
SBMGYMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	Acquisitions	2,335,000.00	-2,202,408.00	
		Dispositions	-370,000.00		360,857.30
SBMGYMZ8	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG	Acquisitions	1,235,000.00	-1,210,040.65	
		Dispositions	-1,235,000.00		1,133,582.45
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	395,000.00	-455,830.00	
		Dispositions	-4,034,000.00		4,636,179.78
SBF01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Acquisitions	1,745,000.00	-2,051,115.35	
		Dispositions	-2,020,000.00		2,418,950.00
SBBMT8C9	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	Acquisitions	1,495,000.00	-1,879,928.45	
		Dispositions	-200,000.00		261,986.00
SB3B2Q29	JOHNSON & JOHNSON 5.85% DUE 07-15-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,710,000.00	-2,432,680.80	
		Dispositions	-520,000.00		757,265.63
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	32,700.00	-5,298,146.06	
		Dispositions	-29,600.00		4,990,675.55
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	20,700.00	-1,341,441.02	
		Dispositions	-67,900.00		4,110,989.39
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045				
		Acquisitions	1,490,000.00	-1,856,208.50	
		Dispositions	-1,400,000.00		1,758,692.64
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	100,000.00	-144,620.00	
		Dispositions	-765,000.00		1,033,278.80
C46647PBX3	JPMORGAN CHASE & CO 1.953% 02-04-2032				
		Acquisitions	2,050,000.00	-2,030,440.00	
		Dispositions	-2,050,000.00		1,956,511.90
SBKVKP92	JPMORGAN CHASE & CO 2.58% 04-22-2032				
		Acquisitions	1,615,000.00	-1,615,000.00	
		Dispositions	-1,615,000.00		1,609,783.55
SBMCPRM7	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	14,120,000.00	-14,166,200.75	
		Dispositions	-2,675,000.00		2,908,201.13
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048				
		Acquisitions	1,452,000.00	-1,723,106.00	
		Dispositions	-2,845,000.00		3,307,494.55
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	580,000.00	-820,752.20	
		Dispositions	-2,034,000.00		2,777,619.74
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	1,010,000.00	-1,401,491.95	
		Dispositions	-710,000.00		996,458.80
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	525,000.00	-610,023.75	
		Dispositions	-590,000.00		716,574.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	38,000.00	-5,531,270.06	
		Dispositions	-38,000.00		6,037,763.86
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Acquisitions	375,000.00	-522,873.75	
		Dispositions	-375,000.00		537,375.00
SBM9KKS2	JPMORGAN CHASE & FLTG RT 1.764% DUE 11-19-2031	Acquisitions	675,000.00	-629,127.00	
		Dispositions	-1,465,000.00		1,423,220.15
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	2,025,000.00	-1,981,916.50	
		Dispositions	-5,840,000.00		5,598,459.05
C487836108	KELLOGG CO COM USD0.25	Acquisitions	19,600.00	-1,279,826.57	
		Dispositions	-19,600.00		1,286,814.92
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Acquisitions	2,895,000.00	-3,167,088.00	
		Dispositions	-1,405,000.00		1,590,272.55
SBNVTRT4	KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	Acquisitions	875,000.00	-910,345.60	
		Dispositions	-405,000.00		427,437.00
C493267108	KEYCORP NEW COM	Acquisitions	140,200.00	-2,869,517.57	
		Dispositions	-140,200.00		2,898,671.55
C49427F108	KILROY RLTY CORP COM	Acquisitions	14,000.00	-941,474.02	
		Dispositions	-14,000.00		958,282.10
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	2,500.00	-329,329.50	
		Dispositions	-2,500.00		340,311.89
C49446R109	KIMCO RLTY CORP COM	Acquisitions	10,300.00	-212,927.63	
		Dispositions	-50,400.00		961,497.05
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,050,000.00	-1,477,807.50	
		Dispositions	-320,000.00		453,545.60
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	695,000.00	-816,866.50	
		Dispositions	-455,000.00		545,708.80
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	1,295,000.00	-1,653,048.65	
		Dispositions	-1,208,000.00		1,533,022.40
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	400,000.00	-398,976.00	
		Dispositions	-260,000.00		270,056.80
SBL1LXW1	KLA CORP 3.3% 03-01-2050				
		Acquisitions	230,000.00	-220,963.30	
		Dispositions	-450,000.00		490,747.50
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	4,910.00	-1,551,743.65	
		Dispositions	-4,910.00		1,826,961.12
SBYND735	KROGER CO 4.45% DUE 02-01-2047				
		Acquisitions	340,000.00	-420,226.40	
		Dispositions	-1,947,000.00		2,367,220.10
SBF34898	KROGER CO 4.65% 01-15-2048				
		Acquisitions	555,000.00	-670,529.45	
		Dispositions	-325,000.00		415,795.25
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	435,000.00	-474,354.45	
		Dispositions	-435,000.00		507,414.45
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	805,000.00	-789,920.05	
		Dispositions	-395,000.00		390,955.20
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	705,000.00	-934,835.95	
		Dispositions	-1,035,000.00		1,390,964.79
C512807108	LAM RESH CORP COM				
		Acquisitions	4,650.00	-2,670,933.79	
		Dispositions	-6,150.00		3,632,602.77

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C512816109	LAMAR ADVERTISING CO NEW CLA CLA	Acquisitions	1,600.00	-166,228.00	
		Dispositions	-1,600.00		160,539.18
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	27,700.00	-1,628,504.08	
		Dispositions	-20,200.00		1,168,782.73
C517834107	LAS VEGAS SANDS CORP COM STK	Acquisitions	21,800.00	-817,160.32	
		Dispositions	-21,800.00		875,194.68
C530307305	LIBERTY BROADBAND CORP COM SER C COM SERC	Acquisitions	8,100.00	-1,416,998.32	
		Dispositions	-8,100.00		1,453,247.72
CG5480U120	LIBERTY GLOBAL PLC -SERIES C COM	Acquisitions	55,800.00	-1,474,606.89	
		Dispositions	-55,800.00		1,584,229.39
C531229607	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP	Acquisitions	8,500.00	-362,741.11	
		Dispositions	-8,500.00		389,124.59
C53223X107	LIFE STORAGE INC COM	Acquisitions	20,800.00	-2,322,918.11	
		Dispositions	-9,800.00		1,230,379.46
SBJJD30	LILLY ELI & CO 3.95% 03-15-2049	Acquisitions	260,000.00	-299,504.40	
		Dispositions	-1,095,000.00		1,388,996.55
SBFMYF65	LLOYDS BKG GROUP 4.344% DUE 01-09-2048	Acquisitions	2,200,000.00	-2,465,418.25	
		Dispositions	-1,800,000.00		2,114,104.10
SBD84H70	LLOYDS BKG GROUP 5.3% DUE 12-01-2045	Acquisitions	445,000.00	-561,373.70	
		Dispositions	-445,000.00		594,869.80
SBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Acquisitions	750,000.00	-884,370.00	
		Dispositions	-1,215,000.00		1,453,063.20
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	695,000.00	-831,454.25	
		Dispositions	-2,089,000.00		2,551,383.33
C540424108	LOEWS CORP COM	Acquisitions	1,870,000.00	-1,914,336.40	
		Dispositions	-2,695,000.00		2,675,958.70
SBMD2727	LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	Acquisitions	37,500.00	-2,051,027.24	
		Dispositions	-7,600.00		425,440.51
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041	Acquisitions	1,810,000.00	-1,826,337.45	
		Dispositions	-705,000.00		759,284.40
SBNG46M0	LOWES COS INC 2.625% DUE 04-01-2031 BEO	Acquisitions	1,255,000.00	-1,253,669.70	
		Dispositions	-775,000.00		752,364.75
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	680,000.00	-689,669.60	
		Dispositions	-680,000.00		708,226.80
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	1,250,000.00	-1,185,281.10	
		Dispositions	-1,455,000.00		1,449,281.40
C548661107	LOWES COS INC COM	Acquisitions	595,000.00	-613,191.05	
		Dispositions	-595,000.00		648,508.35
C550021109	LULULEMON ATHLETICA INC COM	Acquisitions	11,700.00	-2,613,719.43	
		Dispositions	-14,610.00		2,825,423.39
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Acquisitions	1,540.00	-486,276.35	
		Dispositions	-1,540.00		503,301.90
SBK63XX6	MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	Acquisitions	15,600.00	-1,652,430.45	
		Dispositions	-7,100.00		704,758.26
		Acquisitions	140,000.00	-148,951.60	
		Dispositions	-660,000.00		704,426.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY5Z58	MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	Acquisitions	195,000.00	-217,103.25	
		Dispositions	-1,000,000.00		1,106,980.00
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045	Acquisitions	635,000.00	-757,242.56	
		Dispositions	-2,735,000.00		3,099,089.90
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037	Acquisitions	720,000.00	-939,625.40	
		Dispositions	-730,000.00		969,319.50
C565849106	MARATHON OIL CORP COM	Acquisitions	63,700.00	-755,715.59	
		Dispositions	-34,600.00		467,729.94
C570535104	MARKEL CORP HOLDING CO COM	Acquisitions	984.00	-1,222,772.51	
		Dispositions	-346.00		457,882.49
SBMTQPT6	MARKEL CORP SR NT 3.45% 05-07-2052	Acquisitions	1,875,000.00	-1,879,835.90	
		Dispositions	-820,000.00		887,234.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	1,065,000.00	-1,452,730.50	
		Dispositions	-611,000.00		866,549.46
SBMBKZF2	MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG	Acquisitions	825,000.00	-856,424.25	
		Dispositions	-1,420,000.00		1,437,045.30
C571748BD3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048	Acquisitions	200,000.00	-242,958.00	
		Dispositions	-200,000.00		247,038.00
SBMFBKD4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	Acquisitions	2,045,000.00	-2,028,578.65	
		Dispositions	-300,000.00		308,434.00
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	995,000.00	-1,154,808.50	
		Dispositions	-1,510,000.00		1,724,832.40
C57636Q104	MASTERCARD INC CL A				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	26,240.00	-9,406,935.77	
		Dispositions	-17,590.00		6,275,979.35
SBMBR553	MASTERCARD INC NT 2.95% 03-15-2051				
		Acquisitions	1,240,000.00	-1,228,257.20	
		Dispositions	-1,240,000.00		1,257,734.15
C57667L107	MATCH GROUP INC NEW COM				
		Acquisitions	1,200.00	-171,576.36	
		Dispositions	-1,200.00		175,051.91
C577933104	MAXIMUS INC COM				
		Acquisitions	5,000.00	-457,905.78	
		Dispositions	-9,100.00		790,416.52
C580135101	MC DONALDS CORP COM				
		Acquisitions	9,500.00	-2,108,318.50	
		Dispositions	-9,500.00		2,302,118.47
C579063108	MCAFFEE CORP CL A CL A				
		Acquisitions	12,547.00	-267,206.32	
		Dispositions	-12,547.00		321,717.78
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050				
		Acquisitions	430,000.00	-493,876.50	
		Dispositions	-591,000.00		726,308.84
SBYWKWC1	MCDONALDS CORP 4.7% DUE 12-09-2035				
		Acquisitions	915,000.00	-1,127,990.20	
		Dispositions	-1,327,000.00		1,686,759.40
SBYVN663	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048				
		Acquisitions	1,190,000.00	-1,414,230.70	
		Dispositions	-1,875,000.00		2,246,706.95
SB2Q1JQ9	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038				
		Acquisitions	175,000.00	-247,296.00	
		Dispositions	-1,519,000.00		2,145,055.85
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Acquisitions	590,000.00	-659,604.30	
		Dispositions	-740,000.00		808,390.00
C58155Q103	MCKESSON CORP				
		Acquisitions	8,600.00	-1,670,911.69	
		Dispositions	-11,200.00		2,280,599.89

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C58463J304	MEDICAL PPTYS TR INC COM REIT	Acquisitions	72,900.00	-1,557,442.52	
		Dispositions	-72,900.00		1,483,693.20
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	23,700.00	-2,729,954.40	
		Dispositions	-15,700.00		1,981,911.23
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Acquisitions	2,120,000.00	-2,114,827.20	
		Dispositions	-1,440,000.00		1,437,893.45
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Acquisitions	880,000.00	-812,602.15	
		Dispositions	-1,790,000.00		1,785,695.70
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	106,300.00	-8,078,090.57	
		Dispositions	-125,500.00		9,736,950.79
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	Acquisitions	885,000.00	-866,541.45	
		Dispositions	-1,835,000.00		1,711,535.24
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Acquisitions	1,825,000.00	-2,838,095.50	
		Dispositions	-470,000.00		738,990.40
C30303M102	META PLATFORMS INC	Acquisitions	13,220.00	-3,681,729.57	
		Dispositions	-30,610.00		9,642,329.35
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	1,255,000.00	-1,562,297.90	
		Dispositions	-1,255,000.00		1,630,827.95
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	325,000.00	-438,311.25	
		Dispositions	-325,000.00		428,899.25
C59156R108	METLIFE INC COM STK USD0.01	Acquisitions	56,300.00	-3,465,690.36	
		Dispositions	-69,200.00		4,070,283.41
C55303A105	MGM GROWTH PPTYS LLC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	123,400.00	-4,088,096.31	
		Dispositions	-189,900.00		6,539,382.49
C595017104	MICROCHIP TECHNOLOGY INC COM				
		Acquisitions	24,300.00	-2,470,779.43	
		Dispositions	-11,100.00		1,191,131.78
		Free Receipt	4,200.00		
C595112103	MICRON TECH INC COM				
		Acquisitions	24,600.00	-2,040,171.60	
		Dispositions	-43,000.00		3,363,570.12
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	3,240,000.00	-3,176,764.40	
		Dispositions	-2,475,000.00		2,496,455.45
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	620,000.00	-617,218.50	
		Dispositions	-9,840,000.00		9,756,903.05
SBMFPG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	1,925,000.00	-1,996,515.70	
		Dispositions	-2,345,000.00		2,457,762.69
		Free Receipt	19,587,000.00	16,650,414.56	
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062				
		Acquisitions	1,070,000.00	-1,125,509.40	
		Dispositions	-1,930,000.00		2,053,832.81
		Free Receipt	3,415,000.00	2,897,728.72	
C594918BC7	MICROSOFT CORP 3.5% DUE 02-12-2035				
		Acquisitions	290,000.00	-327,978.40	
		Dispositions	-290,000.00		341,806.90
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046				
		Acquisitions	2,755,000.00	-3,163,513.55	
		Dispositions	-18,491,000.00		4,436,797.24
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056				
		Acquisitions	340,000.00	-437,025.80	
		Dispositions	-3,875,000.00		1,835,847.75
SBYP2P70	MICROSOFT CORP 4.1% DUE 02-06-2037				
		Acquisitions	265,000.00	-326,432.30	
		Dispositions	-1,300,000.00		307,281.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	260,000.00	-339,812.20	
		Dispositions	-260,000.00		352,640.60
C594918104	MICROSOFT CORP COM	Acquisitions	9,100.00	-2,566,814.22	
		Dispositions	-29,780.00		7,698,609.94
SBYP2PC5	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	Acquisitions	1,675,000.00	-2,130,549.75	
		Dispositions	-700,000.00		920,431.60
SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052	Acquisitions	1,145,000.00	-1,136,881.95	
		Dispositions	-485,000.00		474,538.25
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	860,000.00	-1,086,795.20	
		Dispositions	-3,755,000.00		4,765,071.95
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	Acquisitions	885,000.00	-875,565.90	
		Dispositions	-450,000.00		469,948.50
C606822CB8	MITSUBISHI UFJ 2.494% DUE 10-13-2032	Acquisitions	720,000.00	-720,448.60	
		Dispositions	-720,000.00		714,981.60
SBKFH1R9	MITSUBISHI UFJ 3.751% DUE 07-18-2039	Acquisitions	715,000.00	-791,986.15	
		Dispositions	-715,000.00		789,574.20
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	835,000.00	-873,585.35	
		Dispositions	-835,000.00		842,999.30
C606822BX1	MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032	Acquisitions	3,240,000.00	-3,240,000.00	
		Dispositions	-1,860,000.00		1,843,789.90
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	355,000.00	-422,552.95	
		Dispositions	-1,285,000.00		1,551,724.30
SBL972V3	MIZUHO FINL GROUP 2.26% DUE 07-09-2032				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,285,000.00	-1,281,977.40	
		Dispositions	-1,285,000.00		1,264,912.05
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	1,440.00	-360,708.81	
		Dispositions	-1,440.00		406,982.74
C609207105	MONDELEZ INTL INC COM				
		Acquisitions	22,200.00	-1,276,438.97	
		Dispositions	-79,000.00		4,907,217.10
SBN6LBZ9	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050				
		Acquisitions	495,000.00	-474,932.70	
		Dispositions	-1,055,000.00		999,956.85
SBMWH712	MORGAN STANLEY 1.794% 02-13-2032				
		Acquisitions	675,000.00	-642,728.25	
		Dispositions	-675,000.00		648,987.35
SBMZ2XG1	MORGAN STANLEY 1.928% DUE 04-28-2032				
		Acquisitions	3,600,000.00	-3,591,474.20	
		Dispositions	-3,600,000.00		3,491,802.50
SBNZKG63	MORGAN STANLEY 2.239% 07-21-2032				
		Acquisitions	6,685,000.00	-6,685,000.00	
		Dispositions	-2,585,000.00		2,548,730.50
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032				
		Acquisitions	2,170,000.00	-2,169,474.65	
		Dispositions	-2,170,000.00		2,176,466.60
SBH3T5Q3	MORGAN STANLEY 2.699% DUE 01-22-2031				
		Acquisitions	375,000.00	-399,123.75	
		Dispositions	-375,000.00		380,643.75
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	8,505,000.00	-8,385,644.52	
		Dispositions	-3,007,000.00		2,878,583.24
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045				
		Acquisitions	2,050,000.00	-2,460,606.45	
		Dispositions	-760,000.00		937,649.20
C61744YAR9	MORGAN STANLEY 4.457% 04-22-2039				
		Acquisitions	295,000.00	-363,147.95	
		Dispositions	-1,500,000.00		1,850,090.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	3,665,000.00	-5,551,854.85	
		Dispositions	-5,090,000.00		7,357,305.75
C617446448	MORGAN STANLEY COM STK USD0.01	Acquisitions	23,800.00	-1,868,533.15	
		Dispositions	-23,800.00		2,041,692.31
SBM89YV1	MORGAN STANLEY FIXED 2.484% DUE 09-16-2036	Acquisitions	545,000.00	-531,353.20	
		Dispositions	-545,000.00		527,243.90
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Acquisitions	6,229,000.00	-6,296,834.83	
		Dispositions	-2,270,000.00		2,416,323.40
SBKP3KT2	MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031	Acquisitions	355,000.00	-404,316.60	
		Dispositions	-355,000.00		405,147.30
SBKPG927	MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	Acquisitions	2,715,000.00	-2,693,062.80	
		Dispositions	-680,000.00		675,233.20
SBK203M0	MOTOROLA SOLUTIONS INC 4.6% 05-23-2029	Acquisitions	510,000.00	-583,373.70	
		Dispositions	-2,745,000.00		3,189,779.65
C620076307	MOTOROLA SOLUTIONS INC	Acquisitions	2,900.00	-620,088.89	
		Dispositions	-2,900.00		699,098.18
SBYZGJY7	MPLX LP 4.7% 04-15-2048	Acquisitions	1,980,000.00	-2,119,195.12	
		Dispositions	-435,000.00		512,383.40
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049	Acquisitions	390,000.00	-491,631.00	
		Dispositions	-150,000.00		195,576.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047	Acquisitions	235,000.00	-286,749.35	
		Dispositions	-740,000.00		855,651.00
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	325,000.00	-399,124.65	
		Dispositions	-720,000.00		879,645.60
C62944T105	N V R INC COM				
		Acquisitions	249.00	-1,258,523.82	
		Dispositions	-249.00		1,383,816.42
SBMFYJG9	NASDAQ INC 1.65% DUE 01-15-2031				
		Acquisitions	765,000.00	-744,788.70	
		Dispositions	-765,000.00		718,212.60
C64110L106	NETFLIX INC COM STK				
		Acquisitions	5,320.00	-2,762,157.04	
		Dispositions	-5,660.00		3,284,004.07
C649445103	NEW YORK CMNTY BANCORP INC COM				
		Acquisitions	69,400.00	-810,566.87	
		Dispositions	-69,400.00		831,672.87
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073				
		Acquisitions	36,000.00	-1,725,569.20	
		Dispositions	-23,400.00		1,228,407.27
C651639106	NEWMONT CORPORATION				
		Acquisitions	6,800.00	-435,982.68	
		Dispositions	-17,416.00		1,077,512.92
CG6518L108	NIELSEN HOLDINGS PLC COMSTK				
		Acquisitions	7,700.00	-189,571.50	
		Dispositions	-7,700.00		186,655.56
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050				
		Acquisitions	1,385,000.00	-1,586,134.35	
		Dispositions	-1,220,000.00		1,382,964.00
C654106103	NIKE INC CL B				
		Acquisitions	29,500.00	-4,187,988.28	
		Dispositions	-29,500.00		4,459,647.87
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040				
		Acquisitions	485,000.00	-516,126.70	
		Dispositions	-315,000.00		350,799.75
C65473P105	NISOURCE INC COM				
		Acquisitions	33,000.00	-853,613.25	
		Dispositions	-33,000.00		832,657.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN46736	NOMURA HLDGS INC 2.608% DUE 07-14-2031 BEO	Acquisitions	1,255,000.00	-1,256,965.60	
		Dispositions	-1,255,000.00		1,232,937.10
C655663102	NORDSON CORP COM	Acquisitions	3,500.00	-726,094.25	
		Dispositions	-3,500.00		798,941.71
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	Acquisitions	890,000.00	-886,686.95	
		Dispositions	-1,070,000.00		1,056,130.75
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049	Acquisitions	510,000.00	-510,724.20	
		Dispositions	-180,000.00		184,591.80
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	Acquisitions	1,205,000.00	-1,208,407.05	
		Dispositions	-830,000.00		846,747.35
SBMGHM57	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	Acquisitions	980,000.00	-982,263.80	
		Dispositions	-755,000.00		833,975.25
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	Acquisitions	245,000.00	-294,933.45	
		Dispositions	-405,000.00		478,045.80
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049	Acquisitions	210,000.00	-248,318.70	
		Dispositions	-800,000.00		942,859.85
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	Acquisitions	290,000.00	-265,379.00	
		Dispositions	-640,000.00		618,116.45
C665859104	NORTHERN TR CORP COM	Acquisitions	13,621.00	-1,606,127.79	
		Dispositions	-13,621.00		1,610,782.69
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	250,000.00	-281,205.00	
		Dispositions	-3,645,000.00		4,312,052.40
SBLGSGS4	NORTHROP GRUMMAN 5.15% DUE 05-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	450,000.00	-600,237.00	
		Dispositions	-1,395,000.00		1,810,394.55
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	48,400.00	-1,257,641.11	
		Dispositions	-95,100.00		2,224,420.54
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044				
		Acquisitions	430,000.00	-534,846.90	
		Dispositions	-430,000.00		555,271.90
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030				
		Acquisitions	360,000.00	-381,070.80	
		Dispositions	-555,000.00		558,762.90
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050				
		Acquisitions	310,000.00	-325,115.60	
		Dispositions	-680,000.00		702,592.00
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	31,300.00	-1,303,365.25	
		Dispositions	-84,400.00		3,333,153.26
C670346105	NUCOR CORP COM				
		Acquisitions	18,100.00	-1,610,267.43	
		Dispositions	-18,100.00		2,009,993.80
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				
		Acquisitions	365,000.00	-392,320.25	
		Dispositions	-2,530,000.00		2,913,954.30
C67066G104	NVIDIA CORP COM				
		Acquisitions	16,010.00	-4,887,271.85	
		Dispositions	-12,020.00		4,874,334.69
		Free Receipt	14,820.00		
CN6596X109	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	12,300.00	-2,460,654.79	
		Dispositions	-2,100.00		425,941.32
C674599105	OCCIDENTAL PETROLEUM CORP				
		Acquisitions	42,700.00	-1,163,828.28	
		Dispositions	-28,500.00		843,727.30
C670837103	OGE ENERGY CORP COM				
		Acquisitions	30,800.00	-1,042,479.41	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,000.00		198,678.76
SBNVXB50	OHIO POWER CO SR NT 2.9% 10-01-2051	Acquisitions	1,535,000.00	-1,527,647.35	
		Dispositions	-240,000.00		236,488.80
C681919106	OMNICOM GROUP INC COM	Acquisitions	10,700.00	-783,012.83	
		Dispositions	-10,700.00		750,972.58
C682189105	ON SEMICONDUCTOR CORP COM	Acquisitions	33,000.00	-1,256,942.64	
		Dispositions	-33,000.00		1,938,667.49
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	Acquisitions	50,000.00	-50,776.00	
		Dispositions	-1,335,000.00		1,440,166.70
SBMTTWT4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	Acquisitions	170,000.00	-203,660.00	
		Dispositions	-500,000.00		598,710.00
SBJLV952	ONCOR ELEC FIXED 4.1% DUE 11-15-2048	Acquisitions	310,000.00	-385,268.70	
		Dispositions	-240,000.00		299,856.00
C68268W103	ONEMAIN HLDGS INC COM	Acquisitions	36,600.00	-2,099,595.85	
		Dispositions	-19,200.00		1,083,724.56
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	Acquisitions	320,000.00	-318,502.40	
		Dispositions	-770,000.00		822,998.80
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	Acquisitions	1,950,000.00	-2,064,604.75	
		Dispositions	-1,105,000.00		1,140,857.25
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	2,870,000.00	-2,918,073.62	
		Dispositions	-2,615,000.00		2,859,371.25
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	20,000.00	-22,658.40	
		Dispositions	-200,000.00		236,448.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTM367	ORACLE CORP 3.9% DUE 05-15-2035	Acquisitions	735,000.00	-796,141.70	
		Dispositions	-1,000,000.00		1,194,020.00
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	5,982,000.00	-6,221,002.95	
		Dispositions	-2,055,000.00		2,179,340.25
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	3,110,000.00	-3,322,243.30	
		Dispositions	-255,000.00		268,150.35
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	185,000.00	-191,806.15	
		Dispositions	-3,060,000.00		3,313,104.10
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	345,000.00	-363,147.00	
		Dispositions	-6,800,000.00		8,084,384.00
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	235,000.00	-264,107.10	
		Dispositions	-720,000.00		879,292.80
SB3LR141	ORACLE CORP 6.125% DUE 07-08-2039	Acquisitions	710,000.00	-972,394.10	
		Dispositions	-180,000.00		249,561.00
SBM5JB13	ORACLE CORP FIXED 2.95% DUE 04-01-2030	Acquisitions	2,530,000.00	-2,791,189.85	
		Dispositions	-2,530,000.00		2,693,058.50
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	7,041,000.00	-7,147,277.21	
		Dispositions	-3,220,000.00		3,379,509.60
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	3,115,000.00	-3,314,998.40	
		Dispositions	-1,315,000.00		1,446,699.10
SBLB1LN8	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	2,790,000.00	-2,901,222.40	
		Dispositions	-1,729,000.00		1,950,684.02
C68622V106	ORGANON & CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	26,100.00	-781,110.50	
		Dispositions	-21,790.00		725,070.41
		Free Receipt	6,790.00	253,025.80	
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-180,000.00		180,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	380,000.00	-380,000.00	
		Dispositions	-130,000.00		130,000.00
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC				
		Acquisitions	710,000.00	-710,000.00	
		Dispositions	-710,000.00		710,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-350,000.00		350,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	340,000.00	-340,000.00	
		Dispositions	-120,000.00		120,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	289,000.00	-289,000.00	
		Dispositions	-289,000.00		289,000.00
SBKP3SZ4	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO				
		Acquisitions	660,000.00	-698,755.20	
		Dispositions	-660,000.00		685,011.15
SBM99NT1	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO				
		Acquisitions	795,000.00	-872,615.85	
		Dispositions	-245,000.00		255,804.50
C68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI				
		Acquisitions	10,900.00	-756,901.83	
		Dispositions	-10,900.00		864,684.16
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	26,300.00	-2,428,702.29	
		Dispositions	-13,500.00		1,259,111.96
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	280,000.00	-265,896.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-500,000.00		435,805.00
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	4,398,000.00	-4,726,171.34	
		Dispositions	-2,735,000.00		2,838,987.35
C693718108	PACCAR INC COM	Acquisitions	26,200.00	-2,332,568.42	
		Dispositions	-26,200.00		2,214,230.74
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD	Acquisitions	4,260,000.00	-4,227,325.80	
		Dispositions	-485,000.00		485,004.85
C695156109	PACKAGING CORP AMER COM ISIN US6951561090	Acquisitions	4,700.00	-641,816.33	
		Dispositions	-4,700.00		704,957.31
C697435105	PALO ALTO NETWORKS INC COM USD0.0001	Acquisitions	2,490.00	-971,273.43	
		Dispositions	-2,490.00		1,089,195.71
C701094104	PARKER-HANNIFIN CORP COM	Acquisitions	4,490.00	-1,348,557.77	
		Dispositions	-7,790.00		2,290,476.21
C70432V102	PAYCOM SOFTWARE INC COM	Acquisitions	5,550.00	-2,723,097.43	
		Dispositions	-620.00		295,625.34
C70450Y103	PAYPAL HLDGS INC COM	Acquisitions	29,450.00	-7,546,113.35	
		Dispositions	-19,070.00		4,950,724.68
C70450YAJ2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	Acquisitions	280,000.00	-284,345.60	
		Dispositions	-1,380,000.00		1,496,108.40
SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	Acquisitions	905,000.00	-911,177.40	
		Dispositions	-195,000.00		194,840.10
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	Acquisitions	1,795,000.00	-1,829,343.30	
		Dispositions	-640,000.00		674,880.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050	Acquisitions	1,115,000.00	-1,285,891.50	
		Dispositions	-2,735,000.00		3,107,691.80
SBD0B4Y5	PEPSICO INC 4% DUE 05-02-2047	Acquisitions	465,000.00	-582,314.85	
		Dispositions	-465,000.00		563,965.95
C713448108	PEPSICO INC COM	Acquisitions	16,100.00	-2,524,204.66	
		Dispositions	-28,100.00		4,344,668.85
SB9MTLH1	PEPSICO INC SR NT 4 DUE 03-05-2042	Acquisitions	300,000.00	-355,596.00	
		Dispositions	-485,000.00		587,519.30
C71377A103	PERFORMANCE FOOD GROUP CO COM	Acquisitions	19,200.00	-976,779.86	
		Dispositions	-19,200.00		906,571.07
SB08R8G4	PETRO-CDA 5.95% DUE 05-15-2035	Acquisitions	980,000.00	-1,292,342.50	
		Dispositions	-245,000.00		327,582.15
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	995,000.00	-993,656.75	
		Dispositions	-810,000.00		826,972.00
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	225,000.00	-207,801.00	
		Dispositions	-1,380,000.00		1,381,146.70
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	460,000.00	-549,288.00	
		Dispositions	-805,000.00		1,016,821.50
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	Acquisitions	270,000.00	-342,473.40	
		Dispositions	-200,000.00		255,400.00
C717081103	PFIZER INC COM	Acquisitions	131,900.00	-5,226,045.74	
		Dispositions	-148,500.00		6,971,031.24
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	-444,512.00	
		Dispositions	-235,000.00		253,663.70
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	890,000.00	-1,021,451.40	
		Dispositions	-395,000.00		453,313.85
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	47,900.00	-4,258,425.81	
		Dispositions	-45,600.00		4,214,212.01
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030				
		Acquisitions	1,420,000.00	-1,418,286.25	
		Dispositions	-1,420,000.00		1,373,821.60
S BSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				
		Acquisitions	680,000.00	-809,349.60	
		Dispositions	-1,725,000.00		2,179,004.65
SB7RB2F3	PHILLIPS 66 5.875 DUE 05-01-2042				
		Acquisitions	670,000.00	-899,066.30	
		Dispositions	-670,000.00		885,277.70
SBP6VN91	PIEDMONT FIXED 2.719% DUE 01-01-2042				
		Acquisitions	680,000.00	-680,000.00	
		Dispositions	-680,000.00		663,170.00
SBNZJLP4	PIEDMONT FIXED 2.864% DUE 01-01-2052				
		Acquisitions	920,000.00	-924,627.60	
		Dispositions	-515,000.00		497,932.90
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	5,582.00	-380,467.05	
		Dispositions	-5,582.00		382,322.03
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	14,200.00	-2,225,305.41	
		Dispositions	-14,200.00		2,268,834.79
SB92Y2L7	PLAINS ALL AMERN 4.3% DUE 01-31-2043				
		Acquisitions	1,190,000.00	-1,132,011.30	
		Dispositions	-520,000.00		511,321.20
C693475105	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	5,800.00	-1,032,387.46	
		Dispositions	-5,800.00		1,136,106.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP09JN7	PNC FINL SVCS GROUP INC SR NT FIXED / FLTG RATE 2.307% 04-23-2032	Acquisitions	1,570,000.00	-1,570,000.00	
		Dispositions	-1,570,000.00		1,615,787.05
C731068102	POLARIS INC	Acquisitions	1,900.00	-263,244.48	
		Dispositions	-3,600.00		478,953.24
SBKRCD76	PPL CAP FDG INC 5% DUE 03-15-2044	Acquisitions	545,000.00	-687,795.45	
		Dispositions	-745,000.00		928,366.85
SBBWX6K5	PPL ELEC UTILS 4.75 DUE 07-15-2043	Acquisitions	180,000.00	-231,049.80	
		Dispositions	-300,000.00		388,959.00
SBMDV382	PROCTER & GAMBLE CO 1.95% DUE 04-23-2031BEO	Acquisitions	785,000.00	-783,754.80	
		Dispositions	-785,000.00		783,266.60
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	25,200.00	-3,605,140.25	
		Dispositions	-20,900.00		3,054,293.92
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050	Acquisitions	1,930,000.00	-2,279,660.15	
		Dispositions	-1,390,000.00		1,692,288.25
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048	Acquisitions	1,510,000.00	-1,807,224.40	
		Dispositions	-530,000.00		675,506.20
C74340W103	PROLOGIS INC COM	Acquisitions	18,500.00	-1,922,131.19	
		Dispositions	-18,500.00		2,292,571.69
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050	Acquisitions	410,000.00	-331,435.80	
		Dispositions	-850,000.00		740,090.85
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050	Acquisitions	350,000.00	-349,461.00	
		Dispositions	-350,000.00		363,524.00
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,710,000.00	-2,009,529.25	
		Dispositions	-2,430,000.00		2,755,172.31
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	1,030,000.00	-1,223,244.90	
		Dispositions	-1,853,000.00		2,193,797.33
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	30,600.00	-3,123,482.34	
		Dispositions	-19,000.00		2,089,543.81
C69370C100	PTC INC COM				
		Acquisitions	3,100.00	-383,266.09	
		Dispositions	-3,100.00		389,545.56
C74460D109	PUB STORAGE COM				
		Acquisitions	11,180.00	-3,314,803.12	
		Dispositions	-3,880.00		1,355,568.86
SBLH17V2	PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051				
		Acquisitions	555,000.00	-552,646.80	
		Dispositions	-250,000.00		255,175.00
SBLC8CH9	PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO				
		Acquisitions	920,000.00	-913,863.60	
		Dispositions	-920,000.00		902,035.00
S9K97TWU	PUT BONDOPT CHASUS33 02/04/2021 FNCL 1.5% 02/11/20 99.5625 3175154I2				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,171.88
S9K9L90U	PUT BONDOPT CHASUS33 04/07/2021 FNCL 2% 04/14/2021 101.484375 317536LD0				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		937.50
S9K9SECU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 100.75 317572I80				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		14,765.63
S9K9SEDU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.890625 317593C09				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,812.50
S9K9TEDU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.9140625 31750HTC3				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,625.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KXDGLU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 3% 05/13/2020 104.261718 317531036	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		867.19
S9KXDGKU	PUT BONDOPT CHASUS33 06/07/2021 FNCL 2.5% 06/14/20 101.390625 317514X00	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,617.19
S9KXNTHU	PUT BONDOPT CHASUS33 06/07/2021 FNCL 3% 06/14/2021 103.742187 317545YB1	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,625.00
S9KY3WYU	PUT BONDOPT CHASUS33 07/07/2021 FNCL 2% 07/14/2021 99.6640625 317571057	Acquisitions	1,100,000.00	-6,187.50	
		Dispositions	-1,100,000.00		0.00
S9KY5Y2U	PUT BONDOPT CHASUS33 07/07/2021 FNCL 2.5% 07/14/20 102.046875 317591AW5	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,375.00
S9KYQPCU	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2.5% 08/12/20 101.984375 3175ZN017	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,406.25
S9KZ4TTU	PUT BONDOPT CHASUS33 08/05/2021 FNCL 3% 08/12/21 104.140625 3175DC262	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,203.13
S9KYXJRU	PUT BONDOPT CHASUS33 08/12/2021 G2SF 2.5% 08/19/20 102.234375 3175SR198	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		6,406.26
S9KYUDNU	PUT BONDOPT CHASUS33 08/12/2021 G2SF 2.5% 08/19/20 102.296875 3175EQ856	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		6,718.76
S9KZVW8U	PUT BONDOPT CHASUS33 09/07/2021 FNCL 2.5% 09/14/20 102.164062 317545L90	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,148.43
S9KZ9RCU	PUT BONDOPT CHASUS33 09/07/2021 FNCL 3% 09/14/2021 103.695312 3175ER334	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,046.88
S9KZ7X0U	PUT BONDOPT CHASUS33 09/07/2021 FNCL 3% 09/14/2021 103.984375 3175ER235				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,132.81
S9L14P9U	PUT BONDOPT CHASUS33 10/14/2021 G2SF 2.5% 10/21/20 102.429687 3175455H0	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,046.88
S9L2C36U	PUT BONDOPT CHASUS33 12/06/2021 FNCL 3% 12/13/21 104.21875 3175514Q9	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,593.76
S9K9JTPU	PUT BONDOPT CITIUS33 04/07/2021 FNCL 1.5% 04/14/21 98.015625 3175275L9	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,250.00
S9K9CLKU	PUT BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 102 317595TR7	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		953.13
S9KX4GLU	PUT BONDOPT CITIUS33 05/06/2021 FNCL 2% 05/13/2021 98.6875 317532ZM4	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		8,593.75
S9KXDDRU	PUT BONDOPT CITIUS33 05/06/2021 FNCL 3% 05/13/2020 104.179687 317547T49	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		585.94
S9KY9UDU	PUT BONDOPT CITIUS33 06/07/2021 FNCL 2% 06/14/2021 99.8515625 3175DB892	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		500.00
S9KYK93U	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.546875 3175DB959	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,953.13
S9KYGTKU	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.609375 3175DB900	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,171.88
S9KY3Z3U	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.640625 317567PG4	Acquisitions	600,000.00	-3,304.69	
		Dispositions	-600,000.00		0.00
S9KYGD9U	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.671875 3175ZM811	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,148.44

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KY3YQU	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2.5% 07/14/20 102.164062 317573NC3	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,343.75
S9KY3YRU	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2.5% 07/14/20 102.210937 317593UM1	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,296.88
S9KZLL7U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 100.382812 31750ICG0	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,062.50
S9KYKJVU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.171875 3175SQ067	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		3,144.53
S9KYKJZU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.171875 3175ZM860	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		3,085.94
S9KZ9NLU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.1875 3175ER342	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,015.63
S9KZ6V5U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.6875 3175ER201	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,523.44
S9KZ9NMU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 101.703125 3175ER359	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,171.88
S9KYKJXU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 101.800781 3175ZM852	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,781.25
S9KYGD7U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 102.078125 3175DB918	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9KYGD8U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 102.101562 3175XG121	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		875.00
S9KZLL8U	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 100.109375 3175668Y6				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		10,562.50
S9KZLL6U	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 100.640625 317515UC6				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,695.31
S9KZJTAU	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.375 317574OB2				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		695.31
S9KZQJ0U	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.609375 3175867B5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,808.60
S9L1HQCUC	PUT BONDOPT CITIUS33 10/07/2021 FNCL 3% 10/14/2021 104.015625 317571QH3				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		683.59
S9L1HQDU	PUT BONDOPT CITIUS33 10/14/2021 G2SF 2% 10/21/2021 100.78125 317597RQ7				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,695.31
S9L1XRTU	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2% 11/18/2021 100.953125 317567BT1				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,687.50
S9L2C05U	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2.5% 11/18/20 102.617187 317564A69				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		562.50
S9L1WWWU	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2.5% 11/18/20 103.070312 317573QY2				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,562.50
S9L2D55U	PUT BONDOPT CITIUS33 12/06/2021 FNCL 2.5% 12/13/20 102.3125 317566P19				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		6,726.57
S9KX1FAU	PUT BONDOPT PNBUS33CHA 05/06/2021 FNCL 2% 05/13/2021 99.546875 317515CI3				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		5,765.63
S9K9WT7U	PUT BONDOPT PNBUS33CHA 05/06/2021 FNCL 2.5% 05/13/20 101.546875 317514RI0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		7,109.38

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KX1NDU	PUT BONDOPT PNBPU33CHA 05/06/2021 FNCL 2.5% 05/13/20 102.25 317594X87	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,867.19
S9KZNCPU	PUT BONDOPT PNBPU33CHA 09/07/2021 FNCL 2% 09/14/2021 99.890625 317546PK9	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,750.00
S9KMY2U	PUT SWO USD BARCGB33 P 2.235% / R 3MLIBOR 317U451Y2 06/18/2021	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9L2ARMU	PUT SWO USD BNPAFRPP P 1.235% / R 3MLIBOR 317U423Z4 10/29/2021	Acquisitions	6,400,000.00	0.00	
		Dispositions	-6,400,000.00		7,600.00
S9L2EH2U	PUT SWO USD BNPAFRPP P 1.494% / R 3MLIBOR 317U492Z0 11/08/2021	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,940.00
S9L1QK2U	PUT SWO USD BNPAFRPP P 1.495% / R 3MLIBOR 317U180Z7 10/04/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,656.25
S9L1PSTU	PUT SWO USD BNPAFRPP P 1.5% / R 3MLIBOR 317U159Z4 10/01/2021	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,498.13
S9L1GDPU	PUT SWO USD BNPAFRPP P 1.78% / R 3MLIBOR 317U089Z9 09/20/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,240.00
S9L13EUU	PUT SWO USD BNPAFRPP P 1.804% / R 3MLIBOR 317U959Y9 08/27/2021	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		13,680.00
S9KZXLRU	PUT SWO USD BNPAFRPP P 1.842% / R 3MLIBOR 317U932Y1 08/23/2021	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		6,337.50
S9L1VN6U	PUT SWO USD BNPAFRPP P 1.843% / R 3MLIBOR 317U239Z8 10/13/2021	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		14,018.75
S9L2VK3U	PUT SWO USD BNPAFRPP P 1.96% / R 3MLIBOR 317U731Z1 12/01/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KZ6N2U	PUT SWO USD BNPAFRPP P 2.062% / R 3MLIBOR 317U615Y5 07/14/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,977.50
S9KY9ZRZU	PUT SWO USD BNPAFRPP P 2.19% / R 3MLIBOR 317U334Y5 06/04/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,731.25
S9KYNZMU	PUT SWO USD BNPAFRPP P 2.268% / R 3MLIBOR 317U466Y5 06/21/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,560.00
S9K92PWU	PUT SWO USD BOFAUS6S P 0.64% / R 3MLIBOR 317U366X8 02/16/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,804.00
S9K9LZ0U	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR 317U605X9 03/12/2021	Acquisitions	8,200,000.00	0.00	
		Dispositions	-8,200,000.00		10,045.00
S9KZMW3U	PUT SWO USD BOFAUS6S P 1.825% / R 3MLIBOR 317U855Y4 08/09/2021	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		6,352.50
S9L26Y5U	PUT SWO USD BOFAUS6S P 1.89% / R 3MLIBOR 317U382Z3 10/25/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		9,000.00
S9KXWG0U	PUT SWO USD BOFAUS6S P 1.89% / R 3MLIBOR 317U382Z3 10/25/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		13,000.00
S9KXWG0U	PUT SWO USD BOFAUS6S P 2.18% / R 3MLIBOR 317U169Y5 05/17/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,025.00
S9K8VJJU	PUT SWO USD CHASUS33 P 1.745% / R 3MLIBOR 317U340X9 02/08/2021	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,410.00
S9L2T16U	PUT SWO USD CITIUS33 P 1.95% / R 3MLIBOR 317U709Z9 11/29/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,025.00
S9KZTKNU	PUT SWO USD DEUTGB2L P 1.311% / R 3MLIBOR 317U887Y6 08/16/2021	Acquisitions	1,750,000.00	0.00	
		Dispositions	-1,750,000.00		3,281.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L3EHHU	PUT SWO USD DEUTGB2L P 1.925% / R 3MLIBOR 317U911Z3 12/20/2021	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,630.00
S9KZC48U	PUT SWO USD DEUTGB2L P 1.983% / R 3MLIBOR 317U724Y3 07/23/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		12,600.00
S9KXTFWU	PUT SWO USD DEUTGB2L P 2.315% / R 3MLIBOR 317U109Y8 05/10/2021	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		13,050.00
S9L15SDU	PUT SWO USD GSCMUS33 P 1.188% / R 3MLIBOR 317U985Y7 08/31/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,930.00
S9L14YRU	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR 317U980Y2 08/31/2021	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		6,053.75
S9L1RSLU	PUT SWO USD GSCMUS33 P 1.528% / R 3MLIBOR 317U182Z5 10/04/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,820.00
S9L1VFZU	PUT SWO USD GSCMUS33 P 1.542% / R 3MLIBOR 317U231Z6 10/12/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		4,750.00
S9K8RP3U	PUT SWO USD GSCMUS33 P 1.57% / R 3MLIBOR 317U260X5 02/04/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,704.00
S9KX9TAU	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR 317U826X2 04/12/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,062.50
S9L1EPRU	PUT SWO USD GSCMUS33 P 1.785% / R 3MLIBOR 317U074Z6 09/17/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,993.00
S9L1XVFU	PUT SWO USD GSCMUS33 P 1.818% / R 3MLIBOR 317U271Z7 10/15/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		8,778.75
S9L1FDMU	PUT SWO USD GSCMUS33 P 1.82% / R 3MLIBOR 317U082Z6 09/20/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,033.50
S9L1C68U	PUT SWO USD GSCMUS33 P 1.838% / R 3MLIBOR 317U060Z2 09/13/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,922.50
S9L1KWJU	PUT SWO USD GSCMUS33 P 1.84% / R 3MLIBOR 317U119Z3 09/27/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,702.00
S9L1LE6U	PUT SWO USD GSCMUS33 P 1.868% / R 3MLIBOR 317U133Z5 09/27/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,496.75
S9L19SNU	PUT SWO USD GSCMUS33 P 1.869% / R 3MLIBOR 317U023Z8 09/07/2021				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,000.00
S9L22CUU	PUT SWO USD GSCMUS33 P 1.869% / R 3MLIBOR 317U309Z3 10/18/2021				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		7,683.00
S9L28HAU	PUT SWO USD GSCMUS33 P 1.935% / R 3MLIBOR 317U395Z8 10/27/2021				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		9,625.00
S9L31WHU	PUT SWO USD GSCMUS33 P 1.937% / R 3MLIBOR 317U780Z1 12/06/2021				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9KZBACU	PUT SWO USD GSCMUS33 P 1.96% / R 3MLIBOR 317U693Y0 07/21/2021				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,975.00
S9L2CN7U	PUT SWO USD GSCMUS33 P 1.967% / R 3MLIBOR 317U471Z5 11/04/2021				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		22,330.00
S9L2NTXU	PUT SWO USD GSCMUS33 P 2.028% / R 3MLIBOR 317U594Z7 11/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		18,260.00
S9KZ6FSU	PUT SWO USD GSCMUS33 P 2.086% / R 3MLIBOR 317U608Y4 08/11/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,425.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KYVLAU	PUT SWO USD GSCMUS33 P 2.14% / R 3MLIBOR 317U534Y3 07/06/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		15,800.00
S9KXXVQU	PUT SWO USD GSCMUS33 P 2.186% / R 3MLIBOR 317U189Y1 05/19/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9KYFS7U	PUT SWO USD GSCMUS33 P 2.243% / R 3MLIBOR 317U377Y3 06/11/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		12,520.50
S9KYPE4U	PUT SWO USD GSCMUS33 P 2.245% / R 3MLIBOR 317U472Y7 06/21/2021	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9K8WADU	PUT SWO USD MSCSUS33 P 1.275% / R 3MLIBOR 317U345X4 02/08/2021	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,440.00
S9K9KBCU	PUT SWO USD MSCSUS33 P 1.387% / R 3MLIBOR 317U580X8 03/10/2021	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,704.00
S9K9XZVU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR 317U693X2 04/01/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,112.50
S9K8S28U	PUT SWO USD MSCSUS33 P 1.595% / R 3MLIBOR 317U292X7 02/05/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,360.00
S9K94PZU	PUT SWO USD MSCSUS33 P 1.74% / R 3MLIBOR 317U380X0 02/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,360.00
S9KX2R2U	PUT SWO USD MSCSUS33 P 1.75% / R 3MLIBOR 317U751X1 04/06/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,905.00
S9KY3LGU	PUT SWO USD MSCSUS33 P 1.76% / R 3MLIBOR 317U221Y1 07/07/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,885.00
S9K9CY0U	PUT SWO USD MSCSUS33 P 1.77% / R 3MLIBOR 317U497X0 03/01/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,480.00
S9KY387U	PUT SWO USD MSCSUS33 P 1.776% / R 3MLIBOR 317U237Y3 07/07/2021				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,970.00
S9K8W05U	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR 317U348X1 02/11/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,480.00
S9L22Z9U	PUT SWO USD MSCSUS33 P 1.79% / R 3MLIBOR 317U321Z7 10/20/2021				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,165.00
S9L11EGU	PUT SWO USD MSCSUS33 P 1.802% / R 3MLIBOR 317U941Y0 08/23/2021				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		13,455.00
S9L37PEU	PUT SWO USD MSCSUS33 P 1.805% / R 3MLIBOR 317U801Z6 12/09/2021				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		8,827.50
S9K9EJLU	PUT SWO USD MSCSUS33 P 1.813% / R 3MLIBOR 317U506X9 03/02/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		9,400.00
S9L12HXU	PUT SWO USD MSCSUS33 P 1.83% / R 3MLIBOR 317U948Y3 08/26/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		18,445.00
S9KYMRSU	PUT SWO USD MSCSUS33 P 1.876% / R 3MLIBOR 317U447Y9 07/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		9,515.00
S9L1ASPU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR 317U024Z7 09/09/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,705.00
S9L1BH DU	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR 317U031Z8 09/10/2021				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		25,050.00
S9L3KFKU	PUT SWO USD MSCSUS33 P 1.925% / R 3MLIBOR 317U962Z1 12/29/2021				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,625.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KZHC8U	PUT SWO USD MSCSUS33 P 1.945% / R 3MLIBOR 317U813Y5 08/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9L3ARQU	PUT SWO USD MSCSUS33 P 2.01% / R 3MLIBOR 317U845Z4 12/15/2021	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		17,432.50
S9L2GXWU	PUT SWO USD MSCSUS33 P 2.11% / R 3MLIBOR 317U510Z8 11/08/2021	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,055.00
S9K9RM8U	PUT SWO USD MSCSUS33 P 2.12% / R 3MLIBOR 317U651X2 03/22/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,100.00
S9KX9RDU	PUT SWO USD MSCSUS33 P 2.167% / R 3MLIBOR 317U828X0 04/12/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,480.00
S9KY2FWU	PUT SWO USD MSCSUS33 P 2.185% / R 3MLIBOR 317U215Y9 05/21/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,360.00
S9KYWK0U	PUT SWO USD MSCSUS33 P 2.188% / R 3MLIBOR 317U561Y9 07/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,075.00
S9KY8SEU	PUT SWO USD MSCSUS33 P 2.215% / R 3MLIBOR 317U318Y5 06/03/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,680.00
S9KXCNOU	PUT SWO USD MSCSUS33 P 2.275% / R 3MLIBOR 317U886X9 04/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,840.00
S9KYE08U	PUT SWO USD MSCSUS33 P 2.295% / R 3MLIBOR 317U360Y2 08/10/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		21,800.00
S9L1BT0U	PUT SWO USD NGFPUS33 P 1.573% / R 3MLIBOR 317U047Z0 10/14/2021	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		661.00
S9L2UABU	PUT SWO USD NGFPUS33 P 1.61% / R 3MLIBOR 317U707Z1 11/29/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,800.00
S9L3C98U	PUT SWO USD NGFPUS33 P 1.679% / R 3MLIBOR 317U909Z7 12/20/2021				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		6,608.00
S9K9BGLU	PUT SWO USD NGFPUS33 P 1.692% / R 3MLIBOR 317U466X7 02/26/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,817.50
S9K9APAU	PUT SWO USD NGFPUS33 P 1.725% / R 3MLIBOR 317U453X2 02/26/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,180.00
S9L18X9U	PUT SWO USD NGFPUS33 P 1.8% / R 3MLIBOR 317U014Z9 09/07/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,385.00
S9KYKCUU	PUT SWO USD NGFPUS33 P 1.87% / R 3MLIBOR 317U420Y0 07/13/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,565.00
S9L2B30U	PUT SWO USD NGFPUS33 P 1.985% / R 3MLIBOR 317U443Z0 11/01/2021				
		Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		26,640.00
S9K9PNPU	PUT SWO USD NGFPUS33 P 2.045% / R 3MLIBOR 317U633X5 03/17/2021				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		18,240.00
S9KY405U	PUT SWO USD NGFPUS33 P 2.148% / R 3MLIBOR 317U242Y6 05/26/2021				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		16,485.00
S9K9XF5U	PUT SWO USD NGFPUS33 P 2.17% / R 3MLIBOR 317U695X0 04/01/2021				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,060.00
S9KXVKGU	PUT SWO USD NGFPUS33 P 2.245% / R 3MLIBOR 317U146Y3 05/14/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		16,170.00
S9KYDMCU	PUT SWO_CD X BARCGB33 08/18/2021 CDX.NA.IG.36 3175ZM662				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		1,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KXDKZU	PUT SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754OPA2	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		822.24
S9KXE12U	PUT SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754OPA2	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		2,126.14
S9K8ULPU	PUT SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM806	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,620.00
S9K8XFRU	PUT SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM806	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,437.50
S9K9HQ0U	PUT SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317547834	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		962.04
S9K9MXXU	PUT SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317547834	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		636.22
S9K9AYHU	PUT SWO_CDX BOFAUS6S 04/21/2021 CDX.NA.IG.35 3175ZP145	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		1,125.00
S9KXFDJU	PUT SWO_CDX CSFPGB2L 06/16/2021 CDX.NA.IG.35 3175EP734	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		1,350.00
S9KY9WCU	PUT SWO_CDX CSFPGB2L 08/18/2021 CDX.NA.IG.36 3175DB835	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,053.00
S9K8VRTU	PUT SWO_CDX DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM897	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,215.00
S9KYEGDU	PUT SWO_CDX DEUTGB2L 08/18/2021 CDX.NA.IG.36 3175EQ658	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K9KMCU	PUT SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317547842				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		822.63
S9K9NUSU	PUT SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317547842				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		618.73
S9K91QZU	PUT SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175EM970				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,050.00
S9K9LCYU	PUT SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175425A2				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		636.85
SBP2RQ61	PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032				
		Acquisitions	305,000.00	-304,158.20	
		Dispositions	-305,000.00		308,763.70
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO				
		Acquisitions	546,000.00	-566,982.22	
		Dispositions	-555,000.00		509,140.35
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053				
		Acquisitions	4,830,000.00	-4,486,537.85	
		Dispositions	-6,875,000.00		6,638,910.51
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L				
		Acquisitions	2,529,000.00	-2,377,380.40	
		Dispositions	-6,665,000.00		6,202,778.80
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059				
		Acquisitions	900,000.00	-798,111.00	
		Dispositions	-380,000.00		364,534.00
C05401AAR2	PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027				
		Dispositions	-523.75		523.75
		Free Receipt	1,573,523.75	1,586,757.37	
SBN6LYN8	PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO				
		Acquisitions	325,000.00	-302,770.00	
		Dispositions	-1,275,000.00		1,266,395.95
SBN6LZY6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT144A 1.65% DUE 05-15-2031 BEO				
		Acquisitions	675,000.00	-667,575.00	
		Dispositions	-675,000.00		644,699.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C05565ASK0	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	Acquisitions	2,050,000.00	-2,050,000.00	
		Dispositions	-2,050,000.00		2,063,477.50
C05578QAG8	PVTPL BPCE 3.582% 10-19-2042	Acquisitions	5,085,000.00	-5,085,000.00	
		Dispositions	-1,570,000.00		1,611,299.80
C05578QAF0	PVTPL BPCE SA 3.116% 10-19-2032	Acquisitions	1,965,000.00	-1,965,000.00	
		Dispositions	-863,000.00		874,003.25
SBMC86Y1	PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	Acquisitions	729,000.00	-729,000.00	
		Dispositions	-69.94		69.94
SBMCPJY3	PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO	Acquisitions	745,000.00	-743,435.40	
		Dispositions	-745,000.00		720,780.05
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	Acquisitions	785,000.00	-780,840.70	
		Dispositions	-190,000.00		188,119.00
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	Acquisitions	6,075,000.00	-6,202,469.20	
		Dispositions	-3,495,000.00		3,582,251.50
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	10,143,000.00	-10,180,654.62	
		Dispositions	-1,065,000.00		1,071,090.45
SBMGWDG0	PVTPL CARGILL INC 1.7% DUE 02-02-2031 BEO	Acquisitions	1,155,000.00	-1,153,213.20	
		Dispositions	-1,155,000.00		1,111,006.05
SBN4FV08	PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	Acquisitions	700,000.00	-676,501.00	
		Dispositions	-2,300,887.75		2,293,992.02
		Free Receipt	6,446,063.65	5,012,160.88	
SBP6K804	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	Acquisitions	2,290,000.00	-2,263,579.50	
		Dispositions	-147,039.86		145,075.58

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKSC740	PVTPL CONOCOPHILLIPS 2.4% DUE 02-15-2031/02-08-2021 BEO	Acquisitions	555,000.00	-568,419.90	
		Dispositions	-555,000.00		561,754.35
SBLH23Y0	PVTPL CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	Acquisitions	980,000.00	-1,251,869.50	
		Dispositions	-3,270,000.00		4,085,569.35
		Free Receipt	2,881,000.00	3,064,504.19	
C225401AU2	PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	Acquisitions	8,487,000.00	-8,498,334.00	
		Dispositions	-1,225,000.00		1,273,591.00
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	970,000.00	-1,095,886.60	
		Dispositions	-5,300,000.00		6,026,341.25
SBKSH18	PVTPL DAIMLER TRUCKS 2.5% 12-14-2031	Acquisitions	720,000.00	-714,700.80	
		Dispositions	-720,000.00		721,644.80
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	Acquisitions	5,290,000.00	-5,288,042.70	
		Dispositions	-565,000.00		543,908.55
SBPCKT3	PVTPL ECOLAB INC 2.75% DUE 08-18-2055 BEO	Acquisitions	1,130,000.00	-1,117,961.35	
		Dispositions	-320,000.00		311,990.40
		Free Receipt	390,000.00	374,007.10	
SB71QLW4	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	Acquisitions	200,000.00	-271,880.00	
		Dispositions	-260,000.00		364,689.00
SBN8XDL3	PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO	Acquisitions	1,615,000.00	-1,611,979.95	
		Dispositions	-1,615,000.00		1,632,080.85
SBNNFQF9	PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD	Dispositions	-1,435,000.00		1,406,070.40
		Free Receipt	1,435,000.00	1,446,480.05	
SBMDM750	PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO	Acquisitions	555,000.00	-586,418.55	
		Dispositions	-340,000.00		350,587.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	7,733,000.00	7,830,665.23	
SBMYT7X8	PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021	Acquisitions	2,825,000.00	-2,791,895.30	
		Dispositions	-795,000.00		796,109.15
C654744AD3	PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	Acquisitions	3,143,000.00	-3,518,376.61	
		Dispositions	-630,000.00		699,763.00
SBLF7SF3	PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	Acquisitions	360,000.00	-366,714.00	
		Dispositions	-360,000.00		405,795.60
C62954HAG3	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.5% DUE 05-11-2031 BEO	Acquisitions	940,000.00	-936,775.80	
		Dispositions	-940,000.00		959,115.15
C62954HAF5	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	Acquisitions	5,160,000.00	-5,250,523.80	
		Dispositions	-1,010,000.00		1,054,125.22
SBP6QR94	PVTPL ONCOR ELECTRIC DELIVERY 2.70% DUE 11-15-2051 BEO	Acquisitions	765,000.00	-749,637.70	
		Dispositions	-765,000.00		738,616.95
SBLCCPP0	PVTPL PERNOD RICARD INTL FIN LLC 1.625% DUE 04-01-2031/10-01-2020 BEO	Acquisitions	665,000.00	-646,572.85	
		Dispositions	-665,000.00		632,700.95
C82620KBE2	PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V GTD NT 144A 2.15% DUE 03-11-2031 BEO	Acquisitions	2,115,000.00	-2,112,165.90	
		Dispositions	-2,115,000.00		2,119,569.95
C82620KBF9	PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	Acquisitions	5,975,000.00	-6,039,672.90	
		Dispositions	-500,000.00		509,820.00
C87264AAY1	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050	Acquisitions	720,000.00	-840,767.75	
		Dispositions	-3,280,000.00		3,782,426.82
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	Acquisitions	200,000.00	-259,738.00	
		Dispositions	-200,000.00		263,118.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902613AD0	PVTPL UBS GROUP AG 4.375% DUE 12-31-2049	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-520,000.00		512,200.00
C904678AY5	PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032	Acquisitions	2,130,000.00	-2,124,928.30	
		Dispositions	-937,000.00		942,137.81
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO	Acquisitions	255,000.00	-231,585.90	
		Dispositions	-1,430,000.00		1,279,791.50
SBNYKHFO	PVTPL UNION PAC CORP NT 3.799% 04-06-2071	Acquisitions	140,000.00	-161,709.80	
		Dispositions	-665,000.00		773,783.45
		Free Receipt	2,585,000.00	2,521,695.24	
SBMVH0D6	PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO	Acquisitions	7,135,000.00	-7,144,385.45	
		Dispositions	-4,085,000.00		4,000,893.95
C74736K101	QORVO INC COM	Acquisitions	5,300.00	-948,428.66	
		Dispositions	-2,700.00		470,792.59
C747525103	QUALCOMM INC COM	Acquisitions	26,700.00	-3,892,864.04	
		Dispositions	-16,400.00		2,618,530.44
SBNBTHV6	QUALCOMM INC NT 1.65% 05-20-2032	Acquisitions	805,000.00	-766,657.85	
		Dispositions	-805,000.00		752,892.35
C74834L100	QUEST DIAGNOSTICS INC COM	Acquisitions	4,900.00	-612,016.33	
		Dispositions	-4,900.00		675,743.83
SBKP32M9	RAYMOND JAMES FINL INC 3.75% 04-01-2051	Acquisitions	760,000.00	-755,386.80	
		Dispositions	-550,000.00		602,741.00
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG	Acquisitions	300,000.00	-315,285.00	
		Dispositions	-300,000.00		290,997.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQ9JS5	RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	Acquisitions	200,000.00	-248,020.00	
		Dispositions	-940,000.00		1,169,249.60
C75513ECM1	RAYTHEON TECHNOLOGIES CORP NT 1.9% 09-01-2031	Acquisitions	905,000.00	-904,665.15	
		Dispositions	-905,000.00		895,860.80
SBP2BTQ4	RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	Acquisitions	2,195,000.00	-2,191,237.30	
		Dispositions	-1,105,000.00		1,070,533.60
C75513E101	RAYTHEON TECHNOLOGIES CORP	Acquisitions	20,200.00	-1,568,080.43	
		Dispositions	-20,200.00		1,702,369.55
SBMTQ2Q2	REALTY INCOME CORP 3.25% DUE 01-15-2031 REG	Acquisitions	385,000.00	-405,882.40	
		Dispositions	-559,000.00		609,063.98
C758849103	REGENCY CTRS CORP COM	Acquisitions	13,400.00	-863,159.50	
		Dispositions	-13,400.00		867,983.59
SBMFNFP7	REGENERON FIXED 2.8% DUE 09-15-2050	Acquisitions	1,800,000.00	-1,626,894.00	
		Dispositions	-3,200,000.00		2,971,168.00
C75886F107	REGENERON PHARMACEUTICALS INC COM	Acquisitions	9,740.00	-5,173,242.20	
		Dispositions	-8,130.00		4,717,563.26
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Acquisitions	17,700.00	-2,072,718.85	
		Dispositions	-16,100.00		1,826,881.17
C759916109	REPLIGEN CORP COM STK USD0.01	Acquisitions	2,400.00	-471,237.24	
		Dispositions	-2,400.00		600,965.36
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	748,000.00	-910,694.46	
		Dispositions	-1,013,000.00		1,240,264.62
SB8NWTL2	RIO TINTO FIN USA 4.125 DUE 08-21-2042				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	380,000.00	-478,534.00	
		Dispositions	-380,000.00		459,146.40
SBNRLY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	890,000.00	-880,290.10	
		Dispositions	-140,000.00		143,539.20
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	5,950.00	-1,592,325.28	
		Dispositions	-5,950.00		1,872,815.05
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Acquisitions	1,611,000.00	-1,713,927.00	
		Dispositions	-56,000.00		59,426.08
SBJYSCK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG				
		Acquisitions	388,000.00	-448,870.72	
		Dispositions	-2,150,000.00		2,491,320.64
C77543R102	ROKU INC COM CL A COM CL A				
		Acquisitions	4,270.00	-1,330,830.98	
		Dispositions	-4,270.00		1,213,423.78
C776696106	ROPER TECHNOLOGIES , INC				
		Acquisitions	1,690.00	-811,333.96	
		Dispositions	-1,690.00		759,860.01
C778296103	ROSS STORES INC COM				
		Acquisitions	27,400.00	-3,315,918.64	
		Dispositions	-12,700.00		1,481,123.71
SB4359G8	S CAROLINA ELEC & 5.45% DUE 02-01-2041				
		Acquisitions	840,000.00	-1,139,443.20	
		Dispositions	-420,000.00		581,855.40
C844741108	S.W. AIRL CO COM				
		Acquisitions	19,000.00	-1,184,161.54	
		Dispositions	-19,000.00		1,096,165.66
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	22,480.00	-5,182,136.43	
		Dispositions	-22,200.00		5,466,569.17
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	1,220,000.00	-1,213,265.60	
		Dispositions	-320,000.00		325,606.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	3,565,000.00	-3,555,053.65	
		Dispositions	-545,000.00		562,131.95
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Acquisitions	870,000.00	-867,198.60	
		Dispositions	-200,000.00		203,574.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CLA	Acquisitions	6,510.00	-2,159,027.64	
		Dispositions	-1,730.00		588,355.46
C816851109	SEMPRA COM	Acquisitions	7,800.00	-962,770.27	
		Dispositions	-7,800.00		1,063,020.47
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING	Acquisitions	8,300.00	-477,886.76	
		Dispositions	-8,300.00		496,315.44
C81762P102	SERVICENOW INC COM USD0.001	Acquisitions	7,120.00	-4,098,838.14	
		Dispositions	-770.00		494,082.18
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	830,000.00	-983,342.50	
		Dispositions	-1,195,000.00		1,433,738.20
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Acquisitions	220,000.00	-277,164.80	
		Dispositions	-325,000.00		418,765.75
SBG0WNK8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	740,000.00	-779,444.20	
		Dispositions	-1,325,000.00		1,301,934.70
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	1,055,000.00	-1,097,159.10	
		Dispositions	-1,160,000.00		1,248,062.15
SB7C01S1	SHELL INTL FIN B V 3.625% DUE 08-21-2042	Acquisitions	390,000.00	-438,014.80	
		Dispositions	-885,000.00		954,265.95
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	620,000.00	-689,658.00	
		Dispositions	-220,000.00		236,425.20
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	1,035,000.00	-1,171,988.05	
		Dispositions	-610,000.00		705,089.65
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Acquisitions	905,000.00	-1,347,256.55	
		Dispositions	-880,000.00		1,271,204.00
SDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	360,000.00	-455,893.20	
		Dispositions	-1,340,000.00		1,639,928.00
C824348106	SHERWIN-WILLIAMS CO COM				
		Dispositions	-6,280.00		2,510,967.06
		Free Receipt	3,000.00		
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050				
		Acquisitions	360,000.00	-364,031.20	
		Dispositions	-1,045,000.00		1,110,196.50
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	145,000.00	-163,217.80	
		Dispositions	-145,000.00		167,794.00
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	495,000.00	-557,338.40	
		Dispositions	-265,000.00		284,790.20
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049				
		Acquisitions	1,655,000.00	-1,683,008.75	
		Dispositions	-780,000.00		763,834.70
C83088M102	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	19,300.00	-3,236,161.75	
		Dispositions	-2,300.00		438,493.20
C78442P106	SLM CORP COM				
		Acquisitions	97,900.00	-1,903,989.99	
		Dispositions	-53,300.00		1,019,927.93
C83200N103	SMARTSHEET INC CL A CL A				
		Acquisitions	7,863.00	-552,932.94	
		Dispositions	-7,863.00		480,809.03

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047	Acquisitions	551,000.00	-629,027.11	
		Dispositions	-551,000.00		564,986.71
SBMXRPR3	SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	Acquisitions	730,000.00	-679,184.70	
		Dispositions	-730,000.00		685,674.40
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	1,035,000.00	-1,509,940.00	
		Dispositions	-440,000.00		617,100.00
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Acquisitions	620,000.00	-775,000.00	
		Dispositions	-1,520,000.00		1,954,427.35
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	160,000.00	-209,760.00	
		Dispositions	-1,320,000.00		1,878,747.00
SBWGCKS1	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	Acquisitions	300,000.00	-328,941.00	
		Dispositions	-395,000.00		438,015.50
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	220,000.00	-299,318.80	
		Dispositions	-3,457,000.00		4,665,551.25
SBNGBK96	SPIRE MO INC 3.3% DUE 06-01-2051	Acquisitions	1,005,000.00	-1,004,569.95	
		Dispositions	-415,000.00		456,852.40
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM	Acquisitions	25,938.00	-1,845,867.70	
		Dispositions	-9,300.00		701,816.41
C85350EAB2	STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO	Acquisitions	1,700,000.00	-1,683,000.00	
		Dispositions	-611,575.00		611,575.00
SBMHX630	STANLEY BLACK & DECKER INC 2.75% 11-15-2050	Acquisitions	1,760,000.00	-1,685,724.10	
		Dispositions	-540,000.00		488,381.40
C854502101	STANLEY BLACK & DECKER INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,000.00	-2,821,557.86	
		Dispositions	-15,000.00		2,921,844.51
C855244109	STARBUCKS CORP COM	Acquisitions	36,300.00	-4,225,187.74	
		Dispositions	-36,300.00		4,086,813.15
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	400,000.00	-419,616.00	
		Dispositions	-400,000.00		426,472.00
CN8233BAC6	STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO	Acquisitions	2,000,000.00	-1,995,000.00	
		Dispositions	-5,000.00		5,000.00
C857477103	STATE STR CORP COM	Acquisitions	22,500.00	-1,705,086.66	
		Dispositions	-22,500.00		2,108,484.31
C858119100	STEEL DYNAMICS INC COM	Acquisitions	21,600.00	-1,342,355.93	
		Dispositions	-5,000.00		334,351.92
SBMCGYF2	SUMITOMO MITSUI FINL GROUP INC 1.71% 01-12-2031	Acquisitions	510,000.00	-510,000.00	
		Dispositions	-510,000.00		504,864.30
SBMDRCH2	SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031	Acquisitions	492,000.00	-489,996.39	
		Dispositions	-492,000.00		491,114.40
C866674104	SUN COMMUNITIES INC COM	Acquisitions	7,281.00	-1,358,420.62	
		Dispositions	-7,281.00		1,439,478.53
SBMC9P14	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	Acquisitions	775,000.00	-772,886.75	
		Dispositions	-775,000.00		796,242.60
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	300,000.00	-349,161.00	
		Dispositions	-380,000.00		446,028.80
SBND7ML3	SUZANO AUSTRIA GMBH 3.125% 01-15-2032	Acquisitions	1,260,000.00	-1,244,404.15	
		Dispositions	-370,000.00		359,640.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C78486Q101	SVB FINANCIAL GROUP COMMON STOCK	Acquisitions	1,030.00	-506,983.91	
		Dispositions	-1,030.00		535,801.90
C87165B103	SYNCHRONY FINL COM	Acquisitions	17,100.00	-788,366.87	
		Dispositions	-13,500.00		656,378.82
C87166B102	SYNEOS HEALTH INC COM	Acquisitions	9,600.00	-824,726.52	
		Dispositions	-500.00		44,758.52
C871607107	SYNOPSIS INC COM	Acquisitions	12,200.00	-3,555,350.37	
		Dispositions	-3,750.00		1,134,261.41
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050	Acquisitions	175,000.00	-180,029.50	
		Dispositions	-175,000.00		181,578.25
C871829107	SYSCO CORP COM	Acquisitions	21,900.00	-1,705,844.01	
		Dispositions	-9,000.00		703,321.25
C74144T108	T ROWE PRICE GROUP INC	Acquisitions	5,200.00	-966,633.08	
		Dispositions	-5,200.00		1,058,756.61
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	980,000.00	-990,476.20	
		Dispositions	-260,000.00		264,557.80
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	Acquisitions	7,100.00	-1,177,707.51	
		Dispositions	-13,700.00		2,315,448.12
SBLF7T16	TAMPA ELEC CO NT 3.45% 03-15-2051	Acquisitions	730,000.00	-731,944.90	
		Dispositions	-440,000.00		439,661.10
C875372203	TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT)	Acquisitions	4,200.00	-409,778.23	
		Dispositions	-4,200.00		531,384.03
C876030107	TAPESTRY INC COM USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	84,700.00	-3,599,104.20	
		Dispositions	-47,700.00		1,973,625.02
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046				
		Acquisitions	1,007,000.00	-1,220,641.65	
		Dispositions	-792,000.00		955,270.80
C87612E106	TARGET CORP COM STK				
		Acquisitions	27,620.00	-6,462,505.74	
		Dispositions	-11,400.00		2,676,918.02
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047				
		Acquisitions	285,000.00	-356,896.95	
		Dispositions	-200,000.00		252,806.00
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE				
		Acquisitions	257,000.00	-257,000.00	
		Dispositions	-257,000.00		257,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	254,000.00	-254,000.00	
		Dispositions	-254,000.00		254,000.00
CH84989104	TE CONNECTIVITY LTD				
		Acquisitions	6,800.00	-872,743.23	
		Dispositions	-6,800.00		939,846.31
C879360105	TELEDYNE TECHNOLOGIES INC COM				
		Acquisitions	4,600.00	-1,949,785.97	
		Dispositions	-4,600.00		2,082,121.67
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	600,000.00	-701,061.00	
		Dispositions	-550,000.00		664,880.50
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	870,000.00	-1,016,923.85	
		Dispositions	-2,365,000.00		2,975,324.40
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	920,000.00	-1,192,967.15	
		Dispositions	-855,000.00		1,096,088.15
C87971MBH5	TELUS CORP 4.6% DUE 11-16-2048				
		Acquisitions	377,000.00	-446,420.78	
		Dispositions	-130,000.00		168,919.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88160R101	TESLA INC COM USD0.001	Acquisitions	1,420.00	-1,053,107.20	
		Dispositions	-540.00		361,919.88
C882508BD5	TEXAS INSTRS INC 4.15% DUE 05-15-2048	Acquisitions	125,000.00	-153,252.50	
		Dispositions	-175,000.00		213,302.25
C882508104	TEXAS INSTRUMENTS INC COM	Acquisitions	32,000.00	-5,913,210.66	
		Dispositions	-4,500.00		882,710.98
C882681109	TEXAS ROADHOUSE INC COMMON STOCK	Acquisitions	17,100.00	-1,662,296.13	
		Dispositions	-6,700.00		604,180.61
C88339J105	THE TRADE DESK INC COM CL A COM CL A	Acquisitions	190.00	-165,794.77	
		Dispositions	-190.00		134,177.32
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047	Acquisitions	375,000.00	-437,722.50	
		Dispositions	-375,000.00		454,642.50
C883556102	THERMO FISHER CORP	Acquisitions	1,690.00	-869,517.07	
		Dispositions	-8,730.00		4,824,864.65
C885160101	THOR INDS INC COM STK	Acquisitions	8,700.00	-929,610.88	
		Dispositions	-1,500.00		189,860.32
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039	Acquisitions	220,000.00	-308,561.00	
		Dispositions	-220,000.00		299,523.40
C872540109	TJX COS INC COM NEW	Acquisitions	77,200.00	-5,097,901.74	
		Dispositions	-61,200.00		4,395,980.51
SBPCKX14	T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	Acquisitions	5,435,000.00	-5,432,535.40	
		Dispositions	-155,000.00		153,026.85
SBN303Z3	T-MOBILE USA INC TMUS 3.3% 02-15-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	190,000.00	-183,384.20	
		Dispositions	-300,000.00		299,655.00
C889478103	TOLL BROS INC COM				
		Acquisitions	18,900.00	-1,144,369.66	
		Dispositions	-9,800.00		585,272.43
C891092108	TORO CO COM				
		Acquisitions	11,700.00	-1,140,888.08	
		Dispositions	-12,900.00		1,414,449.40
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG				
		Acquisitions	275,000.00	-268,356.00	
		Dispositions	-450,000.00		443,495.75
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				
		Acquisitions	560,000.00	-603,892.80	
		Dispositions	-960,000.00		971,458.85
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047				
		Acquisitions	415,000.00	-512,749.10	
		Dispositions	-1,170,000.00		1,444,950.00
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049				
		Acquisitions	740,000.00	-920,641.20	
		Dispositions	-3,287,000.00		3,995,344.82
SB5MHZ97	TRAVELERS COS INC 5.35% DUE 11-01-2040				
		Acquisitions	275,000.00	-375,597.75	
		Dispositions	-3,500,000.00		4,727,730.00
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	11,300.00	-1,676,853.20	
		Dispositions	-7,300.00		1,144,675.79
SBM8ZH54	TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051				
		Acquisitions	1,765,000.00	-1,795,974.80	
		Dispositions	-400,000.00		429,952.00
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050				
		Acquisitions	1,200,000.00	-1,168,130.05	
		Dispositions	-1,005,000.00		951,099.05
C89832Q109	TRUIST FINL CORP COM				
		Acquisitions	21,900.00	-1,269,898.69	
		Dispositions	-21,900.00		1,337,245.78

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN7DNK3	TSMC ARIZ CORP 2.5% DUE 10-25-2031	Acquisitions	830,000.00	-826,356.30	
		Dispositions	-195,000.00		197,314.65
SBN7DNP8	TSMC ARIZ CORP SR NT 3.25% 10-25-2051	Acquisitions	1,625,000.00	-1,603,192.50	
		Dispositions	-460,000.00		479,858.05
C90184L102	TWITTER INC COM	Acquisitions	56,200.00	-3,497,612.34	
		Dispositions	-27,100.00		1,520,947.88
C902494103	TYSON FOODS INC CL A COM (DELAWARE)	Acquisitions	12,000.00	-886,368.12	
		Dispositions	-42,500.00		3,296,362.59
C902681105	UGI CORP NEW COM	Acquisitions	7,200.00	-327,912.07	
		Dispositions	-27,400.00		1,198,245.10
SBNKG3R6	UNION PAC CORP 3.2% DUE 05-20-2041	Acquisitions	2,080,000.00	-2,115,819.20	
		Dispositions	-2,080,000.00		2,217,908.80
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050	Acquisitions	895,000.00	-943,145.30	
		Dispositions	-395,000.00		422,641.05
SBDWCWS88	UNION PAC CORP 3.799% DUE 10-01-2051	Acquisitions	400,000.00	-426,906.60	
		Dispositions	-740,000.00		826,893.10
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	905,000.00	-1,065,241.45	
		Dispositions	-3,141,000.00		3,586,889.00
SBXVMD51	UNION PAC CORP 3.875% DUE 02-01-2055	Acquisitions	330,000.00	-391,693.50	
		Dispositions	-410,000.00		487,018.50
SBK91MW9	UNION PAC CORP 3.95% DUE 08-15-2059	Acquisitions	255,000.00	-299,257.80	
		Dispositions	-555,000.00		658,122.60
SBYWJVB0	UNION PAC CORP 4.1% DUE 09-15-2067				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-184,663.50	
		Dispositions	-150,000.00		182,527.50
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038	Acquisitions	580,000.00	-704,676.60	
		Dispositions	-305,000.00		50,956.35
SBYQGY30	UNION PAC CORP 4.375% DUE 11-15-2065	Acquisitions	320,000.00	-409,408.00	
		Dispositions	-780,000.00		123,669.00
C907818108	UNION PAC CORP COM	Acquisitions	6,600.00	-1,475,460.33	
		Dispositions	-6,600.00		1,493,684.84
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052	Acquisitions	995,000.00	-1,009,296.15	
		Dispositions	-995,000.00		1,013,112.70
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	Acquisitions	695,000.00	-680,965.10	
		Dispositions	-2,980,000.00		2,843,462.75
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE 04-06-2071	Acquisitions	510,000.00	-582,152.40	
		Dispositions	-500,000.00		580,153.20
C90932RAJ3	UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	Acquisitions	1,800,000.00	-1,795,875.00	
		Dispositions	-12,003.77		12,003.77
SBLBMJL5	UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-12,240.00		12,240.00
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	265,000.00	-383,979.70	
		Dispositions	-1,170,000.00		1,619,949.55
C911312106	UNITED PARCEL SVC INC CL B	Acquisitions	6,400.00	-1,085,147.30	
		Dispositions	-6,400.00		1,380,339.26
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	2,800,000.00	-3,350,486.35	
		Dispositions	-3,500,000.00		4,184,198.17

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	330,000.00	-372,731.70	
		Dispositions	-370,000.00		442,005.70
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	855,000.00	-943,646.40	
		Dispositions	-2,175,000.00		2,558,559.15
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	Acquisitions	330,000.00	-397,237.50	
		Dispositions	-330,000.00		413,552.70
SBLPK6Q9	UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO	Acquisitions	790,000.00	-789,928.90	
		Dispositions	-790,000.00		819,582.10
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	345,000.00	-359,241.60	
		Dispositions	-530,000.00		534,399.00
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	1,785,000.00	-1,888,151.10	
		Dispositions	-715,000.00		714,020.45
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	3,270,000.00	-3,323,681.70	
		Dispositions	-1,025,000.00		1,067,917.35
C91324P102	UNITEDHEALTH GROUP INC COM	Acquisitions	12,080.00	-4,738,300.16	
		Dispositions	-5,720.00		2,327,123.53
SBJDSY56	UNUM GROUP 4.5% DUE 12-15-2049	Acquisitions	625,000.00	-670,175.00	
		Dispositions	-625,000.00		670,556.25
SBM98CW4	UNVL HLTH SVCS INC 2.65% DUE 10-15-2030	Acquisitions	1,182,000.00	-1,202,801.96	
		Dispositions	-1,182,000.00		1,167,745.08
C912008109	US FOODS HLDG CORP COM	Acquisitions	11,500.00	-414,786.30	
		Dispositions	-11,500.00		444,779.00
SBJQZJX7	UTD PARCEL SVC INC 3.4% DUE 09-01-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046	Acquisitions	570,000.00	-591,593.00	
		Dispositions	-1,075,000.00		1,200,043.75
SBD8Z3T7	UTD TECHNOLOGIES 4.05% DUE 05-04-2047	Acquisitions	2,050,000.00	-2,354,908.80	
		Dispositions	-750,000.00		823,935.55
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Acquisitions	340,000.00	-409,645.60	
		Dispositions	-200,000.00		239,384.00
SBG495S7	UTD TECHNOLOGIES 5.4% DUE 05-01-2035	Acquisitions	640,000.00	-836,268.80	
		Dispositions	-1,665,000.00		2,004,394.75
SBZ0WZD8	VA ELEC & PWR CO 3.8% DUE 09-15-2047	Acquisitions	320,000.00	-425,644.80	
		Dispositions	-860,000.00		1,137,909.00
SBZ12593	VA ELEC & PWR CO 4% DUE 11-15-2046	Acquisitions	480,000.00	-591,115.20	
		Dispositions	-340,000.00		394,250.40
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048	Acquisitions	915,000.00	-1,099,244.40	
		Dispositions	-501,000.00		567,227.19
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	580,000.00	-726,937.20	
		Dispositions	-2,228,000.00		2,897,131.78
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	755,000.00	-1,030,168.85	
		Dispositions	-320,000.00		462,960.00
SBMVPRC8	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	1,065,000.00	-1,440,142.50	
		Dispositions	-355,000.00		522,737.50
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	325,000.00	-325,287.50	
		Dispositions	-2,250,000.00		2,424,140.00
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	375,000.00	-474,000.00	
		Dispositions	-235,000.00		303,150.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	7,100.00	-572,861.71	
		Dispositions	-7,100.00		526,707.55
C922475108	VEEVA SYS INC CL A COM CL A COM	Acquisitions	6,820.00	-1,999,785.05	
		Dispositions	-1,500.00		481,449.09
SBLDBLQ9	VENTAS RLTY LTD PARTNERSHIP GTD SR NT 2.5% 09-01-2031	Acquisitions	700,000.00	-698,208.00	
		Dispositions	-700,000.00		685,235.40
SBN0T1H1	VEREIT OPER 2.85% DUE 12-15-2032	Acquisitions	445,000.00	-471,510.55	
		Dispositions	-1,166,000.00		721,918.62
C92343E102	VERISIGN INC COM	Acquisitions	3,200.00	-685,452.85	
		Dispositions	-3,200.00		703,154.90
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040	Acquisitions	1,995,000.00	-1,850,161.00	
		Dispositions	-2,040,000.00		1,932,975.70
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	665,000.00	-750,168.80	
		Dispositions	-735,000.00		844,499.65
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	455,000.00	-519,064.00	
		Dispositions	-455,000.00		522,549.30
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	885,000.00	-1,061,443.15	
		Dispositions	-1,615,000.00		1,947,124.90
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	280,000.00	-360,334.80	
		Dispositions	-3,422,000.00		4,242,743.40
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	8,865,000.00	-8,999,574.90	
		Dispositions	-3,080,000.00		3,228,365.20
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,423,000.00	-12,360,767.98	
		Dispositions	-4,885,000.00		4,893,907.10
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	8,692,000.00	-8,690,318.91	
		Dispositions	-1,380,000.00		1,485,372.10
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				
		Acquisitions	870,000.00	-1,025,660.15	
		Dispositions	-1,400,000.00		1,669,609.15
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048				
		Acquisitions	1,270,000.00	-1,585,391.80	
		Dispositions	-7,206,000.00		9,224,411.39
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	126,300.00	-6,984,111.83	
		Dispositions	-45,600.00		2,474,464.11
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	1,995,000.00	-1,911,885.85	
		Dispositions	-2,495,000.00		2,331,070.45
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	1,985,000.00	-1,861,136.00	
		Dispositions	-430,000.00		417,426.80
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG				
		Acquisitions	1,135,000.00	-1,041,749.50	
		Dispositions	-6,930,000.00		6,601,607.70
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031				
		Acquisitions	1,980,000.00	-2,007,586.85	
		Dispositions	-1,980,000.00		2,009,012.00
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	17,200.00	-3,462,818.06	
		Dispositions	-22,450.00		4,747,794.39
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	27,000.00	-564,267.89	
		Dispositions	-44,400.00		1,135,685.57
C925652109	VICI PTYS INC COM				
		Acquisitions	46,000.00	-1,294,908.12	
		Dispositions	-58,200.00		1,736,333.21

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	395,000.00	-499,094.35	
		Dispositions	-755,000.00		981,728.90
C92826C839	VISA INC COM CL A STK	Acquisitions	21,400.00	-4,657,976.76	
		Dispositions	-21,400.00		4,821,538.83
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	19,900.00	-369,929.15	
		Dispositions	-59,800.00		1,042,502.55
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	Acquisitions	1,770,000.00	-2,030,243.15	
		Dispositions	-740,000.00		891,441.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	415,000.00	-534,553.20	
		Dispositions	-530,000.00		712,053.25
SBNDQK61	VORNADO REALTY L.P. 2.15% DUE 06-01-2026BEO	Acquisitions	256,000.00	-255,649.28	
		Dispositions	-256,000.00		262,325.76
C929089100	VOYA FINL INC COM	Acquisitions	6,100.00	-408,247.83	
		Dispositions	-6,100.00		385,258.78
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	28,900.00	-1,456,444.85	
		Dispositions	-28,900.00		1,436,797.67
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-635,000.00		631,987.95
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049	Acquisitions	625,000.00	-687,794.95	
		Dispositions	-1,545,000.00		1,645,837.25
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	230,000.00	-271,004.40	
		Dispositions	-4,745,000.00		5,881,167.30
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,220,000.00	-1,546,367.30	
		Dispositions	-2,660,000.00		3,393,224.25
SBG49725	WALMART INC 5% DUE 10-25-2040				
		Acquisitions	180,000.00	-248,751.00	
		Dispositions	-535,000.00		751,574.25
SB89WZZ2	WALMART INC 5.25% DUE 09-01-2035				
		Acquisitions	1,685,000.00	-2,293,110.80	
		Dispositions	-9,959,000.00		14,142,350.82
SBG49714	WALMART INC 5.625% DUE 04-01-2040				
		Acquisitions	565,000.00	-820,459.10	
		Dispositions	-565,000.00		841,799.15
SB2QVLK7	WALMART INC 6.2% DUE 04-15-2038				
		Acquisitions	405,000.00	-608,386.95	
		Dispositions	-405,000.00		621,646.65
SBJ0K1P4	WALMART INC 6.5% DUE 08-15-2037				
		Acquisitions	335,000.00	-507,421.15	
		Dispositions	-615,000.00		962,844.00
C931142103	WALMART INC COM				
		Acquisitions	62,300.00	-8,627,874.74	
		Dispositions	-17,000.00		2,444,386.26
SBLS12B6	WAL-MART STORES 4.3 DUE 04-22-2044				
		Acquisitions	300,000.00	-374,535.00	
		Dispositions	-300,000.00		397,371.00
C254687106	WALT DISNEY CO				
		Acquisitions	17,900.00	-3,157,812.76	
		Dispositions	-10,600.00		1,767,805.96
C934550203	WARNER MUSIC GROUP CORP CL A CL A				
		Acquisitions	19,400.00	-679,681.95	
		Dispositions	-19,400.00		698,745.99
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050				
		Acquisitions	270,000.00	-272,894.40	
		Dispositions	-245,000.00		254,510.90
SBMWPC0	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052				
		Acquisitions	1,845,000.00	-1,819,271.70	
		Dispositions	-260,000.00		258,814.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNDQBC4	WASTE MGMT INC DEL 1.5% 03-15-2031	Acquisitions	1,190,000.00	-1,098,429.50	
		Dispositions	-3,250,000.00		3,116,724.60
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	340,000.00	-292,797.80	
		Dispositions	-1,755,000.00		1,573,861.15
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	8,100.00	-1,170,701.92	
		Dispositions	-14,000.00		1,919,179.65
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	665,000.00	-829,260.65	
		Dispositions	-1,475,000.00		1,835,718.50
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	335,000.00	-423,597.45	
		Dispositions	-2,740,000.00		3,439,287.35
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	165,000.00	-217,767.00	
		Dispositions	-655,000.00		845,763.50
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	1,227,000.00	-1,669,852.32	
		Dispositions	-1,075,000.00		1,407,012.55
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	3,850,000.00	-5,266,852.30	
		Dispositions	-4,555,000.00		6,136,733.73
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	1,580,000.00	-1,602,697.90	
		Dispositions	-2,445,000.00		2,529,315.10
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-466,556.00	
		Dispositions	-800,000.00		936,215.20
SBMDJ3N1	WELLS FARGO CO 3.9% 12-31-2049	Acquisitions	2,695,000.00	-2,695,000.00	
		Dispositions	-975,000.00		992,550.00
SBKP53W2	WESTLAKE CHEM CORP 3.125% DUE 08-15-2051BEO				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,275,000.00	-1,240,077.75	
		Dispositions	-200,000.00		195,878.00
SBZ1JS17	WESTLAKE CHEM CORP 4.375% 11-15-2047				
		Acquisitions	535,000.00	-626,667.90	
		Dispositions	-200,000.00		222,560.00
C958102105	WESTN DIGITAL CORP COM				
		Acquisitions	5,800.00	-400,692.67	
		Dispositions	-5,800.00		383,099.82
C961214ET6	WESTPAC BKG 2.15% DUE 06-03-2031				
		Acquisitions	2,320,000.00	-2,321,476.35	
		Dispositions	-2,320,000.00		2,375,014.30
SBKGRXP0	WILLIAMS PARTNERS 5.4% DUE 03-04-2044				
		Acquisitions	830,000.00	-1,003,958.05	
		Dispositions	-950,000.00		1,161,997.40
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	8,900.00	-1,102,507.35	
		Dispositions	-7,900.00		1,010,375.51
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	4,400.00	-1,012,080.15	
		Dispositions	-1,800.00		428,491.18
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	3,290.00	-887,310.43	
		Dispositions	-2,530.00		731,894.04
C983793100	XPO LOGISTICS INC COM				
		Acquisitions	11,100.00	-857,064.59	
		Dispositions	-3,500.00		304,546.32
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	1,942.00	-954,771.53	
		Dispositions	-1,942.00		1,062,466.67
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	8,700.00	-1,399,672.59	
		Dispositions	-8,700.00		1,399,241.04
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	24,100.00	-3,878,071.17	
		Dispositions	-20,300.00		4,009,540.45

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98986T108	ZYNGA INC	Acquisitions	286,500.00	-2,266,011.77	
		Dispositions	-107,100.00		951,494.58

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◆ 5% Report - Part A

Single Transactions in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-20 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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◆ 5% Report - Part B

Page 1 of 2

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

◆ 5% Report - Part B

Page 2 of 2

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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◆ 5% Report - Part C Summary

Page 1 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS BD STRIPPED PRIN PMT 00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	Total acquisitions	61	273,780,212.79			0.00	273,780,212.79	273,780,212.79
	Total dispositions	62		273,687,407.35		0.00	275,743,652.96	273,687,407.35
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	45	455,021,267.06			0.00	455,021,267.06	455,021,267.06
	Total dispositions	55		457,825,156.60		0.00	460,023,105.85	457,825,156.60
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	22	504,333,645.10			0.00	504,333,645.10	504,333,645.10
	Total dispositions	33		507,671,089.01		0.00	510,552,300.20	507,671,089.01
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	53	1,148,063,608.77			0.00	1,148,063,608.77	1,148,063,608.77
	Total dispositions	47		1,145,883,870.10		0.00	1,152,313,123.48	1,145,883,870.10
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	156	671,884,374.06			0.00	671,884,374.06	671,884,374.06
	Total dispositions	128		645,377,605.63		0.00	642,786,277.76	645,377,605.63
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	Total acquisitions	289	225,722,741.91			0.00	225,722,741.91	225,722,741.91
	Total dispositions	253		213,479,262.75		0.00	218,181,518.89	213,479,262.75
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	Total acquisitions	254	186,815,861.13			0.00	186,815,861.13	186,815,861.13
	Total dispositions	233		182,031,253.70		0.00	176,674,108.29	182,031,253.70

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

◆ 5% Report - Part C Summary

Page 2 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	Total acquisitions	406	315,086,635.48			0.00	315,086,635.48	315,086,635.48
	Total dispositions	349		339,459,576.05		0.00	342,896,988.05	339,459,576.05
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	249	1,025,210,848.46			0.00	1,025,210,848.46	1,025,210,848.46
	Total dispositions	268		1,017,447,367.44		0.00	1,017,447,367.44	1,017,447,367.44

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

◆ 5% Report - Part C Summary

Page 3 of 3

Series of Transactions by Issue in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

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Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2020), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.36%
3rd Segment Rate	6.11%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2020), without regard to interest rate stabilization
1st Segment Rate	2.22%
2nd Segment Rate	3.38%
3rd Segment Rate	3.92%
Salary Increases	
Minimum Funding Target Normal Cost	See Table 1
Maximum Tax Expected Benefit Increase	See Table 1
Optional Payment Form Election Percentage	
Married Males	25% life annuity 75% joint and 100% survivor annuity with a pop-up
Married Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up 100% life annuity
Unmarried Males and Females	
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2021 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 3

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Disability Rates	See Table 4
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	2021 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$230,000 and the IRC section 401(a)(17) compensation limit of \$290,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2019 Plan Year	5.75%
2020 Plan Year	5.00%
2021 Plan Year	4.25%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$4,070,000 for 2021.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2021

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 1

Salary Increases¹

Age	RIP Rate	PSP Rate
25	6.00%	3.50%
26	6.00%	3.50%
27	6.00%	3.50%
28	6.00%	3.50%
29	6.00%	3.50%
30	5.00%	3.50%
31	5.00%	3.50%
32	5.00%	3.50%
33	5.00%	3.50%
34	5.00%	3.50%
35	4.00%	3.50%
36	4.00%	3.50%
37	4.00%	3.50%
38	4.00%	3.50%
39	4.00%	3.50%
40	3.50%	3.50%
41	3.50%	3.50%
42	3.50%	3.50%
43	3.50%	3.50%
44	3.50%	3.50%
45	3.00%	3.00%
46	3.00%	3.00%
47	3.00%	3.00%
48	3.00%	3.00%
49	3.00%	3.00%
50	2.75%	3.00%
51	2.75%	3.00%
52	2.75%	3.00%
53	2.75%	3.00%
54	2.75%	3.00%
55+	2.50%	2.50%

¹ Reflects 2.00% annual inflation plus increases for merit and productivity.

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 2

Retirement Rates for Active Participants

Age	RIP Rate	PSP Rate
45	0.00%	0.00%
46	7.00%	7.00%
47	7.00%	7.00%
48	7.00%	7.00%
49	7.00%	7.00%
50	7.00%	7.00%
51	7.00%	7.00%
52	7.00%	7.00%
53	7.00%	7.00%
54	7.00%	7.00%
55	7.00%	7.00%
56	7.00%	7.00%
57	7.00%	7.00%
58	7.00%	7.00%
59	15.00%	15.00%
60	15.00%	15.00%
61	15.00%	15.00%
62	30.00%	35.00%
63	20.00%	30.00%
64	20.00%	30.00%
65	30.00%	30.00%
66	25.00%	30.00%
67	25.00%	30.00%
68	25.00%	30.00%
69	25.00%	30.00%
70+	100.00%	100.00%

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Termination Rates—RIP and Former PSP

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Disability Rates

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

5500 Reports

01 JAN 21 - 31 DEC 21

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part A
Single Transactions in Excess of 5%

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

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*Generated by Northern Trust from periodic data on 28 Feb 22 C0699

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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5500 Reports

01 JAN 21 - 31 DEC 21

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 1 of 2

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

*Generated by Northern Trust from periodic data on 28 Feb 22 C0700

◆ 5% Report - Part B

Page 2 of 2

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

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◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS BD STRIPPED PRIN PMT 00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	Total acquisitions	61	273,780,212.79			0.00	273,780,212.79	273,780,212.79
	Total dispositions	62		273,687,407.35		0.00	275,743,652.96	273,687,407.35
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	45	455,021,267.06			0.00	455,021,267.06	455,021,267.06
	Total dispositions	55		457,825,156.60		0.00	460,023,105.85	457,825,156.60
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	22	504,333,645.10			0.00	504,333,645.10	504,333,645.10
	Total dispositions	33		507,671,089.01		0.00	510,552,300.20	507,671,089.01
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	53	1,148,063,608.77			0.00	1,148,063,608.77	1,148,063,608.77
	Total dispositions	47		1,145,883,870.10		0.00	1,152,313,123.48	1,145,883,870.10
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	156	671,884,374.06			0.00	671,884,374.06	671,884,374.06
	Total dispositions	128		645,377,605.63		0.00	642,786,277.76	645,377,605.63
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	Total acquisitions	289	225,722,741.91			0.00	225,722,741.91	225,722,741.91
	Total dispositions	253		213,479,262.75		0.00	218,181,518.89	213,479,262.75
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	Total acquisitions	254	186,815,861.13			0.00	186,815,861.13	186,815,861.13
	Total dispositions	233		182,031,253.70		0.00	176,674,108.29	182,031,253.70

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	Total acquisitions	406	315,086,635.48			0.00	315,086,635.48	315,086,635.48
	Total dispositions	349		339,459,576.05		0.00	342,896,988.05	339,459,576.05
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	249	1,025,210,848.46			0.00	1,025,210,848.46	1,025,210,848.46
	Total dispositions	268		1,017,447,367.44		0.00	1,017,447,367.44	1,017,447,367.44

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

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5500 Reports

01 JAN 21 - 31 DEC 21

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 6,990,487,201.06

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C983919101	#REORG/ XILINX INC STOCK MERGER ADVANCED MICRO 2002030 02-15-2022	Acquisitions	1,800.00	-281,164.50	
		Dispositions	-1,800.00		273,294.10
CG0684D107	#REORG/ATHENE STOCK MERGER APOLLO 000261WAY3 01-03-2022	Acquisitions	26,600.00	-1,514,766.93	
		Dispositions	-26,600.00		1,646,260.09
SBN7S9K0	#REORG/NUTRITION & BIOSCIENCES NAME CHANGE INT FLAV & FRAG 4512A2M 6-1-21	Acquisitions	1,040,000.00	-1,086,769.60	
		Dispositions	-665,000.00		704,118.45
		Free Delivery	-7,733,000.00		
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	1,280,000.00	-1,483,125.80	
		Dispositions	-765,000.00		910,522.50
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	4,200.00	-204,588.31	
		Dispositions	-21,400.00		1,057,317.93
C88579Y101	3M CO COM	Acquisitions	10,100.00	-1,892,903.06	
		Dispositions	-21,600.00		3,879,393.91
SBD6NK92	3M CO FIXED 3.625% 10-15-2047	Acquisitions	520,000.00	-610,630.80	
		Dispositions	-440,000.00		516,173.35
C002824100	ABBOTT LAB COM	Acquisitions	33,300.00	-3,942,911.57	
		Dispositions	-40,600.00		4,850,658.96
SBD6NWW9	ABBOTT LABS 4.75% 04-15-2043	Acquisitions	160,000.00	-212,179.20	
		Dispositions	-50,000.00		68,097.50
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	1,920,000.00	-2,725,213.10	
		Dispositions	-1,055,000.00		1,447,014.40
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	3,110,000.00	-3,547,257.98	
		Dispositions	-2,720,000.00		3,152,355.70

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG	Acquisitions	615,000.00	-798,085.50	
		Dispositions	-505,000.00		647,117.10
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	22,300.00	-2,425,665.62	
		Dispositions	-34,300.00		4,007,537.84
CG1151C101	ACCENTURE PLC SHS CL A NEW	Acquisitions	18,700.00	-5,341,939.27	
		Dispositions	-16,590.00		5,406,619.75
SBMF3VR1	ACTIVISION 2.5% DUE 09-15-2050	Acquisitions	200,000.00	-180,428.00	
		Dispositions	-210,000.00		181,179.60
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	51,900.00	-3,722,545.91	
		Dispositions	-36,700.00		3,241,834.02
C00724F101	ADOBE SYS INC COM	Acquisitions	4,900.00	-2,739,973.61	
		Dispositions	-15,880.00		8,917,624.58
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	33,000.00	-3,359,006.97	
		Dispositions	-33,500.00		3,659,497.13
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Acquisitions	4,173,000.00	-4,196,591.40	
		Dispositions	-1,100,000.00		1,130,973.20
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	Acquisitions	5,305,000.00	-5,300,893.10	
		Dispositions	-745,000.00		761,017.50
C00130H105	AES CORP COM	Acquisitions	19,800.00	-550,054.66	
		Dispositions	-39,300.00		1,047,473.38
C001055102	AFLAC INC COM	Acquisitions	13,400.00	-639,709.54	
		Dispositions	-33,600.00		1,813,936.98
C00846U101	AGILENT TECHNOLOGIES INC COM				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	34,400.00	-4,688,509.53	
		Dispositions	-17,401.00		2,551,842.75
C009158106	AIR PROD & CHEM INC COM				
		Acquisitions	3,560.00	-968,019.25	
		Dispositions	-330.00		95,243.28
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	145,000.00	-143,507.95	
		Dispositions	-425,000.00		428,136.50
SBKP8VJ4	ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO				
		Acquisitions	920,000.00	-935,440.50	
		Dispositions	-720,000.00		747,330.80
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	1,210,000.00	-1,211,108.70	
		Dispositions	-400,000.00		404,752.00
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	450,000.00	-505,377.00	
		Dispositions	-100,000.00		116,151.00
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	470,000.00	-520,548.50	
		Dispositions	-190,000.00		208,511.70
SBMF8DN6	ALEXANDRIA REAL 4.9% DUE 12-15-2030				
		Acquisitions	260,000.00	-309,894.00	
		Dispositions	-2,555,000.00		3,125,414.70
SBLH1NS1	ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032				
		Acquisitions	2,807,000.00	-2,739,847.97	
		Dispositions	-2,402,000.00		2,344,393.41
SBK94080	ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033				
		Acquisitions	688,000.00	-664,128.51	
		Dispositions	-820,000.00		783,088.35
SBNC0149	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	7,865,000.00	-7,724,751.50	
		Dispositions	-3,455,000.00		3,511,717.95
SBLH23S4	ALIBABA GROUP HLDG 2.125% DUE 02-09-2031				
		Acquisitions	670,000.00	-668,921.30	
		Dispositions	-670,000.00		647,159.70

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLH23R3	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	Acquisitions	900,000.00	-893,525.30	
		Dispositions	-900,000.00		857,789.85
SBLH23J5	ALIBABA GROUP HLDG 3.25% DUE 02-09-2061	Acquisitions	5,085,000.00	-5,081,908.50	
		Dispositions	-850,000.00		799,610.40
SBYVHXG4	ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	Acquisitions	1,520,000.00	-1,782,230.20	
		Dispositions	-115,000.00		139,541.00
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	Acquisitions	4,866,000.00	-4,811,962.93	
		Dispositions	-490,000.00		478,837.80
C016255101	ALIGN TECHNOLOGY INC COM	Acquisitions	1,920.00	-1,037,855.29	
		Dispositions	-1,770.00		1,146,606.91
C017175100	ALLEGHANY CORP DEL COM	Acquisitions	820.00	-576,402.46	
		Dispositions	-820.00		535,377.21
CG0176J109	ALLEGION PLC COMMON STOCK	Acquisitions	4,800.00	-659,826.00	
		Dispositions	-4,800.00		702,843.92
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	495,000.00	-573,066.45	
		Dispositions	-1,120,000.00		1,383,481.55
C020002101	ALLSTATE CORP COM	Acquisitions	14,800.00	-1,761,899.22	
		Dispositions	-17,100.00		2,031,290.43
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040	Acquisitions	1,955,000.00	-1,770,668.20	
		Dispositions	-1,570,000.00		1,441,050.60
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	Acquisitions	200,000.00	-183,182.00	
		Dispositions	-2,100,000.00		1,845,861.10
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	375.00	-1,017,670.81	
		Dispositions	-4,614.00		10,428,165.61
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,400.00	-633,690.39	
		Dispositions	-18,400.00		537,955.15
SBKPSXV0	ALTRIA GROUP INC 2.45% DUE 02-04-2032	Acquisitions	3,630,000.00	-3,582,056.55	
		Dispositions	-3,095,000.00		2,967,979.00
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	3,740,000.00	-3,596,972.55	
		Dispositions	-780,000.00		738,502.40
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Acquisitions	1,645,000.00	-1,532,250.65	
		Dispositions	-1,645,000.00		1,527,068.10
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	180,000.00	-169,714.80	
		Dispositions	-945,000.00		923,971.20
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	675,000.00	-675,871.50	
		Dispositions	-220,000.00		226,738.60
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	393,000.00	-459,747.12	
		Dispositions	-200,000.00		248,256.00
C02209S103	ALTRIA GROUP INC COM	Acquisitions	11,000.00	-519,085.63	
		Dispositions	-51,800.00		2,529,138.49
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Acquisitions	1,460,000.00	-1,367,674.35	
		Dispositions	-255,000.00		225,743.85
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	1,900,000.00	-2,351,137.00	
		Dispositions	-525,000.00		641,277.00
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044	Acquisitions	350,000.00	-464,247.00	
		Dispositions	-595,000.00		809,898.60

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135106	AMAZON COM INC COM	Acquisitions	749.00	-2,455,053.41	
		Dispositions	-1,844.00		5,935,069.33
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	320,000.00	-379,497.60	
		Dispositions	-915,000.00		1,083,797.05
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Acquisitions	1,565,000.00	-1,943,990.80	
		Dispositions	-1,990,000.00		2,547,649.20
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041	Acquisitions	2,065,000.00	-2,103,717.15	
		Dispositions	-1,575,000.00		1,626,060.80
SBN45045	AMAZON COM INC NT 3.1% 05-12-2051	Acquisitions	7,122,000.00	-7,238,337.04	
		Dispositions	-2,550,000.00		2,723,739.86
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	Acquisitions	5,351,000.00	-5,479,177.79	
		Dispositions	-1,070,000.00		1,170,190.05
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	270,000.00	-314,112.60	
		Dispositions	-1,335,000.00		1,678,860.75
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	760,000.00	-895,872.80	
		Dispositions	-1,190,000.00		1,397,740.90
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Acquisitions	1,435,000.00	-2,031,504.65	
		Dispositions	-985,000.00		1,372,837.90
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	380,000.00	-432,295.60	
		Dispositions	-380,000.00		418,680.20
SBL59FN6	AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	Acquisitions	710,000.00	-707,039.30	
		Dispositions	-450,000.00		467,613.00
C025816109	AMERICAN EXPRESS CO				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,500.00	-981,271.23	
		Dispositions	-6,500.00		1,007,367.57
C02665T306	AMERICAN HOMES 4 RENT COMMON STOCK				
		Acquisitions	66,000.00	-2,637,177.85	
		Dispositions	-10,800.00		420,966.28
SBNKJ1R1	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO				
		Acquisitions	1,665,000.00	-1,631,067.30	
		Dispositions	-265,000.00		273,487.95
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	1,566,000.00	-1,924,219.38	
		Dispositions	-315,000.00		402,966.90
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				
		Acquisitions	30,900.00	-1,652,777.15	
		Dispositions	-16,100.00		898,855.06
C030420103	AMERICAN WTR WKS CO INC NEW COM				
		Acquisitions	11,500.00	-1,874,579.94	
		Dispositions	-13,800.00		2,240,588.41
C03073E105	AMERISOURCEBERGEN CORP COM				
		Acquisitions	1,500.00	-176,384.50	
		Dispositions	-1,500.00		181,543.86
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042				
		Acquisitions	285,000.00	-321,217.80	
		Dispositions	-2,560,000.00		3,145,282.60
SBVCN939	AMERN INTL GROUP 3.875% DUE 01-15-2035				
		Acquisitions	590,000.00	-646,952.70	
		Dispositions	-968,000.00		1,071,285.60
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				
		Acquisitions	560,000.00	-634,916.80	
		Dispositions	-560,000.00		654,875.20
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044				
		Acquisitions	384,000.00	-473,078.58	
		Dispositions	-995,000.00		1,208,417.95
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Acquisitions	1,275,000.00	-1,609,977.50	
		Dispositions	-285,000.00		349,113.60

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	625,000.00	-593,372.80	
		Dispositions	-915,000.00		914,106.60
C031100100	AMETEK INC NEW COM	Acquisitions	16,700.00	-2,223,338.43	
		Dispositions	-9,000.00		1,277,753.81
C031162CZ1	AMGEN INC 2.0% DUE 01-15-2032 BEO	Acquisitions	460,000.00	-448,237.80	
		Dispositions	-460,000.00		437,478.40
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO	Acquisitions	925,000.00	-909,194.75	
		Dispositions	-335,000.00		321,720.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	2,280,000.00	-2,346,097.50	
		Dispositions	-2,055,000.00		2,205,241.20
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	390,000.00	-449,049.90	
		Dispositions	-430,000.00		525,603.20
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	471,000.00	-577,041.05	
		Dispositions	-571,000.00		734,601.37
C031162100	AMGEN INC COM	Acquisitions	10,490.00	-2,348,952.76	
		Dispositions	-12,270.00		3,049,179.64
C031162DC1	AMGEN INC SR NT 3% 01-15-2052	Acquisitions	5,215,000.00	-5,166,996.84	
		Dispositions	-820,000.00		810,179.75
C032654105	ANALOG DEVICES INC COM	Acquisitions	15,900.00	-2,765,641.87	
		Dispositions	-4,800.00		746,503.70
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059	Acquisitions	1,070,000.00	-1,457,296.15	
		Dispositions	-1,175,000.00		1,698,785.35
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,439,000.00	-1,949,468.09	
		Dispositions	-3,747,000.00		5,038,575.47
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	930,000.00	-1,230,957.60	
		Dispositions	-2,085,000.00		2,732,140.12
SB7SBDV5	ANHEUSER-BUSCH 4% DUE 01-17-2043	Acquisitions	640,000.00	-700,117.20	
		Dispositions	-850,000.00		949,172.50
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	515,000.00	-615,209.50	
		Dispositions	-475,000.00		570,342.00
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,065,000.00	-1,292,318.20	
		Dispositions	-220,000.00		247,592.40
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058	Acquisitions	1,125,000.00	-1,390,640.30	
		Dispositions	-485,000.00		603,468.90
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Acquisitions	1,575,000.00	-1,946,791.45	
		Dispositions	-800,000.00		1,011,635.65
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	2,060,000.00	-2,588,823.60	
		Dispositions	-4,860,000.00		6,156,756.55
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	955,000.00	-1,086,119.40	
		Dispositions	-955,000.00		1,131,050.40
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	2,145,000.00	-2,500,494.30	
		Dispositions	-2,385,000.00		2,908,527.40
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	Acquisitions	1,910,000.00	-2,353,852.40	
		Dispositions	-1,220,000.00		1,505,128.60
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	Acquisitions	205,000.00	-326,370.25	
		Dispositions	-155,000.00		260,325.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03662Q105	ANSYS INC COM	Acquisitions	2,210.00	-824,552.97	
		Dispositions	-440.00		178,010.13
SBLF8T08	ANTHEM INC 2.55% 03-15-2031	Acquisitions	1,420,000.00	-1,414,533.00	
		Dispositions	-1,420,000.00		1,484,922.40
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051	Acquisitions	2,695,000.00	-2,685,190.20	
		Dispositions	-2,200,000.00		2,311,552.60
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047	Acquisitions	630,000.00	-747,094.50	
		Dispositions	-2,107,000.00		2,552,436.26
SBR17WN5	ANTHEM INC 4.65% DUE 08-15-2044	Acquisitions	245,000.00	-295,928.15	
		Dispositions	-100,000.00		123,863.00
C036752103	ANTHEM INC COM	Acquisitions	6,990.00	-2,593,495.71	
		Dispositions	-8,610.00		3,312,501.63
SBMBLB35	ANTHEM INC FIXED 2.25% DUE 05-15-2030	Acquisitions	530,000.00	-547,346.90	
		Dispositions	-530,000.00		528,023.10
SBK6V1D6	ANTHEM INC FIXED 3.7% 09-15-2049	Acquisitions	645,000.00	-718,982.05	
		Dispositions	-755,000.00		860,071.30
SBN40JL0	AON PLC 4.6% DUE 06-14-2044	Acquisitions	225,000.00	-278,381.25	
		Dispositions	-225,000.00		280,453.50
C03743Q108	APA CORP COM	Acquisitions	16,800.00	-350,809.84	
		Dispositions	-16,800.00		301,503.53
C037833DU1	APPLE INC 1.65% DUE 05-11-2030	Acquisitions	430,000.00	-432,610.10	
		Dispositions	-430,000.00		422,333.10
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	-572,473.20	
		Dispositions	-605,000.00		532,904.15
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	2,745,000.00	-2,711,020.65	
		Dispositions	-685,000.00		643,005.40
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	4,175,000.00	-4,168,425.90	
		Dispositions	-2,945,000.00		2,907,199.50
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061				
		Acquisitions	6,575,000.00	-6,510,450.25	
		Dispositions	-345,000.00		322,768.20
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	3,180,000.00	-3,175,850.15	
		Dispositions	-425,000.00		424,594.00
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	970,000.00	-1,089,193.60	
		Dispositions	-970,000.00		1,153,136.00
SBYXT6Z8	APPLE INC 4.5% DUE 02-23-2036				
		Acquisitions	795,000.00	-993,191.40	
		Dispositions	-795,000.00		991,265.85
C037833100	APPLE INC COM STK				
		Acquisitions	34,400.00	-4,564,698.21	
		Dispositions	-65,000.00		9,589,324.35
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047				
		Acquisitions	1,190,000.00	-1,379,640.30	
		Dispositions	-155,000.00		184,653.05
C038222105	APPLIED MATERIALS INC COM				
		Acquisitions	7,000.00	-977,555.39	
		Dispositions	-32,900.00		3,838,539.08
SBZ57QB3	APTIV PLC FIXED 4.4% DUE 10-01-2046				
		Acquisitions	595,000.00	-693,109.55	
		Dispositions	-570,000.00		683,799.90
CG0450A105	ARCH CAPITAL GROUP COM STK				
		Acquisitions	100,200.00	-3,632,643.88	
		Dispositions	-50,500.00		2,038,956.89

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLPLLM3	ARCHER DANIELS 3.25% DUE 03-27-2030	Acquisitions	515,000.00	-584,128.45	
		Dispositions	-515,000.00		552,105.75
SBP9P0G6	ARCHER DANIELS MIDLAND CO NT 2.7% 09-15-2051	Acquisitions	1,390,000.00	-1,372,328.80	
		Dispositions	-165,000.00		166,668.15
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	6,500.00	-409,586.48	
		Dispositions	-6,500.00		433,493.14
C04636NAB9	ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031	Acquisitions	965,000.00	-963,793.75	
		Dispositions	-965,000.00		993,504.45
SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	Acquisitions	545,000.00	-656,795.85	
		Dispositions	-845,000.00		1,095,370.40
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	570,000.00	-849,443.25	
		Dispositions	-325,000.00		484,695.00
SBLB6188	ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	Acquisitions	755,000.00	-671,912.25	
		Dispositions	-755,000.00		627,231.35
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	610,000.00	-592,474.70	
		Dispositions	-3,415,000.00		3,296,471.60
SBNLXVV6	AT&T INC 2.55% DUE 12-01-2033	Acquisitions	570,000.00	-549,229.20	
		Dispositions	-1,795,000.00		1,751,613.65
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031	Acquisitions	640,000.00	-639,590.40	
		Dispositions	-640,000.00		654,854.40
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061	Acquisitions	1,460,000.00	-1,471,811.40	
		Dispositions	-1,335,000.00		1,207,470.95
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060	Acquisitions	295,000.00	-305,451.85	
		Dispositions	-1,365,000.00		1,398,852.15
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,130,000.00	-1,184,172.20	
		Dispositions	-670,000.00		653,071.45
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	315,000.00	-346,681.60	
		Dispositions	-175,000.00		205,110.50
CG06242104	ATLASSIAN CORPORATION PLC COM USD0.1 CL A	Acquisitions	1,445,000.00	-1,672,801.15	
		Dispositions	-350,000.00		416,556.00
SBJN3QH7	ATMOS ENERGY CORP 3.375% DUE 09-15-2049	Acquisitions	8,640.00	-2,000,329.17	
		Dispositions	-8,640.00		3,059,085.39
SBP6SYL1	ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	Acquisitions	85,000.00	-89,013.70	
		Dispositions	-150,000.00		170,167.50
C052769106	AUTODESK INC COM	Acquisitions	2,020,000.00	-2,007,011.40	
		Dispositions	-800,000.00		780,237.60
C053015103	AUTOMATIC DATA PROCESSING INC COM	Acquisitions	13,600.00	-3,893,157.93	
		Dispositions	-13,600.00		4,052,228.53
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	Acquisitions	12,400.00	-2,444,971.61	
		Dispositions	-33,500.00		6,644,346.63
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00	Acquisitions	210,000.00	-263,155.20	
		Dispositions	-675,000.00		828,644.25
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031	Acquisitions	17,300.00	-561,324.92	
		Dispositions	-91,700.00		2,761,135.23
		Acquisitions	1,070,000.00	-1,033,299.00	
		Dispositions	-1,070,000.00		1,062,318.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037	Acquisitions	470,000.00	-492,564.70	
		Dispositions	-525,000.00		580,479.75
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Acquisitions	470,000.00	-498,842.60	
		Dispositions	-350,000.00		357,938.00
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	300,000.00	-326,970.00	
		Dispositions	-300,000.00		352,668.00
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	2,011,000.00	-1,907,888.77	
		Dispositions	-690,000.00		685,720.10
SBG0PVG9	BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	Acquisitions	1,035,000.00	-1,122,042.30	
		Dispositions	-1,385,000.00		1,583,180.35
C05722G100	BAKER HUGHES CO	Acquisitions	68,700.00	-1,590,887.52	
		Dispositions	-68,700.00		1,455,876.48
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	160,000.00	-159,983.60	
		Dispositions	-220,000.00		229,649.20
SBNTG8M7	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	5,800,000.00	-5,798,115.25	
		Dispositions	-2,700,000.00		2,697,110.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	260,000.00	-253,796.40	
		Dispositions	-450,000.00		445,902.10
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	Acquisitions	5,325,000.00	-5,294,638.95	
		Dispositions	-1,525,000.00		1,530,234.75
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	13,175,000.00	-13,251,927.25	
		Dispositions	-1,995,000.00		2,112,077.35
SBD49X71	BANK AMER CORP 3.946% DUE 01-23-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	360,000.00	-388,026.00	
		Dispositions	-360,000.00		410,860.50
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051				
		Acquisitions	2,535,000.00	-2,935,413.95	
		Dispositions	-3,695,000.00		4,273,162.40
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG				
		Acquisitions	1,280,000.00	-1,484,193.80	
		Dispositions	-870,000.00		1,029,625.50
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050				
		Acquisitions	190,000.00	-230,994.40	
		Dispositions	-4,705,000.00		5,684,312.30
SBWX8CG4	BANK AMER CORP 4.75% DUE 04-21-2045				
		Acquisitions	335,000.00	-394,291.65	
		Dispositions	-550,000.00		720,675.20
SBLBP4H5	BANK AMER CORP 4.875% DUE 04-01-2044				
		Acquisitions	350,000.00	-440,244.00	
		Dispositions	-350,000.00		453,911.50
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042				
		Acquisitions	350,000.00	-507,899.00	
		Dispositions	-750,000.00		1,079,494.00
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048				
		Acquisitions	190,000.00	-224,120.20	
		Dispositions	-190,000.00		234,000.20
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	345,000.00	-401,548.95	
		Dispositions	-240,000.00		270,326.40
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	20,500.00	-1,025,865.12	
		Dispositions	-138,700.00		6,816,240.87
SBN6J9S2	BANK OF AMERICA CORPORATION 2.651% 03-11-2032				
		Acquisitions	655,000.00	-657,515.20	
		Dispositions	-655,000.00		664,471.30
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	4,590,000.00	-4,424,422.10	
		Dispositions	-3,285,000.00		3,227,144.50

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SBN6J9V5	BANK OF AMERICA CORPORATION 3.483% 03-13-2052	Acquisitions	3,505,000.00	-3,505,000.00	
		Dispositions	-1,005,000.00		1,058,033.85
C06417N103	BANK OZK COM	Acquisitions	18,800.00	-792,577.01	
		Dispositions	-18,800.00		774,322.20
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	1,220,000.00	-1,545,223.20	
		Dispositions	-1,220,000.00		1,626,676.90
SBMFPC29	BARCLAYS PLC FXD RATE RESETTNG SUB NT 3.811% 03-10-2042	Acquisitions	4,121,000.00	-4,098,562.10	
		Dispositions	-1,521,000.00		1,622,408.16
SBMYT9K9	BAXTER INTL INC 3.132% 12-01-2051	Acquisitions	570,000.00	-570,000.00	
		Dispositions	-570,000.00		590,907.10
C071813109	BAXTER INTL INC COM	Acquisitions	19,700.00	-1,493,351.13	
		Dispositions	-12,900.00		1,057,632.07
SBMYC823	BAYLOR SCOTT & WHITE HLDGS 1.777% 11-15-2030	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		309,936.00
SBN33QC0	BECTION DICKINSON & 1.957% DUE 02-11-2031	Acquisitions	840,000.00	-840,000.00	
		Dispositions	-840,000.00		806,584.00
C075887109	BECTION DICKINSON & CO COM	Acquisitions	7,320.00	-1,795,821.97	
		Dispositions	-7,320.00		1,771,078.06
SBMDFM32	BECTION DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	430,000.00	-475,537.00	
		Dispositions	-1,385,000.00		1,592,875.50
SBMYX9H8	BELL CANADA FIXED 3.2% DUE 02-15-2052	Acquisitions	850,000.00	-849,591.55	
		Dispositions	-850,000.00		868,592.25
C0778FPAB5	BELL CDA FIXED 4.3% 07-29-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	220,000.00	-266,393.60	
		Dispositions	-540,000.00		650,403.00
SBNYCQP9	BELL CDA GTD NT SER US-4 3.65% 03-17-2051	Acquisitions	1,525,000.00	-1,604,055.50	
		Dispositions	-395,000.00		427,465.05
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052	Acquisitions	420,000.00	-418,269.60	
		Dispositions	-230,000.00		243,135.30
C084423102	BERKLEY W R CORP COM	Acquisitions	25,800.00	-1,916,129.51	
		Dispositions	-11,900.00		926,786.10
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	Acquisitions	500,000.00	-488,390.00	
		Dispositions	-1,575,000.00		1,498,881.00
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	386,000.00	-489,992.26	
		Dispositions	-1,250,000.00		1,523,299.25
C086516101	BEST BUY INC COM STK	Acquisitions	20,466.00	-2,305,090.91	
		Dispositions	-19,900.00		2,548,855.46
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	4,730.00	-1,477,509.84	
		Dispositions	-2,840.00		744,763.99
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049	Acquisitions	395,000.00	-420,440.30	
		Dispositions	-1,325,000.00		1,478,501.25
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050	Acquisitions	190,000.00	-182,495.00	
		Dispositions	-190,000.00		186,122.10
SBK1WFJ8	BOEING CO 3.9% 05-01-2049	Acquisitions	710,000.00	-693,182.10	
		Dispositions	-520,000.00		519,911.60
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	6,205,000.00	-8,284,020.65	
		Dispositions	-1,535,000.00		2,108,592.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKPSXR6	BOEING CO FIXED 2.196% DUE 02-04-2026	Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,599,142.00
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059	Acquisitions	685,000.00	-700,731.05	
		Dispositions	-805,000.00		824,192.15
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	2,220,000.00	-2,979,166.55	
		Dispositions	-4,410,000.00		5,793,110.10
C09857L108	BOOKING HLDGS INC COM	Acquisitions	2,114.00	-5,122,336.81	
		Dispositions	-433.00		1,007,597.69
C100557107	BOSTON BEER INC CLA CLA	Acquisitions	1,601.00	-1,650,743.38	
		Dispositions	-1,601.00		951,711.64
C101137107	BOSTON SCIENTIFIC CORP COM	Acquisitions	43,800.00	-1,835,567.54	
		Dispositions	-34,400.00		1,492,216.94
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Acquisitions	580,000.00	-552,426.80	
		Dispositions	-340,000.00		312,364.80
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Acquisitions	3,370,000.00	-3,226,452.73	
		Dispositions	-825,000.00		805,827.90
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Acquisitions	2,600,000.00	-2,562,547.80	
		Dispositions	-1,460,000.00		1,490,279.60
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	695,000.00	-804,594.55	
		Dispositions	-80,000.00		92,234.40
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	Acquisitions	1,155,000.00	-1,407,489.30	
		Dispositions	-325,000.00		437,992.75
C110122108	BRISTOL MYERS SQUIBB CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,500.00	-2,294,813.03	
		Dispositions	-112,300.00		7,159,332.91
SBMWV9C9	BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045				
		Acquisitions	345,000.00	-460,136.85	
		Dispositions	-169,000.00		227,507.80
C11135F101	BROADCOM INC COM				
		Acquisitions	7,480.00	-3,757,473.06	
		Dispositions	-10,410.00		5,023,968.63
C116794108	BRUKER CORP				
		Acquisitions	15,500.00	-1,109,410.31	
		Dispositions	-4,400.00		357,842.54
SBP0V900	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	440,000.00	-575,806.00	
		Dispositions	-205,000.00		268,154.35
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	41,600.00	-2,262,638.96	
		Dispositions	-30,700.00		1,559,619.90
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	1,105,000.00	-1,476,141.80	
		Dispositions	-580,000.00		723,932.80
SBYP8NL8	BURL NORTHN SANTA 3.9% DUE 08-01-2046				
		Acquisitions	255,000.00	-281,792.85	
		Dispositions	-245,000.00		307,283.90
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045				
		Acquisitions	655,000.00	-802,413.50	
		Dispositions	-655,000.00		788,618.25
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042				
		Acquisitions	800,000.00	-988,796.25	
		Dispositions	-230,000.00		296,909.30
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050				
		Acquisitions	715,000.00	-780,849.75	
		Dispositions	-445,000.00		503,691.50
SBFMN5B7	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048				
		Acquisitions	860,000.00	-1,045,198.25	
		Dispositions	-500,000.00		631,335.00

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	1,070,000.00	-1,226,085.15	
		Dispositions	-637,000.00		774,146.13
SBD00GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	Acquisitions	875,000.00	-1,127,556.40	
		Dispositions	-875,000.00		1,204,154.35
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	Acquisitions	2,055,000.00	-2,143,900.75	
		Dispositions	-1,455,000.00		1,588,429.05
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .01% FROM 04-01-2021 TO 04-05-2021	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .02% FROM 03-30-2021 TO 03-31-2021	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .02% FROM 10-19-2021 TO 10-20-2021	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .02% FROM 10-20-2021 TO 10-21-2021	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .03% FROM 08-20-2021 TO 08-23-2021	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .03% FROM 12-15-2021 TO 12-16-2021	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .04% FROM 08-11-2021 TO 08-12-2021	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .05% FROM 08-04-2021 TO 08-05-2021	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .05% FROM 11-30-2021 TO 12-01-2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .06% FROM 12-03-2021 TO 12-06-2021				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .06% FROM 12-06-2021 TO 12-07-2021				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BOFA SECU .04% FROM 08-11-2021 TO 08-12-2021				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BOFA SECU .04% FROM 10-08-2021 TO 10-12-2021				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BOFA SECU .04% FROM 10-12-2021 TO 10-13-2021				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BOFA SECU 0% FROM 06-08-2021 TO 06-09-2021				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .03% FROM 01-26-2021 TO 01-27-2021				
		Acquisitions	20,300,000.00	-20,300,000.00	
		Dispositions	-20,300,000.00		20,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .03% FROM 01-27-2021 TO 01-28-2021				
		Acquisitions	20,200,000.00	-20,200,000.00	
		Dispositions	-20,200,000.00		20,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .04% FROM 08-19-2021 TO 08-20-2021				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .08% FROM 01-25-2021 TO 01-26-2021				
		Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .09% FROM 01-15-2021 TO 01-19-2021				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .12% FROM 01-05-2021 TO 01-06-2021	Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 0% FROM 05-05-2021 TO 05-06-2021	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .04% FROM 09-08-2021 TO 09-09-2021	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .05% FROM 01-28-2021 TO 01-29-2021	Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .06% FROM 01-22-2021 TO 01-25-2021	Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 01-04-2021 TO 01-05-2021	Acquisitions	10,700,000.00	-10,700,000.00	
		Dispositions	-10,700,000.00		10,700,000.00
C77799FEB1	BUY TO OPEN REPO W/J.P. MORG .04% FROM 02-22-2021 TO 02-23-2021	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799AUG3	BUY TO OPEN REPO W/SCOTIA CA .04% FROM 08-12-2021 TO 08-13-2021	Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799NOV9	BUY TO OPEN REPO W/SCOTIA CA .04% FROM 11-17-2021 TO 11-18-2021	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JUN9	BUY TO OPEN REPO W/SCOTIA CA 0% FROM 06-09-2021 TO 06-10-2021	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C12685J105	CABLE ONE INC COM	Acquisitions	119.00	-200,712.20	
		Dispositions	-119.00		215,141.63
C127387108	CADENCE DESIGN SYS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,300.00	-4,300,778.95	
		Dispositions	-5,300.00		762,230.64
S9KXDGMU	CALL BONDOPT CHASUS33 06/07/2021 FNCL 2.5% 06/14/20 103.390625 317564L75				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,125.00
S9KY5Y1U	CALL BONDOPT CHASUS33 07/07/2021 FNCL 2.5% 07/14/20 104.046875 317555GU8				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		859.38
S9KMYMY3U	CALL SWO USD BARCGB33 P 3MLIBOR / R 1.935% 317U453Y0 06/18/2021				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9L2ANZU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.975% 317U424Z3 10/29/2021				
		Acquisitions	6,400,000.00	0.00	
		Dispositions	-6,400,000.00		7,600.00
S9L1QZCU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.195% 317U181Z6 10/04/2021				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,656.25
S9L1PPXU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.2% 317U160Z1 10/01/2021				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,498.13
S9L2EH3U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.214% 317U493Z9 11/08/2021				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,940.00
S9L1GDQU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.48% 317U090Z6 09/20/2021				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,240.00
S9L13BNU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.504% 317U960Y6 08/27/2021				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		13,680.00
S9L1VN7U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.542% 317U240Z5 10/13/2021				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		14,018.75
S9KZXLQU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.542% 317U933Y0 08/23/2021				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		6,337.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L2VE0U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.62% 317U732Z0 12/01/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,977.50
S9KZ6N3U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.762% 317U616Y4 07/14/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,731.25
S9KY9ZSU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.89% 317U335Y4 06/04/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,560.00
S9KYNZNU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.968% 317U467Y4 06/21/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,804.00
S9K92PXU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.495% 317U367X7 02/16/2021	Acquisitions	8,200,000.00	0.00	
		Dispositions	-8,200,000.00		5,945.00
S9K9LZ1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.16% 317U606X8 03/12/2021	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		6,352.50
S9KZMK5U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.505% 317U856Y3 08/09/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		9,000.00
S9L26Y4U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.59% 317U380Z5 10/25/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		13,000.00
S9KXWG1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.88% 317U170Y2 05/17/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,025.00
S9K8VJKU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.445% 317U341X8 02/08/2021	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,410.00
S9L2TW0U	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.65% 317U710Z6 11/29/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,025.00
S9KYVNAU	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.84% 317U535Y2 07/06/2021				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		15,000.00
S9KZTKMU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.031% 317U888Y5 08/16/2021				
		Acquisitions	1,750,000.00	0.00	
		Dispositions	-1,750,000.00		3,281.25
S9L3EETU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.605% 317U912Z2 12/20/2021				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,630.00
S9KZC49U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.683% 317U725Y2 07/23/2021				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		12,600.00
S9KXTFXU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.995% 317U110Y5 05/10/2021				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		13,050.00
S9L14YQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% 317U979Y5 08/31/2021				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		6,053.75
S9L15SCU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.937% 317U984Y8 08/31/2021				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,930.00
S9L1RSKU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.227% 317U183Z4 10/04/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,820.00
S9L1VDMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.243% 317U232Z5 10/12/2021				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		4,750.00
S9K8RP4U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.27% 317U261X4 02/04/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,800.00
S9KX9TBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.45% 317U827X1 04/12/2021				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,062.50
S9L1EPQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.485% 317U075Z5 09/17/2021				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,993.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L1XPMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.517% 317U272Z6 10/15/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		8,778.75
S9L1FDLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% 317U083Z5 09/20/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,033.50
S9L1C69U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.538% 317U061Z1 09/13/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,922.50
S9L1KTBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.54% 317U120Z0 09/27/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,702.00
S9L19SMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.549% 317U022Z9 09/07/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,000.00
S9L1LYQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.568% 317U132Z6 09/27/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,496.75
S9L22CVU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.569% 317U310Z0 10/18/2021	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		7,683.00
S9L28GBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.635% 317U396Z7 10/27/2021	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		9,625.00
S9L31WLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.638% 317U781Z0 12/06/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9KZBABU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.65% 317U692Y1 07/21/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,975.00
S9L2CK5U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.667% 317U472Z4 11/04/2021	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		22,330.00
S9KZ6FTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.686% 317U609Y3 08/11/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,425.00
S9L2NTYU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.728% 317U595Z6 11/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		18,260.00
S9KXXVPU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.886% 317U188Y2 05/19/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9KYFS8U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.943% 317U378Y2 06/11/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		12,520.50
S9KYPE5U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.945% 317U473Y6 06/21/2021				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9K8WAEU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.025% 317U346X3 02/08/2021				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,440.00
S9K9XZWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.06% 317U694X1 04/01/2021				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,112.50
S9K9KBDU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.107% 317U581X7 03/10/2021				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,704.00
S9K8S27U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.295% 317U290X9 02/05/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,800.00
S9KX2R1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.41% 317U750X2 04/06/2021				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,905.00
S9K9CY1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.47% 317U498X9 03/01/2021				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,480.00
S9KYM6U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.476% 317U448Y8 07/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		9,515.00

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S9L37MZU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.485% 317U800Z7 12/09/2021	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		8,827.50
S9K94PYU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.487% 317U379X3 02/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,360.00
S9L2261U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.49% 317U322Z6 10/20/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,165.00
S9K8W04U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.498% 317U347X2 02/11/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,480.00
S9L11EFU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.503% 317U942Y9 08/23/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		13,455.00
S9K9EJMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.513% 317U507X8 03/02/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		9,400.00
S9L12HWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.53% 317U949Y2 08/26/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		18,445.00
S9L1ASNU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.56% 317U025Z6 09/09/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,705.00
S9L3KFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.565% 317U961Z2 12/29/2021	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,625.00
S9L1BHCU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.57% 317U032Z7 09/10/2021	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		25,050.00
S9KZHC7U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.645% 317U814Y4 08/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9L3ARPU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.69% 317U846Z3 12/15/2021				

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S9K9RM9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.78% 317U652X1 03/22/2021	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		17,432.50
S9KYE09U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.785% 317U361Y1 08/10/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,100.00
S9KYE09U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.785% 317U361Y1 08/10/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		21,800.00
S9L2GXXU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.81% 317U511Z7 11/08/2021	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,055.00
S9KX9REU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.868% 317U829X9 04/12/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,480.00
S9KY2FXU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.885% 317U216Y8 05/21/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,360.00
S9KYWK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.888% 317U562Y8 07/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,075.00
S9KY8SFU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.915% 317U319Y4 06/03/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,680.00
S9KXCM9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.935% 317U885X0 04/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,840.00
S9L2TX4U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.31% 317U708Z0 11/29/2021	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,800.00
S9L3DDBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.379% 317U908Z8 12/20/2021	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		6,608.00
S9K9BGMU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.392% 317U467X6 02/26/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,817.50

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S9K9APBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.425% 317U454X1 02/26/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,180.00
S9KYKCVU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.47% 317U421Y9 07/13/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,565.00
S9L18X8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.48% 317U012Z1 09/07/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,385.00
S9L2BZ6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.685% 317U444Z9 11/01/2021	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		26,640.00
S9K9PNNU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.745% 317U632X6 03/17/2021	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		18,240.00
S9K9XF6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.83% 317U696X9 04/01/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,060.00
S9KY407U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.847% 317U243Y5 05/26/2021	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		16,485.00
S9KXVKHU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.945% 317U147Y2 05/14/2021	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		16,170.00
S9KYDMBU	CALL SWO_CDX BARCGB33 09/15/2021 CDX.NA.IG.36 3175EQ583	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,100.00
S9KYSWU	CALL SWO_CDX BARCGB33 15/09/2021 ITRAXX EUROPE SERIES 3 3175809M2	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,464.65
S9L1AVAU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		3,910.20
S9L1BKGU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546				

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S9L1GHXU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546	Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		4,686.06
S9L1HERU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		4,321.54
S9L1HERU	CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES 3 317556546	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		4,624.52
S9KX6GHU	CALL SWO_CDX BARCGB33 16/06/2021 ITRAXX EUROPE SERIES 3 3175199P3	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,729.90
S9KX4GWU	CALL SWO_CDX BARCGB33 16/06/2021 ITRAXX EUROPE SERIES 3 3175299K3	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,350.67
S9KX8WUU	CALL SWO_CDX BARCGB33 16/06/2021 ITRAXX EUROPE SERIES 3 3175299K3	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,074.86
S9KZVF2U	CALL SWO_CDX BARCGB33 17/11/2021 ITRAXX EUROPE SERIES 3 3175229Z5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,894.61
S9KY9XSU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175119X3	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,518.51
S9KMY4U	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175119X3	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,464.97
S9KYDMAU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		4,199.35
S9KYEJFU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,865.39
S9KYGBVU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,523.52

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S9KYJNHU	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175220P6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,599.48
S9KY465U	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175419W2	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,253.37
S9KY1G4U	CALL SWO_CDX BARCGB33 18/08/2021 ITRAXX EUROPE SERIES 3 3175439A6	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,171.95
S9K9C84U	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317522PM6	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,182.05
S9K9PQKU	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317546D48	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,138.82
S9K9SKSU	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317546D48	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,106.94
S9K9ATGU	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317548592	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,575.81
S9K9WD3U	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 317548592	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,980.29
S9K9VH6U	CALL SWO_CDX BARCGB33 19/05/2021 ITRAXX EUROPE SERIES 3 3175930X0	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,200.34
S9KZ1VCU	CALL SWO_CDX BARCGB33 20/10/2021 ITRAXX EUROPE SERIES 3 3175F54A4	Acquisitions	870,000.00	0.00	
		Dispositions	-3,000,000.00		3,459.05
S9K93XGU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,738.14
S9K8TDLU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,333.00
S9K8VTHU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,702.72
S9K91QYU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,091.09
S9K95H DU	CALL SWO_CDX BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,465.61
S9KXC43U	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754F6A2				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,984.10
S9KXF AFU	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754F6A2				
		Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,976.08
S9KY2JU U	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 3175574D5				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,162.73
S9KYNXGU	CALL SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 3175849P7				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,335.65
S9K8UKCU	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM814				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,295.00
S9K8VSZU	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM871				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,135.00
S9K8XNGU	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM871				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,897.50
S9K98ACU	CALL SWO_CDX BNPAFRPP 05/19/2021 CDX.NA.IG.35 3175EN317				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,742.50

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S9L1HGAU	CALL SWO_CDX BNPAFRPP 12/15/2021 CDX.NA.IG.36 3175JJ634	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,180.60
S9L1JRAU	CALL SWO_CDX BNPAFRPP 12/15/2021 CDX.NA.IG.36 3175JJ634	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,232.00
S9KYMK1U	CALL SWO_CDX BNPAFRPP 15/09/2021 ITRAXX EUROPE SERIES 3 3175669P4	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,031.25
S9KZALSU	CALL SWO_CDX BNPAFRPP 17/11/2021 ITRAXX EUROPE SERIES 3 3175759D2	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,367.79
S9KY3NHU	CALL SWO_CDX BNPAFRPP 18/08/2021 ITRAXX EUROPE SERIES 3 3175659Z4	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,500.29
S9K9S96U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 3175139U5	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,167.89
S9K9VD6U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 3175139U5	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,327.52
S9K9HG9U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317546646	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,164.59
S9K9MXUU	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317546646	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,363.33
S9K9WE4U	CALL SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317552354	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,980.29
S9K8XLXU	CALL SWO_CDX BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 31754ADA5	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,309.12
S9K95HLU	CALL SWO_CDX BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 31754ADA5				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K8TKQU	CALL SWO_CDX BOFAUS6S 03/17/2021 CDX.NA.IG.35 3175DA977	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,813.88
S9K94XEU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175DB017	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,280.00
S9K99TKU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175DB017	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,415.00
S9K91HFU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175EM996	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,386.25
S9K9JPBU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175EN796	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		437.50
S9K9AXVU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175ZP137	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,340.00
S9K93AFU	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175ZP137	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9KX3AFU	CALL SWO_CDX BOFAUS6S 06/16/2021 CDX.NA.IG.35 3175EP338	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,625.00
S9KXC65U	CALL SWO_CDX BOFAUS6S 06/16/2021 CDX.NA.IG.35 3175EP627	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,626.00
S9KY7V9U	CALL SWO_CDX BOFAUS6S 08/18/2021 CDX.NA.IG.36 3175EQ526	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,340.00
S9KZX48U	CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36 3175ER789	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,047.00
S9L18R2U	CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36 3175ES001	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,480.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L1ANBU	CALL SWO_CDX BOFAUS6S 15/12/2021 ITRAXX EUROPE SERIES 3 3175889H6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,919.23
S9KX3AEU	CALL SWO_CDX BOFAUS6S 16/06/2021 ITRAXX EUROPE SERIES 3 3175119L9	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,679.10
S9K94WVU	CALL SWO_CDX BOFAUS6S 21/04/2021 ITRAXX EUROPE SERIES 3 3175439U2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,814.18
S9K94XCU	CALL SWO_CDX BOFAUS6S 21/04/2021 ITRAXX EUROPE SERIES 3 3175FDSF0	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,577.55
S9KY1A3U	CALL SWO_CDX BOFAUS6S 21/07/2021 ITRAXX EUROPE SERIES 3 31754RW82	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,894.30
S9K9PQYU	CALL SWO_CDX CHASUS33 05/19/2021 CDX.NA.IG.35 3175DB249	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,418.00
S9K92A0U	CALL SWO_CDX CHASUS33 05/19/2021 CDX.NA.IG.35 3175EN036	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,827.50
S9KXLBGU	CALL SWO_CDX CHASUS33 07/21/2021 CDX.NA.IG.36 3175PS124	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,064.00
S9L1EHTU	CALL SWO_CDX CHASUS33 15/12/2021 ITRAXX EUROPE SERIES 3 3175899J0	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,031.67
S9KYXJ4U	CALL SWO_CDX CHASUS33 20/10/2021 ITRAXX EUROPE SERIES 3 31753A549	Acquisitions	1,800,000.00	0.00	
		Dispositions	-3,600,000.00		4,438.28
S9K9VXNU	CALL SWO_CDX CITIUS33 05/19/2021 CDX.NA.IG.35 3175EP205	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,162.00
S9KY3PWU	CALL SWO_CDX CITIUS33 08/18/2021 CDX.NA.IG.36 3175EQ443				

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		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,484.00
S9KXW78U	CALL SWO_CD X CITIUS33 09/15/2021 CDX.NA.IG.36 3175SI065				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,112.00
S9K8TEMU	CALL SWO_CD X CSFPGB2L 04/21/2021 CDX.NA.IG.35 3175DA985				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,312.00
S9KXES5U	CALL SWO_CD X CSFPGB2L 06/16/2021 CDX.NA.IG.35 3175DB512				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,000.00
S9K9WL2U	CALL SWO_CD X CSFPGB2L 06/16/2021 CDX.NA.IG.35 3175EP254				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9KXJRWU	CALL SWO_CD X CSFPGB2L 06/16/2021 CDX.NA.IG.36 3175ZP905				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,472.00
S9KY6UNU	CALL SWO_CD X CSFPGB2L 08/18/2021 CDX.NA.IG.36 3175EQ484				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,256.00
S9KY9WDU	CALL SWO_CD X CSFPGB2L 08/18/2021 CDX.NA.IG.36 3175EQ567				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,261.00
S9KYE65U	CALL SWO_CD X CSFPGB2L 09/15/2021 CDX.NA.IG.36 3175JL290				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,426.50
S9KYL9U	CALL SWO_CD X CSFPGB2L 09/15/2021 CDX.NA.IG.36 3175JL290				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,426.50
S9KYSB0U	CALL SWO_CD X CSFPGB2L 09/15/2021 CDX.NA.IG.36 3175JL878				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,058.00
S9L19WBU	CALL SWO_CD X CSFPGB2L 12/15/2021 CDX.NA.IG.36 3175ES035				
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,451.00

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S9K9Q79U	CALL SWO_CDX DEUTGB2L 05/19/2021 CDX.NA.IG.35 3175EP064	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,425.00
S9KX282U	CALL SWO_CDX DEUTGB2L 06/16/2021 CDX.NA.IG.35 3175PS108	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,680.00
S9KYEGEU	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175JL571	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,480.00
S9KYMM2U	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175ZM621	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,889.00
S9KYPZPU	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175ZM621	Acquisitions	5,500,000.00	0.00	
		Dispositions	-5,500,000.00		5,500.00
S9L1KRFU	CALL SWO_CDX DEUTGB2L 12/15/2021 CDX.NA.IG.36 3175ES233	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,436.00
S9KYLJ5U	CALL SWO_CDX DEUTGB2L 15/09/2021 ITRAXX EUROPE SERIES 3 3175DB983	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,565.23
S9KX5HBU	CALL SWO_CDX DEUTGB2L 16/06/2021 ITRAXX EUROPE SERIES 3 3175619A8	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,167.38
S9KZ9EXU	CALL SWO_CDX DEUTGB2L 17/11/2021 ITRAXX EUROPE SERIES 3 3175883K5	Acquisitions	4,100,000.00	0.00	
		Dispositions	-4,100,000.00		4,670.66
S9KZWLRU	CALL SWO_CDX DEUTGB2L 17/11/2021 ITRAXX EUROPE SERIES 3 3175883K5	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		4,466.02
S9KY3KCU	CALL SWO_CDX DEUTGB2L 18/08/2021 ITRAXX EUROPE SERIES 3 3175429X8	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,680.72
S9KY5K6U	CALL SWO_CDX DEUTGB2L 18/08/2021 ITRAXX EUROPE SERIES 3 3175430X5				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		3,932.85
S9K99TVU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 3175219G9	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,434.50
S9K9KKKU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317546653	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,850.92
S9K9NVJU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317546653	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,649.95
S9K9UXEU	CALL SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317565FA2	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,783.80
S9K9732U	CALL SWO_CDX DEUTGB2L 21/04/2021 ITRAXX EUROPE SERIES 3 3175329E1	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,069.96
S9K97BLU	CALL SWO_CDX DEUTGB2L 21/04/2021 ITRAXX EUROPE SERIES 3 3175329E1	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,073.80
S9K8SDAU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,640.00
S9K8UKBU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		660.00
S9K91QWU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,968.75
S9K92ZZU	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175EN010	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,050.00
S9K91NVU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175DB009	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		875.00

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S9K93VSU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175SH737	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,310.00
S9K9BQZU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175SQ687	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,783.00
S9K9MHNU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175ZP418	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,002.00
S9K9SKNU	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175ZP418	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,453.00
S9KXJ56U	CALL SWO_CDX GSILGB2X 06/16/2021 CDX.NA.IG.36 3175DB561	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,139.00
S9KXRL9U	CALL SWO_CDX GSILGB2X 07/21/2021 CDX.NA.IG.36 3175JL589	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,340.00
S9KXLBEU	CALL SWO_CDX GSILGB2X 07/21/2021 CDX.NA.IG.36 3175PS116	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,967.00
S9KXUBEU	CALL SWO_CDX GSILGB2X 08/18/2021 CDX.NA.IG.36 3175JL522	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,400.00
S9KY353U	CALL SWO_CDX GSILGB2X 08/18/2021 CDX.NA.IG.36 3175ZM142	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,311.50
S9KYXL6U	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175EQ971	Acquisitions	400,000.00	0.00	
		Dispositions	-3,800,000.00		4,009.00
S9KZVZWU	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175ER706	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,167.00
S9KZGP9U	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175JM249				

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S9KZ3UHU	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175ZN397	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,525.00
S9KZWPNU	CALL SWO_CDX GSILGB2X 11/17/2021 CDX.NA.IG.36 3175ER730	Acquisitions	2,300,000.00	0.00	
		Dispositions	-4,500,000.00		4,770.00
S9L1GFUU	CALL SWO_CDX GSILGB2X 12/15/2021 CDX.NA.IG.36 3175ES217	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,300.00
S9KX5HHU	CALL SWO_CDX GSILGB2X 16/06/2021 ITRAXX EUROPE SERIES 3 3175230A7	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,801.25
S9KX7FKU	CALL SWO_CDX GSILGB2X 16/06/2021 ITRAXX EUROPE SERIES 3 3175479E9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,167.38
S9K9TAMU	CALL SWO_CDX GSILGB2X 16/06/2021 ITRAXX EUROPE SERIES 3 3175479E9	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,129.33
S9K9WF7U	CALL SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175129U7	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,846.24
S9K9WF7U	CALL SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175329J0	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,532.74
S9K9LEEU	CALL SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175329T8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,637.62
S9KY2CQU	CALL SWO_CDX GSILGB2X 21/07/2021 ITRAXX EUROPE SERIES 3 31751FE16	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,969.96
S9KXF07U	CALL SWO_CDX GSILGB2X 21/07/2021 ITRAXX EUROPE SERIES 3 31754TD22	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,573.92
S9K9S08U	CALL SWO_CDX MSCSUS33 05/19/2021 CDX.NA.IG.35 3175EP106	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,750.00

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S9L1293U	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	Acquisitions	1,100,000.00	0.00	
		Dispositions	-3,200,000.00		3,216.00
S9L16CLU	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,900.00
S9L16CMU	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,168.00
S9L1ASMU	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES043	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,729.00
S9L1DXDU	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES043	Acquisitions	5,400,000.00	0.00	
		Dispositions	-5,400,000.00		5,400.00
S9L1ELEU	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES076	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,538.00
S9K9DBCU	CALL SWO_CDX MSCSUS33 19/05/2021 ITRAXX EUROPE SERIES 3 3175609T9	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,303.28
S9K96XCU	CALL SWO_CDX MSCSUS33 21/04/2021 ITRAXX EUROPE SERIES 3 31754A837	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,593.90
S9K98L7U	CALL SWO_CDX MSCSUS33 21/04/2021 ITRAXX EUROPE SERIES 3 31754A837	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,349.92
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	Acquisitions	1,250,000.00	-1,218,923.50	
		Dispositions	-1,075,000.00		1,077,719.50
C134429109	CAMPBELL SOUP CO COM	Acquisitions	45,700.00	-1,901,237.60	
		Dispositions	-2,000.00		86,472.94
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				

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		Acquisitions	195,000.00	-232,966.50	
		Dispositions	-554,000.00		631,939.38
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO				
		Acquisitions	3,611,000.00	-3,596,023.18	
		Dispositions	-320,000.00		330,048.00
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	5,722,000.00	-5,705,391.62	
		Dispositions	-1,165,000.00		1,186,884.00
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	20,800.00	-2,937,394.32	
		Dispositions	-6,700.00		969,398.90
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	43,696.00	-2,115,301.16	
		Dispositions	-21,630.00		1,180,050.45
C142339100	CARLISLE COMPANIES INC COM				
		Acquisitions	5,700.00	-845,826.35	
		Dispositions	-9,500.00		1,647,114.87
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050				
		Acquisitions	440,000.00	-463,346.40	
		Dispositions	-345,000.00		362,639.55
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI				
		Acquisitions	26,900.00	-1,171,620.23	
		Dispositions	-26,900.00		1,274,233.77
C147528103	CASEYS GEN STORES INC COM				
		Acquisitions	1,100.00	-209,408.53	
		Dispositions	-1,100.00		212,542.66
SBMM1RV4	CATERPILLAR INC 4.75% DUE 05-15-2064				
		Acquisitions	585,000.00	-841,357.40	
		Dispositions	-920,000.00		1,297,862.70
C149123101	CATERPILLAR INC COM				
		Acquisitions	23,800.00	-5,252,317.71	
		Dispositions	-4,200.00		871,112.25
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049				
		Acquisitions	470,000.00	-525,420.05	
		Dispositions	-645,000.00		728,475.90

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12504L109	CBRE GROUP INC CL A CLA	Acquisitions	23,258.00	-2,274,103.09	
		Dispositions	-19,500.00		1,582,016.40
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	2,571,000.00	-2,571,000.00	
		Dispositions	-80,000.00		80,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	1,173,000.00	-1,173,000.00	
		Dispositions	-1,226,000.00		1,226,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	510,000.00	-510,000.00	
		Dispositions	-391,000.00		391,000.00
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	Acquisitions	350,000.00	-465,542.00	
		Dispositions	-275,000.00		363,134.75
SBL6KR43	CDN NATL RY CO 2.45% DUE 05-01-2050	Acquisitions	395,000.00	-391,268.20	
		Dispositions	-1,190,000.00		1,082,840.16
C150870103	CELANESE CORP DEL COM STK	Acquisitions	12,900.00	-1,886,751.45	
		Dispositions	-5,400.00		838,634.35
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047	Acquisitions	2,256,000.00	-2,793,349.58	
		Dispositions	-505,000.00		624,998.10
C15135B101	CENTENE CORP DEL COM	Acquisitions	2,900.00	-190,115.92	
		Dispositions	-2,900.00		214,870.98
SBN92ZW4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	Acquisitions	2,210,000.00	-2,201,996.00	
		Dispositions	-1,410,000.00		1,534,551.60
SBN7QKK1	CENTERPOINT ENERGY INC SR NT 2.65% 06-01-2031	Acquisitions	650,000.00	-648,739.00	
		Dispositions	-650,000.00		673,250.50
C125269100	CF INDS HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	36,700.00	-1,981,787.75	
		Dispositions	-36,700.00		2,272,178.63
C159864107	CHARLES RIV LABORATORIES INTL INC COM				
		Acquisitions	830.00	-290,674.88	
		Dispositions	-1,630.00		538,133.33
SBMF4PR2	CHARTER 2.3% DUE 02-01-2032				
		Acquisitions	575,000.00	-557,502.75	
		Dispositions	-575,000.00		565,541.25
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	1,135,000.00	-1,375,551.90	
		Dispositions	-1,390,000.00		1,663,478.90
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	1,470,000.00	-1,934,223.00	
		Dispositions	-1,797,000.00		2,424,260.82
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	545,000.00	-721,836.45	
		Dispositions	-525,000.00		723,974.25
SBKY7998	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	2,600,000.00	-2,568,317.40	
		Dispositions	-1,480,000.00		1,440,573.60
SBN7G7R7	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042				
		Acquisitions	3,245,000.00	-3,207,282.55	
		Dispositions	-195,000.00		190,715.85
SBN7G7N3	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062				
		Acquisitions	3,390,000.00	-3,352,425.65	
		Dispositions	-330,000.00		321,284.70
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	2,145,000.00	-2,478,386.65	
		Dispositions	-1,214,000.00		1,440,806.38
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG				
		Acquisitions	3,435,000.00	-3,518,040.00	
		Dispositions	-3,435,000.00		3,486,590.15
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	645,000.00	-704,590.40	
		Dispositions	-645,000.00		705,733.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	2,090,000.00	-1,978,142.25	
		Dispositions	-690,000.00		650,560.65
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	685,000.00	-888,684.75	
		Dispositions	-710,000.00		902,176.20
C163092109	CHEGG INC COM	Acquisitions	22,574.00	-1,394,289.78	
		Dispositions	-22,574.00		603,070.10
C166764100	CHEVRON CORP COM	Acquisitions	20,300.00	-2,037,743.84	
		Dispositions	-48,300.00		5,238,228.15
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	995,000.00	-1,054,022.50	
		Dispositions	-2,020,000.00		2,126,959.55
SBNRQT15	CHEVRON U S A INC 5.05% 11-15-2044	Acquisitions	795,000.00	-1,020,673.00	
		Dispositions	-3,884,000.00		5,211,266.00
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	1,093.00	-1,747,860.84	
		Dispositions	-628.00		903,933.79
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	Acquisitions	1,510,000.00	-1,983,095.90	
		Dispositions	-2,225,000.00		2,763,396.45
SBMV9TP7	CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051	Acquisitions	305,000.00	-304,749.90	
		Dispositions	-305,000.00		305,661.85
CH1467J104	CHUBB LTD ORD CHF24.15	Acquisitions	16,200.00	-2,600,152.62	
		Dispositions	-16,200.00		2,907,646.90
C171484108	CHURCHILL DOWNS INC COM	Acquisitions	6,313.00	-1,506,642.64	
		Dispositions	-4,000.00		815,090.07
SBNW0TL2	CI FINANCIAL CO 4.1% 06-15-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,135,000.00	-1,134,409.80	
		Dispositions	-270,000.00		297,707.40
SBM9ZTS0	CIGNA CORP 2.375% DUE 03-15-2031 BEO				
		Acquisitions	1,000,000.00	-1,000,423.90	
		Dispositions	-1,000,000.00		1,003,980.00
SBMCC9V1	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG				
		Acquisitions	240,000.00	-258,420.00	
		Dispositions	-270,000.00		309,827.70
C125523100	CIGNA CORP NEW COM				
		Acquisitions	14,040.00	-3,322,353.78	
		Dispositions	-9,640.00		2,017,803.75
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,565,000.00	-2,052,186.45	
		Dispositions	-575,000.00		717,455.10
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	245,000.00	-349,093.15	
		Dispositions	-1,705,000.00		2,394,524.85
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	34,300.00	-1,929,673.60	
		Dispositions	-71,700.00		3,477,442.55
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO				
		Acquisitions	825,000.00	-825,000.00	
		Dispositions	-825,000.00		829,316.25
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,405,000.00	-1,472,324.90	
		Dispositions	-1,405,000.00		1,406,556.55
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	1,280,000.00	-1,280,000.00	
		Dispositions	-1,065,000.00		1,066,114.50
SBMC9RY1	CITIGROUP INC 3.875% 12-29-2049				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-1,436,000.00		1,448,865.20
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,170,000.00	-1,497,371.20	
		Dispositions	-1,335,000.00		1,719,349.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Acquisitions	920,000.00	-1,190,951.60	
		Dispositions	-955,000.00		1,228,519.50
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	2,485,000.00	-3,034,275.00	
		Dispositions	-200,000.00		254,532.00
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	1,870,000.00	-2,476,777.15	
		Dispositions	-1,665,000.00		2,214,223.15
SBG48R11	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	Acquisitions	275,000.00	-367,554.00	
		Dispositions	-3,595,000.00		4,798,669.60
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	2,070,000.00	-3,156,389.40	
		Dispositions	-430,000.00		666,224.80
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	700,000.00	-1,206,709.00	
		Dispositions	-700,000.00		1,197,409.05
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	91,400.00	-6,304,688.34	
		Dispositions	-98,600.00		6,993,871.61
C172967LJ8	CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048	Acquisitions	265,000.00	-338,439.45	
		Dispositions	-1,005,000.00		1,226,585.55
C177376100	CITRIX SYS INC COM	Acquisitions	11,413.00	-1,320,571.67	
		Dispositions	-16,313.00		1,909,059.52
C125896100	CMS ENERGY CORP COM	Acquisitions	9,200.00	-588,935.51	
		Dispositions	-9,200.00		556,022.16
SBLB7YW6	COCA COLA CO 1.65% DUE 06-01-2030	Acquisitions	1,190,000.00	-1,193,075.10	
		Dispositions	-1,190,000.00		1,150,230.20
C191216DP2	COCA COLA CO 2.25% DUE 01-05-2032 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Acquisitions	2,570,000.00	-2,587,540.90	
		Dispositions	-2,570,000.00		2,635,104.95
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	1,409,000.00	-1,293,643.28	
		Dispositions	-2,131,000.00		2,004,705.01
C191216100	COCA COLA CO COM	Acquisitions	440,000.00	-391,706.40	
		Dispositions	-440,000.00		414,255.60
SBNTDCD7	COCA-COLA CO/THE 3.0% DUE 03-05-2051	Acquisitions	32,600.00	-1,739,497.89	
		Dispositions	-73,600.00		4,052,580.43
SBJ4G4H1	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	Acquisitions	4,050,000.00	-4,077,217.75	
		Dispositions	-3,369,000.00		3,428,379.75
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	220,000.00	-292,448.20	
		Dispositions	-395,000.00		525,997.80
C194162103	COLGATE-PALMOLIVE CO COM	Acquisitions	42,900.00	-3,089,258.95	
		Dispositions	-42,900.00		3,361,968.00
SBGV15K8	COMCAST CORP 4.7% 10-15-2048	Acquisitions	26,300.00	-2,071,560.56	
		Dispositions	-15,600.00		1,307,215.45
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031	Acquisitions	1,242,000.00	-1,669,106.46	
		Dispositions	-1,242,000.00		1,560,367.26
SBL6D3L1	COMCAST CORP NEW 1.95% DUE 01-15-2031	Acquisitions	3,630,000.00	-3,379,820.40	
		Dispositions	-3,630,000.00		3,393,248.94
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Acquisitions	225,000.00	-227,803.50	
		Dispositions	-710,000.00		686,200.58
		Acquisitions	1,170,000.00	-1,077,484.20	
		Dispositions	-2,825,000.00		2,749,975.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040	Acquisitions	3,262,000.00	-3,685,736.56	
		Dispositions	-3,690,000.00		4,072,932.85
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052	Acquisitions	1,755,000.00	-2,081,249.70	
		Dispositions	-440,000.00		531,749.90
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	500,000.00	-634,240.00	
		Dispositions	-285,000.00		364,184.40
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	205,000.00	-273,221.95	
		Dispositions	-4,900,000.00		6,391,609.00
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	190,000.00	-204,362.60	
		Dispositions	-565,000.00		630,540.00
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	67,500.00	-3,708,705.24	
		Dispositions	-23,200.00		1,307,281.53
C202712BQ7	COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-310,000.00		321,854.40
C202712BN4	COMMONWEALTH BANK OF AUSTRALIA 2.688% 03-11-2031	Acquisitions	1,780,000.00	-1,780,319.20	
		Dispositions	-1,780,000.00		1,758,092.20
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	Acquisitions	580,000.00	-579,211.20	
		Dispositions	-580,000.00		590,789.80
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048	Acquisitions	395,000.00	-501,701.35	
		Dispositions	-165,000.00		212,361.60
C20825C104	CONOCOPHILLIPS COM	Acquisitions	41,100.00	-1,909,108.26	
		Dispositions	-25,500.00		1,640,046.88
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	260,000.00	-298,022.40	
		Dispositions	-545,000.00		620,291.75
SBMCR1X2	CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031 BEO				
		Acquisitions	755,000.00	-753,127.60	
		Dispositions	-755,000.00		763,669.35
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050				
		Acquisitions	680,000.00	-768,706.00	
		Dispositions	-680,000.00		789,704.40
SBJMGLG1	CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG				
		Acquisitions	745,000.00	-904,981.30	
		Dispositions	-2,345,000.00		2,855,553.95
SBMCR217	CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061				
		Acquisitions	2,480,000.00	-2,484,821.50	
		Dispositions	-915,000.00		1,003,141.95
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	1,155,000.00	-1,306,454.25	
		Dispositions	-220,000.00		245,500.20
SBMD9W23	CONSTELLATION BRANDS INC 2.25% DUE 08-01-2031 BEO				
		Acquisitions	740,000.00	-736,707.00	
		Dispositions	-740,000.00		730,261.60
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	985,000.00	-1,060,282.75	
		Dispositions	-640,000.00		722,342.40
C21036P108	CONSTELLATION BRANDS INC CL A CL A				
		Acquisitions	15,600.00	-3,576,259.00	
		Dispositions	-15,600.00		3,618,958.68
SBDCJP11	CONSUMERS ENERGY 3.95% DUE 07-15-2047				
		Acquisitions	440,000.00	-535,986.00	
		Dispositions	-300,000.00		371,358.00
C210518DB9	CONSUMERS ENERGY 4.05% DUE 05-15-2048				
		Acquisitions	1,040,000.00	-1,277,650.40	
		Dispositions	-40,000.00		45,984.40
SBM8NHW5	CONSUMERS ENERGY CO 2.65% 08-15-2052				
		Acquisitions	1,655,000.00	-1,653,609.80	
		Dispositions	-965,000.00		934,046.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C216648402	COOPER COS INC COM NEW COM NEW	Acquisitions	640.00	-247,537.40	
		Dispositions	-640.00		258,239.33
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	689,000.00	-932,120.54	
		Dispositions	-689,000.00		936,385.45
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,230,000.00	-1,688,142.15	
		Dispositions	-1,475,000.00		2,137,983.35
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	815,000.00	-1,076,122.65	
		Dispositions	-865,000.00		1,168,144.35
C217204106	COPART INC COM	Acquisitions	7,900.00	-897,068.09	
		Dispositions	-7,900.00		978,745.85
C219350105	CORNING INC COM	Acquisitions	101,100.00	-4,034,750.86	
		Dispositions	-71,600.00		2,863,852.44
C22052L104	CORTEVA INC COM USD0.01 WI	Acquisitions	18,300.00	-748,636.55	
		Dispositions	-18,300.00		861,914.90
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	3,885,000.00	-3,957,263.20	
		Dispositions	-8,155,000.00		8,217,066.00
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	8,370.00	-2,942,593.41	
		Dispositions	-8,370.00		3,956,388.68
C127097103	COTERRA ENERGY INC COM	Acquisitions	84,100.00	-1,441,505.83	
		Dispositions	-84,100.00		1,588,488.70
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Acquisitions	3,175,000.00	-3,833,370.50	
		Dispositions	-1,825,000.00		2,322,267.45
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,794,339.85	
		Dispositions	-270,000.00		262,926.00
C228368106	CROWN HLDGS INC COM				
		Acquisitions	3,800.00	-369,858.95	
		Dispositions	-3,800.00		414,522.81
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	610,000.00	-675,684.80	
		Dispositions	-610,000.00		611,299.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	205,000.00	-226,059.65	
		Dispositions	-205,000.00		238,866.00
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	495,000.00	-574,002.00	
		Dispositions	-590,000.00		687,851.50
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	470,000.00	-597,854.10	
		Dispositions	-470,000.00		600,396.80
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	480,000.00	-583,406.40	
		Dispositions	-480,000.00		638,650.80
C126408103	CSX CORP COM STK				
		Acquisitions	61,500.00	-2,677,655.44	
		Dispositions	-19,500.00		1,165,734.41
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048				
		Acquisitions	825,000.00	-1,006,578.35	
		Dispositions	-895,000.00		1,119,557.90
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068				
		Acquisitions	695,000.00	-913,926.95	
		Dispositions	-410,000.00		546,208.15
C229663109	CUBESMART				
		Acquisitions	22,200.00	-1,219,328.82	
		Dispositions	0.00		0.00
C231021106	CUMMINS INC				
		Acquisitions	20,660.00	-5,204,192.90	
		Dispositions	-19,460.00		4,946,596.74

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	555,000.00	-540,636.60	
		Dispositions	-940,000.00		881,198.60
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Acquisitions	240,000.00	-266,882.40	
		Dispositions	-520,000.00		605,009.60
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050	Acquisitions	545,000.00	-617,508.70	
		Dispositions	-545,000.00		646,680.65
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	7,520,000.00	-9,758,820.79	
		Dispositions	-5,245,000.00		6,720,883.05
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	545,000.00	-709,847.20	
		Dispositions	-620,000.00		813,737.40
C126650100	CVS HEALTH CORP COM	Acquisitions	28,000.00	-2,185,424.70	
		Dispositions	-28,000.00		2,380,654.09
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050	Acquisitions	420,000.00	-410,449.20	
		Dispositions	-1,420,000.00		1,370,243.75
C235851102	DANAHER CORP COM	Acquisitions	11,540.00	-3,353,985.80	
		Dispositions	-3,780.00		963,768.67
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	15,400.00	-2,197,559.25	
		Dispositions	-20,400.00		2,886,169.10
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	1,130.00	-420,085.74	
		Dispositions	-1,130.00		455,204.56
C244199105	DEERE & CO COM	Acquisitions	6,440.00	-2,276,718.50	
		Dispositions	-17,590.00		6,442,373.71
SBNRQN13	DEERE JOHN CAP 1.45% DUE 01-15-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	760,000.00	-757,879.60	
		Dispositions	-760,000.00		715,578.00
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK				
		Acquisitions	33,200.00	-1,866,764.68	
		Dispositions	-5,800.00		341,714.25
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				
		Acquisitions	40,500.00	-1,987,648.12	
		Dispositions	-40,500.00		1,871,290.73
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	1,707,000.00	-1,901,528.01	
		Dispositions	-910,000.00		1,033,553.75
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	1,421,000.00	-1,713,605.99	
		Dispositions	-2,961,000.00		3,527,771.14
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	29,300.00	-689,888.45	
		Dispositions	-29,300.00		803,816.40
SBMDWR38	DIAGEO CAP PLC 2.125% DUE 04-29-2032 REG				
		Acquisitions	585,000.00	-572,352.75	
		Dispositions	-585,000.00		586,380.60
SB8NXVQ4	DIAGEO CAP PLC 3.875% DUE 04-29-2043				
		Acquisitions	280,000.00	-315,240.80	
		Dispositions	-280,000.00		320,168.80
SBMW23V9	DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO				
		Acquisitions	555,000.00	-553,107.45	
		Dispositions	-555,000.00		552,546.90
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	11,800.00	-922,019.79	
		Dispositions	-11,800.00		1,301,621.97
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	1,355,000.00	-1,360,063.75	
		Dispositions	-1,060,000.00		1,165,062.80
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	5,200.00	-520,971.52	
		Dispositions	-5,200.00		603,992.02

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	Acquisitions	395,000.00	-473,085.95	
		Dispositions	-2,445,000.00		2,931,202.65
SBMFKW57	DISNEY WALT CO 2.65% DUE 01-13-2031	Acquisitions	2,240,000.00	-2,420,322.10	
		Dispositions	-2,240,000.00		2,309,216.00
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	2,012,000.00	-2,179,282.82	
		Dispositions	-1,620,000.00		1,811,000.60
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	2,005,000.00	-2,244,276.80	
		Dispositions	-4,885,000.00		5,459,354.30
SBMF33N1	DISNEY WALT CO 3.8% DUE 03-22-2030	Acquisitions	665,000.00	-781,330.85	
		Dispositions	-665,000.00		740,051.90
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	240,000.00	-309,664.80	
		Dispositions	-240,000.00		319,987.20
C25659T107	DOLBY LABORATORIES INC CL A COM STK	Acquisitions	21,600.00	-2,139,025.00	
		Dispositions	-21,600.00		1,894,954.44
C256746AK4	DOLLAR TREE INC 3.375% 12-01-2051	Acquisitions	3,165,000.00	-3,192,953.10	
		Dispositions	-465,000.00		472,156.35
C256746108	DOLLAR TREE INC COM STK	Acquisitions	1,800.00	-185,769.54	
		Dispositions	-1,800.00		186,349.12
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Acquisitions	548,000.00	-548,000.00	
		Dispositions	-548,000.00		548,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,150,000.00	-16,150,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		250,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	12,840,000.00	-12,840,000.00	
		Dispositions	-13,102,000.00		13,102,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	36,358,000.00	-36,358,000.00	
		Dispositions	-36,358,000.00		36,358,000.00
C257651109	DONALDSON INC COM	Acquisitions	3,100.00	-181,271.10	
		Dispositions	-3,100.00		190,180.70
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	410,000.00	-446,092.30	
		Dispositions	-655,000.00		704,216.70
C260557103	DOW INC COM USD0.01 WI	Acquisitions	88,800.00	-5,270,671.81	
		Dispositions	-26,400.00		1,683,938.61
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	300,000.00	-385,305.00	
		Dispositions	-500,000.00		660,634.30
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048	Acquisitions	485,000.00	-637,959.30	
		Dispositions	-875,000.00		1,182,151.40
C26210C104	DROPBOX INC CL A CL A	Acquisitions	8,600.00	-241,807.40	
		Dispositions	-8,600.00		245,440.55
C23345M107	DT MIDSTREAM INC COM USD0.01 WI	Dispositions	-3,100.00		123,157.55
		Free Receipt	3,100.00	128,164.45	
C23345NAB1	DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO	Acquisitions	3,000,000.00	-2,985,000.00	
		Dispositions	-15,000.00		15,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048	Acquisitions	147,000.00	-181,709.64	
		Dispositions	-147,000.00		178,500.63
SBKVD2T0	DTE ELEC CO FIXED 3.25% DUE 04-01-2051	Acquisitions	855,000.00	-857,563.50	
		Dispositions	-255,000.00		272,189.55
C233331107	DTE ENERGY CO COM	Acquisitions	18,200.00	-2,223,490.74	
		Dispositions	-8,500.00		1,000,719.25
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	2,225,000.00	-2,305,367.10	
		Dispositions	-155,000.00		162,669.40
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	830,000.00	-896,527.40	
		Dispositions	-465,000.00		510,502.95
SBNR5LG1	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	Acquisitions	5,600,000.00	-5,586,112.00	
		Dispositions	-400,000.00		404,408.00
SBYQHNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046	Acquisitions	550,000.00	-599,643.00	
		Dispositions	-410,000.00		446,507.10
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048	Acquisitions	875,000.00	-1,074,213.30	
		Dispositions	-3,910,000.00		4,769,610.10
SBL6BZT7	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	Acquisitions	305,000.00	-301,065.50	
		Dispositions	-695,000.00		638,351.70
SBKSCCG7	DUKE RLTY LTD 3.05% DUE 03-01-2050	Acquisitions	390,000.00	-381,720.30	
		Dispositions	-390,000.00		393,010.80
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK	Acquisitions	13,600.00	-1,063,851.39	
		Dispositions	-13,600.00		975,497.84
C277432100	EASTMAN CHEM CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11,000.00	-1,243,542.01	
		Dispositions	-11,000.00		1,247,728.26
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	30,700.00	-4,230,342.72	
		Dispositions	-29,100.00		4,536,025.93
C278642AF0	EBAY INC 4 DUE 07-15-2042				
		Acquisitions	240,000.00	-271,963.20	
		Dispositions	-240,000.00		268,943.70
C278642103	EBAY INC COM USD0.001				
		Acquisitions	51,200.00	-3,084,074.26	
		Dispositions	-69,500.00		4,362,385.07
SBFXZ7V6	ECOLAB INC 3.95% 12-01-2047				
		Acquisitions	725,000.00	-874,690.15	
		Dispositions	-725,000.00		511,845.65
C281020107	EDISON INTL COM				
		Acquisitions	10,100.00	-594,115.07	
		Dispositions	-10,100.00		581,484.75
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	20,500.00	-1,824,628.43	
		Dispositions	-7,100.00		843,990.09
C28414H103	ELANCO ANIMAL HEALTH INC COM				
		Acquisitions	5,500.00	-191,616.34	
		Dispositions	-5,500.00		187,248.95
C285512109	ELECTR ARTS COM				
		Acquisitions	26,000.00	-3,498,647.83	
		Dispositions	-19,900.00		2,793,442.30
C532457108	ELI LILLY & CO COM				
		Acquisitions	10,700.00	-2,078,455.91	
		Dispositions	-25,500.00		5,239,867.35
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	44,000.00	-4,057,063.73	
		Dispositions	-15,200.00		1,566,247.64
SBYMLKX1	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044				
		Acquisitions	80,000.00	-91,227.20	
		Dispositions	-1,225,000.00		1,356,937.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051	Acquisitions	2,500,000.00	-2,530,846.35	
		Dispositions	-1,360,000.00		1,386,997.45
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01	Acquisitions	18,400.00	-1,565,708.30	
		Dispositions	-7,500.00		595,446.63
SBDWGZW3	ENERGY TRANSFER 5.95 DUE 10-01-2043	Acquisitions	400,000.00	-470,512.48	
		Dispositions	-450,000.00		507,645.00
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049	Acquisitions	1,030,000.00	-1,252,955.40	
		Dispositions	-2,635,000.00		3,172,583.43
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	375,000.00	-439,567.50	
		Dispositions	-600,000.00		722,974.00
C29366MAC2	ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	Acquisitions	1,385,000.00	-1,398,957.30	
		Dispositions	-1,150,000.00		1,207,267.80
SBM99P28	ENTERGY ARK LLC 2.65% DUE 06-15-2051	Acquisitions	775,000.00	-748,719.15	
		Dispositions	-790,000.00		727,757.05
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	830,000.00	-865,331.00	
		Dispositions	-830,000.00		920,850.50
C29364G103	ENTERGY CORP NEW COM	Acquisitions	7,400.00	-760,105.88	
		Dispositions	-7,400.00		842,246.28
SBD36VT1	ENTERGY LA LLC 4.0% 03-15-2033	Acquisitions	885,000.00	-1,021,923.45	
		Dispositions	-600,000.00		706,254.00
C29364WBH0	ENTERGY LA LLC COLL TR MTG BD 2.35% 06-15-2032	Acquisitions	730,000.00	-725,586.85	
		Dispositions	-320,000.00		318,636.80
SBJYNX64	ENTERGY MISS LLC 3.85% DUE 06-01-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLB20M3	ENTERGY TEX INC 1.75% DUE 03-15-2031	Acquisitions	320,000.00	-385,520.00	
		Dispositions	-575,000.00		671,260.75
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	300,000.00	-296,871.00	
		Dispositions	-555,000.00		538,816.20
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	925,000.00	-927,617.40	
		Dispositions	-1,025,000.00		1,066,099.10
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	785,000.00	-856,688.85	
		Dispositions	-603,000.00		655,414.67
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	Acquisitions	295,000.00	-310,345.90	
		Dispositions	-600,000.00		654,570.65
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	210,000.00	-252,642.60	
		Dispositions	-335,000.00		395,434.00
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	395,000.00	-474,193.55	
		Dispositions	-500,000.00		607,570.00
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	Acquisitions	2,400,000.00	-2,381,545.65	
		Dispositions	-1,030,000.00		1,021,866.60
C26875P101	EOG RESOURCES INC COM	Acquisitions	62,200.00	-4,239,147.35	
		Dispositions	-40,700.00		3,476,899.83
C29414B104	EPAM SYS INC COM STK	Acquisitions	2,370.00	-1,558,545.47	
		Dispositions	-2,370.00		1,588,124.67
C26884L109	EQT CORP COM	Acquisitions	43,000.00	-888,446.45	
		Dispositions	-27,600.00		598,153.67
C29472R108	EQTY LIFESTYLE PPTYS INC REIT	Acquisitions	18,400.00	-1,340,070.79	
		Dispositions	-16,600.00		1,329,659.37

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLDBLM5	EQUIFAX INC 2.35% DUE 09-15-2031 BEO	Acquisitions	670,000.00	-668,197.70	
		Dispositions	-670,000.00		662,810.90
C29444U700	EQUINIX INC COM PAR \$0.001	Acquisitions	3,350.00	-2,361,115.79	
		Dispositions	-5,120.00		3,955,867.79
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051	Acquisitions	170,000.00	-166,814.20	
		Dispositions	-930,000.00		895,055.51
SBLF9912	ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	Acquisitions	185,000.00	-185,669.70	
		Dispositions	-275,000.00		264,599.50
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01	Acquisitions	6,700.00	-2,053,713.65	
		Dispositions	-6,700.00		2,155,591.30
SBMV3M49	ESTEE LAUDER COS INC SR NT 1.95% 03-15-2031	Acquisitions	970,000.00	-963,598.00	
		Dispositions	-970,000.00		982,382.05
C29786A106	ETSY INC COM	Acquisitions	4,500.00	-993,222.07	
		Dispositions	-6,300.00		1,529,119.85
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	2,500.00	-358,904.65	
		Dispositions	-2,500.00		359,600.11
C29977A105	EVERCORE INC	Acquisitions	4,500.00	-631,937.54	
		Dispositions	-4,500.00		635,850.66
C30161Q104	EXELIXIS INC COM STK	Acquisitions	20,000.00	-395,425.16	
		Dispositions	-20,000.00		378,224.76
C30161N101	EXELON CORP COM	Acquisitions	28,600.00	-1,532,347.25	
		Dispositions	-56,800.00		2,528,682.44
C30212P303	EXPEDIA GROUP INC COM USD0.001				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,300.00	-402,459.75	
		Dispositions	-2,300.00		403,987.18
C30225T102	EXTRA SPACE STORAGE INC COM				
		Acquisitions	9,600.00	-1,611,518.05	
		Dispositions	-9,600.00		1,884,599.44
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	975,000.00	-980,084.95	
		Dispositions	-545,000.00		568,945.95
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	3,655,000.00	-3,962,734.76	
		Dispositions	-2,785,000.00		2,926,397.95
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	1,490,000.00	-1,740,433.65	
		Dispositions	-150,000.00		177,616.50
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	1,290,000.00	-1,515,727.30	
		Dispositions	-645,000.00		765,974.65
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	26,200.00	-1,554,997.47	
		Dispositions	-41,100.00		2,480,255.02
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	745,000.00	-889,552.55	
		Dispositions	-1,012,000.00		1,262,638.44
C303250104	FAIR ISAAC CORPORATION COM				
		Acquisitions	2,680.00	-1,074,662.29	
		Dispositions	-2,680.00		1,077,569.69
C313385QA7	FED HOME LN BK 0% DUE 12-03-2021				
		Acquisitions	8,400,000.00	-8,399,996.50	
		Dispositions	-8,400,000.00		8,400,000.00
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	350,000.00	-422,345.00	
		Dispositions	-305,000.00		380,179.45
C31428X106	FEDEX CORP COM				
		Acquisitions	6,670.00	-1,778,536.72	
		Dispositions	-3,480.00		1,065,793.87

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF1XNP8	FHLB DISC NT 08-11-2021 0% DISC NTS 11/08/2021 USD	Acquisitions	4,400,000.00	-4,399,781.83	
		Dispositions	-4,400,000.00		4,399,820.25
C313385KQ8	FHLB DISC NT 08-19-2021 0% DISC NTS 19/08/2021 USD	Acquisitions	3,000,000.00	-2,999,997.50	
		Dispositions	-3,000,000.00		3,000,000.00
C313385MA1	FHLB DISC NT 09-22-2021 0% DISC NTS 22/09/2021 USD	Acquisitions	2,700,000.00	-2,699,950.50	
		Dispositions	-2,700,000.00		2,699,978.63
SB543J46	FHLB DISC NT 11-12-2021 0% DISC NTS 12/11/2021 USD	Acquisitions	4,400,000.00	-4,399,948.67	
		Dispositions	-4,400,000.00		4,399,961.50
SBF1CTY6	FHLB DISC NT 11-17-2021 0% DISC NTS 17/11/2021 USD	Acquisitions	4,100,000.00	-4,099,977.22	
		Dispositions	-4,100,000.00		4,100,000.00
SBN7G4D2	FHLB DISC NT 11-19-2021 0% DISC NTS 19/11/2021 USD	Acquisitions	4,000,000.00	-3,999,906.67	
		Dispositions	-4,000,000.00		3,999,948.33
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	Acquisitions	33,500.00	-1,547,917.76	
		Dispositions	-14,700.00		655,614.37
SBMFC3G1	FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041	Acquisitions	785,000.00	-781,117.55	
		Dispositions	-300,000.00		310,541.20
C31847R102	FIRST AMERN FINL CORP COM STK	Acquisitions	14,700.00	-817,274.53	
		Dispositions	-1,800.00		123,618.86
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047	Acquisitions	335,000.00	-401,795.65	
		Dispositions	-470,000.00		542,119.10
SBKKBH26	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	Acquisitions	1,670,000.00	-1,783,474.10	
		Dispositions	-1,826,000.00		1,854,812.94
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	148,200.00	-1,886,729.86	
		Dispositions	-830,600.00		11,164,806.61
S9DX1T2L	FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9DX1T2U	FORWARD CASH COLLATERAL RECEIVABLE FROM NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	570,000.00	-570,000.00	
		Dispositions	-570,000.00		570,000.00
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	30,030,000.00	-30,030,000.00	
		Dispositions	-30,030,000.00		30,030,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	22,870,000.00	-22,870,000.00	
		Dispositions	-20,840,000.00		20,840,000.00
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	225,000.00	-299,970.00	
		Dispositions	-2,450,000.00		3,346,312.90
C35137L105	FOX CORP CL A CL A				
		Acquisitions	9,300.00	-267,995.85	
		Dispositions	-20,500.00		789,737.88
C35137L204	FOX CORP CL B CL B				
		Acquisitions	6,100.00	-173,492.62	
		Dispositions	-16,700.00		574,630.61
C35671D857	FREEPORT-MCMORAN INC				
		Acquisitions	4,000.00	-109,983.50	
		Dispositions	-4,000.00		112,131.78
C35909D109	FRONTIER COMMUNICATIONS PARENT INC COM NPV				
		Acquisitions	25,600.00	-746,022.94	
		Dispositions	-25,600.00		701,988.37
C999999OA8	FUT CALL APR 21 IMM ED 3YR MC 9900				
		Acquisitions	11.00	0.00	
		Dispositions	-11.00		1,130.58
C999999OA8	FUT CALL MAR 21 IMM ED 3YR MC 9900				
		Acquisitions	11.00	0.00	
		Dispositions	-11.00		901.01

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 21 10 YR T-NOTES	Free Delivery	-947.00		
		Free Receipt	12.00	-1,557,349.80	
C999599GH0	FUT DEC 21 10 YR T-NOTES	Free Delivery	-12.00		
		Free Receipt	947.00	-124,626,083.42	
C999599GH0	FUT DEC 21 CBT UL T-BONDS	Free Delivery	-420.00		
		Free Receipt	380.00	-75,142,684.17	
C999599GH0	FUT DEC 21 CBT UL T-BONDS	Free Delivery	-380.00		
		Free Receipt	420.00	-82,176,154.27	
C999599GH0	FUT DEC 21 CBT UL T-NOTE	Free Delivery	-2.00		
		Free Receipt	120.00	-17,464,889.42	
C999599GH0	FUT DEC 21 CBT UL T-NOTE	Free Delivery	-120.00		
		Free Receipt	2.00	-290,937.50	
C999599GH0	FUT DEC 21 US 2YR T-NOTE	Free Delivery	-79.00		
		Free Receipt	8.00	-1,756,453.12	
C999599GH0	FUT DEC 21 US 2YR T-NOTE	Free Delivery	-8.00		
		Free Receipt	79.00	-17,394,414.61	
C999599GH0	FUT JUN 21 10 YR T-NOTES	Free Delivery	-171.00		
		Free Receipt	417.00	-55,011,370.45	
C999599GH0	FUT JUN 21 10 YR T-NOTES	Free Delivery	-417.00		
		Free Receipt	171.00	-22,799,665.33	
C999599GH0	FUT JUN 21 CBT UL T-BONDS	Free Delivery	-6.00		
		Free Receipt	6.00		
C999599GH0	FUT JUN 21 CBT UL T-BONDS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-578.00		
		Free Receipt	303.00	-56,308,862.74	
C999599GH0	FUT JUN 21 CBT UL T-BONDS				
		Free Delivery	-317.00		
		Free Receipt	592.00	-108,605,243.38	
C999599GH0	FUT JUN 21 CBT ULT TNOTE				
		Free Delivery	-68.00		
		Free Receipt	25.00	-3,656,895.95	
C999599GH0	FUT JUN 21 CBT ULT TNOTE				
		Free Delivery	-25.00		
		Free Receipt	68.00	-9,896,311.61	
C999599GH0	FUT JUN 21 US 2YR T-NOTE				
		Free Delivery	-13.00		
		Free Receipt	193.00	-42,624,025.31	
C999599GH0	FUT JUN 21 US 2YR T-NOTE				
		Free Delivery	-193.00		
		Free Receipt	13.00	-2,872,389.65	
C999599GH0	FUT MAR 21 10 YR T-NOTES				
		Free Delivery	-159.00		
		Free Receipt	314.00	-43,065,241.47	
C999599GH0	FUT MAR 21 10 YR T-NOTES				
		Free Delivery	-314.00		
		Free Receipt	159.00	-21,675,966.37	
C999599GH0	FUT MAR 21 5 YR T NOTE				
		Free Delivery	-122.00		
		Free Receipt	561.00	-70,529,930.09	
C999599GH0	FUT MAR 21 5 YR T NOTE				
		Free Delivery	-561.00		
		Free Receipt	122.00	-15,353,321.82	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-223.00		
		Free Receipt	207.00	-39,484,347.75	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-4.00		
		Free Receipt	4.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-193.00		
		Free Receipt	209.00	-43,551,117.00	
C999599GH0	FUT MAR 21 CBT ULT TNOTE	Free Delivery	-97.00		
		Free Receipt	15.00	-2,309,482.50	
C999599GH0	FUT MAR 21 CBT ULT TNOTE	Free Delivery	-15.00		
		Free Receipt	97.00	-14,980,050.47	
C999599GH0	FUT MAR 21 US 2YR T-NOTE	Free Delivery	-187.00		
		Free Receipt	6.00	-1,326,000.00	
C999599GH0	FUT MAR 21 US 2YR T-NOTE	Free Delivery	-6.00		
		Free Receipt	187.00	-41,317,429.67	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-472.00		
		Free Receipt	166.00	-21,426,391.94	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-166.00		
		Free Receipt	472.00	-61,220,276.89	
C999599GH0	FUT MAR 22 CBT UL T-BONDS	Free Delivery	-183.00		
		Free Receipt	241.00	-46,936,816.56	
C999599GH0	FUT MAR 22 CBT UL T-BONDS	Free Delivery	-241.00		
		Free Receipt	183.00	-36,213,410.85	
C999599GH0	FUT MAR 22 CBT ULT TNOTE	Free Delivery	-1.00		
		Free Receipt	155.00	-22,436,847.08	
C999599GH0	FUT MAR 22 CBT ULT TNOTE	Free Delivery	-155.00		
		Free Receipt	1.00	-144,343.75	
C999999OA8	FUT PUT APR 21 IMM ED 3YR MC 9850				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11.00	-151.58	
		Dispositions	-11.00		2,396.24
C999999OA8	FUT PUT MAR 21 IMM ED 3YR MC 9875				
		Acquisitions	11.00	-151.58	
		Dispositions	-11.00		1,137.29
C999599GH0	FUT SEP 21 10 YR T-NOTES				
		Free Delivery	-24.00		
		Free Receipt	424.00	-56,370,257.68	
C999599GH0	FUT SEP 21 10 YR T-NOTES				
		Free Delivery	-424.00		
		Free Receipt	24.00	-3,187,508.81	
C999599GH0	FUT SEP 21 CBT UL T-BONDS				
		Free Delivery	-350.00		
		Free Receipt	464.00	-87,770,441.78	
C999599GH0	FUT SEP 21 CBT UL T-BONDS				
		Free Delivery	-464.00		
		Free Receipt	350.00	-67,051,231.56	
C999599GH0	FUT SEP 21 CBT UL T-NOTE				
		Free Delivery	-2.00		
		Free Receipt	119.00	-17,418,356.11	
C999599GH0	FUT SEP 21 CBT UL T-NOTE				
		Free Delivery	-119.00		
		Free Receipt	2.00	-295,148.28	
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051				
		Acquisitions	1,070,000.00	-1,085,015.10	
		Dispositions	-545,000.00		587,351.95
C36467J108	GAMING & LEISURE PPTYS INC COM				
		Acquisitions	6,000.00	-261,303.89	
		Dispositions	-21,800.00		1,005,743.61
C364760108	GAP INC COM				
		Acquisitions	49,800.00	-1,201,108.37	
		Dispositions	-79,400.00		1,956,904.24
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	7,255,000.00	-8,587,246.48	
		Dispositions	-15,243,000.00		18,589,247.36

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	510,000.00	-766,788.30	
		Dispositions	-2,033,000.00		3,007,851.50
C37045V100	GEN MTRS CO COM	Acquisitions	15,000.00	-816,281.59	
		Dispositions	-115,300.00		6,526,310.73
SBMWWS06	GENERAL ELEC CO 3.625% DUE 05-01-2030 REG	Acquisitions	550,000.00	-613,882.50	
		Dispositions	-550,000.00		615,191.50
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	Acquisitions	3,425,000.00	-3,930,193.75	
		Dispositions	-7,410,000.00		8,852,464.60
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Acquisitions	1,225,000.00	-1,483,584.90	
		Dispositions	-1,225,000.00		1,454,579.75
C370334104	GENERAL MILLS INC COM	Acquisitions	15,100.00	-954,850.61	
		Dispositions	-3,200.00		212,540.02
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG	Acquisitions	600,000.00	-637,866.00	
		Dispositions	-2,015,000.00		2,080,265.85
SBLC9FP1	GENERAL MLS INC 3% DUE 02-01-2051	Acquisitions	340,000.00	-326,515.60	
		Dispositions	-651,526.04		614,773.73
		Free Receipt	1,375,526.04	1,050,230.30	
SBNR5LM7	GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO	Acquisitions	560,000.00	-560,648.20	
		Dispositions	-560,000.00		555,536.80
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	4,300.00	-171,553.65	
		Dispositions	-4,300.00		184,138.55
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	130,000.00	-140,998.00	
		Dispositions	-130,000.00		138,461.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB5YFYT2	GEORGIA PWR CO 4.75% DUE 09-01-2040	Acquisitions	490,000.00	-621,177.90	
		Dispositions	-490,000.00		583,477.30
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	Acquisitions	695,000.00	-684,200.85	
		Dispositions	-695,000.00		717,327.95
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	Acquisitions	620,000.00	-601,338.00	
		Dispositions	-840,000.00		812,274.60
C375558103	GILEAD SCIENCES INC	Acquisitions	19,200.00	-1,250,808.50	
		Dispositions	-41,100.00		2,743,239.45
SBMXLND7	GLOBAL PMTS INC 2.9% 11-15-2031	Acquisitions	960,000.00	-957,110.40	
		Dispositions	-330,000.00		334,055.70
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030	Acquisitions	210,000.00	-232,386.00	
		Dispositions	-210,000.00		232,501.50
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	2,095,000.00	-2,769,452.85	
		Dispositions	-1,585,000.00		2,096,949.45
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	310,000.00	-401,400.40	
		Dispositions	-50,000.00		67,444.50
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	750,000.00	-1,118,851.60	
		Dispositions	-520,000.00		764,088.00
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	Acquisitions	1,040,000.00	-1,209,508.80	
		Dispositions	-815,000.00		962,511.75
SBN11JM7	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	Acquisitions	6,710,000.00	-6,518,983.80	
		Dispositions	-6,710,000.00		6,457,276.85
SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,380,000.00	-5,396,826.85	
		Dispositions	-2,330,000.00		2,364,591.50
SBMCPVP8	GOLDMAN SACHS GROUP INC 2.615% 04-22-2032				
		Acquisitions	3,500,000.00	-3,570,256.50	
		Dispositions	-3,500,000.00		3,502,982.05
C38141GYN8	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032				
		Acquisitions	4,883,000.00	-4,898,526.98	
		Dispositions	-2,845,000.00		2,867,474.35
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	7,895,000.00	-7,912,223.68	
		Dispositions	-1,890,000.00		1,904,328.75
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	4,810,000.00	-4,825,027.70	
		Dispositions	-315,000.00		334,278.00
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	9,510.00	-3,454,175.60	
		Dispositions	-17,600.00		6,431,514.43
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043				
		Acquisitions	350,000.00	-415,159.50	
		Dispositions	-100,000.00		117,021.00
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	1,725,000.00	-2,032,627.10	
		Dispositions	-2,750,000.00		3,274,041.95
SB63S808	HALLIBURTON CO 7.45% DUE 09-15-2039				
		Acquisitions	215,000.00	-313,160.40	
		Dispositions	-75,000.00		111,151.50
SB4LWT05	HARRIS CORP DEL 6.15% DUE 12-15-2040				
		Acquisitions	205,000.00	-297,670.25	
		Dispositions	-785,000.00		1,130,894.40
SBFM1RF9	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018				
		Acquisitions	615,000.00	-743,291.75	
		Dispositions	-1,015,000.00		1,275,854.10
C418056107	HASBRO INC COM				
		Acquisitions	13,500.00	-1,251,424.58	
		Dispositions	-4,700.00		473,514.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	2,600.00	-506,769.26	
		Dispositions	-2,600.00		558,615.50
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO	Acquisitions	5,665,000.00	-5,636,731.65	
		Dispositions	-200,000.00		207,552.00
C42225P501	HEALTHCARE TR AMER INC CL A NEW CL A NEW	Acquisitions	15,700.00	-427,176.14	
		Dispositions	-15,700.00		451,108.15
SBP48316	HELMERICH & PAYNE INC SR NT 144A 2.9% 09-29-2031	Acquisitions	585,000.00	-583,636.95	
		Dispositions	-585,000.00		584,496.90
C427866108	HERSHEY COMPANY COM STK USD1	Acquisitions	11,200.00	-1,926,008.62	
		Dispositions	-5,900.00		1,043,743.09
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM	Acquisitions	43,900.00	-653,791.25	
		Dispositions	-33,700.00		536,362.97
C436440101	HOLOGIC INC COM	Acquisitions	15,300.00	-1,087,763.75	
		Dispositions	-15,300.00		1,127,159.72
SBNRQN35	HOME DEPOT INC 1.375% DUE 03-15-2031	Acquisitions	585,000.00	-581,513.40	
		Dispositions	-585,000.00		548,379.00
SBP0TWW7	HOME DEPOT INC 1.875% 09-15-2031	Acquisitions	1,025,000.00	-1,014,944.75	
		Dispositions	-1,025,000.00		998,493.50
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	Acquisitions	615,000.00	-567,721.70	
		Dispositions	-615,000.00		545,522.05
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Acquisitions	950,000.00	-1,007,010.80	
		Dispositions	-695,000.00		750,620.00
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,115,000.00	-1,241,617.75	
		Dispositions	-855,000.00		897,323.85
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	515,000.00	-619,735.55	
		Dispositions	-1,185,000.00		1,490,900.40
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048				
		Acquisitions	805,000.00	-1,027,837.80	
		Dispositions	-4,260,000.00		5,693,103.60
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	26,400.00	-5,570,493.06	
		Dispositions	-36,100.00		8,029,909.81
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	20,100.00	-349,303.95	
		Dispositions	-20,100.00		356,785.83
SBN44R07	HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG				
		Acquisitions	1,920,000.00	-1,920,000.00	
		Dispositions	-685,000.00		684,205.40
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044				
		Acquisitions	640,000.00	-777,164.80	
		Dispositions	-640,000.00		813,590.80
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				
		Acquisitions	475,000.00	-662,677.25	
		Dispositions	-475,000.00		669,621.75
C443510607	HUBBELL INC COM				
		Acquisitions	6,200.00	-1,138,960.66	
		Dispositions	-12,100.00		2,272,080.42
SBYZKXY7	HUMANA INC 4.8% DUE 03-15-2047				
		Acquisitions	180,000.00	-220,591.80	
		Dispositions	-180,000.00		229,899.60
C444859102	HUMANA INC COM				
		Acquisitions	6,700.00	-3,002,381.98	
		Dispositions	-10,420.00		4,416,078.06
C445658107	HUNT J B TRANS SVCS INC COM				
		Acquisitions	3,300.00	-645,887.00	
		Dispositions	-1,100.00		215,390.59

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C446150104	HUNTINGTON BANCSHARES INC COM	Acquisitions	141,600.00	-2,202,134.37	
		Dispositions	-141,600.00		2,095,125.35
C448579102	HYATT HOTELS CORP COM CL A COM CL A	Acquisitions	7,000.00	-611,007.60	
		Dispositions	-4,000.00		331,539.39
C45168D104	IDEXX LABS INC COM	Acquisitions	1,430.00	-733,052.26	
		Dispositions	-1,430.00		858,288.76
C452308109	ILL TOOL WKS INC COM	Acquisitions	7,200.00	-1,650,636.54	
		Dispositions	-7,200.00		1,666,083.87
C452327109	ILLUMINA INC COM	Acquisitions	6,290.00	-2,877,109.83	
		Dispositions	-1,550.00		610,344.66
SBYPJ106	IN MICH PWR CO 4.55% DUE 03-15-2046	Acquisitions	350,000.00	-423,332.00	
		Dispositions	-4,473,000.00		5,625,828.53
SBKPC2F9	INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	Acquisitions	385,000.00	-382,004.70	
		Dispositions	-145,000.00		155,569.05
C458140AV2	INTEL CORP 4.1% DUE 05-19-2046	Acquisitions	760,000.00	-865,826.20	
		Dispositions	-670,000.00		814,655.55
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	Acquisitions	290,000.00	-392,752.80	
		Dispositions	-1,875,000.00		2,419,569.85
C458140100	INTEL CORP COM	Acquisitions	174,900.00	-9,430,978.09	
		Dispositions	-91,200.00		5,665,473.51
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051	Acquisitions	985,000.00	-1,004,031.20	
		Dispositions	-985,000.00		1,015,722.15
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	740,000.00	-842,051.85	
		Dispositions	-945,000.00		1,157,527.35
SBMTQL43	INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG				
		Acquisitions	1,195,000.00	-1,149,052.95	
		Dispositions	-2,800,000.00		2,668,062.15
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	725,000.00	-678,121.50	
		Dispositions	-505,000.00		519,639.95
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	560,000.00	-679,101.10	
		Dispositions	-2,680,000.00		3,221,569.70
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	16,400.00	-2,254,386.32	
		Dispositions	-16,400.00		2,326,601.43
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	955,000.00	-956,200.40	
		Dispositions	-215,000.00		219,843.95
SBXTH5G3	INTL PAPER CO 5% DUE 09-15-2035				
		Acquisitions	135,000.00	-168,133.05	
		Dispositions	-135,000.00		168,691.95
SBXT7CG2	INTL PAPER CO 5.15% DUE 05-15-2046				
		Acquisitions	560,000.00	-727,972.00	
		Dispositions	-1,585,000.00		2,172,353.45
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	945,000.00	-1,298,451.40	
		Dispositions	-350,000.00		499,422.00
C460146103	INTL PAPER CO COM				
		Acquisitions	14,400.00	-826,434.19	
		Dispositions	-14,400.00		842,344.97
C461202103	INTUIT COM				
		Acquisitions	5,600.00	-3,196,665.10	
		Dispositions	-18,440.00		8,154,988.57
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	1,690.00	-1,461,424.09	
		Dispositions	-1,690.00		1,704,813.92

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46187W107	INVITATION HOMES INC COM	Acquisitions	41,100.00	-1,454,348.43	
		Dispositions	-47,200.00		1,707,210.43
C46266C105	IQVIA HLDGS INC COM USD0.01	Acquisitions	12,400.00	-2,726,137.22	
		Dispositions	-8,550.00		1,902,756.36
C45073V108	ITT INC COM	Acquisitions	2,500.00	-232,040.16	
		Dispositions	-2,500.00		230,650.87
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	81,600.00	-2,768,199.11	
		Dispositions	-56,000.00		1,910,996.50
C477143101	JETBLUE AWYS CORP COM	Acquisitions	34,300.00	-696,658.87	
		Dispositions	-34,300.00		610,252.59
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	495,000.00	-476,100.90	
		Dispositions	-495,000.00		470,274.75
SBMGYMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	Acquisitions	2,335,000.00	-2,202,408.00	
		Dispositions	-370,000.00		360,857.30
SBMGYMZ8	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG	Acquisitions	1,235,000.00	-1,210,040.65	
		Dispositions	-1,235,000.00		1,133,582.45
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	395,000.00	-455,830.00	
		Dispositions	-4,034,000.00		4,636,179.78
SBF01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Acquisitions	1,745,000.00	-2,051,115.35	
		Dispositions	-2,020,000.00		2,418,950.00
SBBMT8C9	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	Acquisitions	1,495,000.00	-1,879,928.45	
		Dispositions	-200,000.00		261,986.00
SB3B2Q29	JOHNSON & JOHNSON 5.85% DUE 07-15-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,710,000.00	-2,432,680.80	
		Dispositions	-520,000.00		757,265.63
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	32,700.00	-5,298,146.06	
		Dispositions	-29,600.00		4,990,675.55
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	20,700.00	-1,341,441.02	
		Dispositions	-67,900.00		4,110,989.39
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045				
		Acquisitions	1,490,000.00	-1,856,208.50	
		Dispositions	-1,400,000.00		1,758,692.64
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	100,000.00	-144,620.00	
		Dispositions	-765,000.00		1,033,278.80
C46647PBX3	JPMORGAN CHASE & CO 1.953% 02-04-2032				
		Acquisitions	2,050,000.00	-2,030,440.00	
		Dispositions	-2,050,000.00		1,956,511.90
SBKVKP92	JPMORGAN CHASE & CO 2.58% 04-22-2032				
		Acquisitions	1,615,000.00	-1,615,000.00	
		Dispositions	-1,615,000.00		1,609,783.55
SBMCPRM7	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	14,120,000.00	-14,166,200.75	
		Dispositions	-2,675,000.00		2,908,201.13
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048				
		Acquisitions	1,452,000.00	-1,723,106.00	
		Dispositions	-2,845,000.00		3,307,494.55
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	580,000.00	-820,752.20	
		Dispositions	-2,034,000.00		2,777,619.74
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	1,010,000.00	-1,401,491.95	
		Dispositions	-710,000.00		996,458.80
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	525,000.00	-610,023.75	
		Dispositions	-590,000.00		716,574.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	38,000.00	-5,531,270.06	
		Dispositions	-38,000.00		6,037,763.86
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Acquisitions	375,000.00	-522,873.75	
		Dispositions	-375,000.00		537,375.00
SBM9KKS2	JPMORGAN CHASE & FLTG RT 1.764% DUE 11-19-2031	Acquisitions	675,000.00	-629,127.00	
		Dispositions	-1,465,000.00		1,423,220.15
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	2,025,000.00	-1,981,916.50	
		Dispositions	-5,840,000.00		5,598,459.05
C487836108	KELLOGG CO COM USD0.25	Acquisitions	19,600.00	-1,279,826.57	
		Dispositions	-19,600.00		1,286,814.92
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Acquisitions	2,895,000.00	-3,167,088.00	
		Dispositions	-1,405,000.00		1,590,272.55
SBNVTRT4	KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	Acquisitions	875,000.00	-910,345.60	
		Dispositions	-405,000.00		427,437.00
C493267108	KEYCORP NEW COM	Acquisitions	140,200.00	-2,869,517.57	
		Dispositions	-140,200.00		2,898,671.55
C49427F108	KILROY RLTY CORP COM	Acquisitions	14,000.00	-941,474.02	
		Dispositions	-14,000.00		958,282.10
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	2,500.00	-329,329.50	
		Dispositions	-2,500.00		340,311.89
C49446R109	KIMCO RLTY CORP COM	Acquisitions	10,300.00	-212,927.63	
		Dispositions	-50,400.00		961,497.05
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,050,000.00	-1,477,807.50	
		Dispositions	-320,000.00		453,545.60
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	695,000.00	-816,866.50	
		Dispositions	-455,000.00		545,708.80
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	1,295,000.00	-1,653,048.65	
		Dispositions	-1,208,000.00		1,533,022.40
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	400,000.00	-398,976.00	
		Dispositions	-260,000.00		270,056.80
SBL1LXW1	KLA CORP 3.3% 03-01-2050				
		Acquisitions	230,000.00	-220,963.30	
		Dispositions	-450,000.00		490,747.50
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	4,910.00	-1,551,743.65	
		Dispositions	-4,910.00		1,826,961.12
SBYND735	KROGER CO 4.45% DUE 02-01-2047				
		Acquisitions	340,000.00	-420,226.40	
		Dispositions	-1,947,000.00		2,367,220.10
SBF34898	KROGER CO 4.65% 01-15-2048				
		Acquisitions	555,000.00	-670,529.45	
		Dispositions	-325,000.00		415,795.25
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	435,000.00	-474,354.45	
		Dispositions	-435,000.00		507,414.45
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	805,000.00	-789,920.05	
		Dispositions	-395,000.00		390,955.20
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	705,000.00	-934,835.95	
		Dispositions	-1,035,000.00		1,390,964.79
C512807108	LAM RESH CORP COM				
		Acquisitions	4,650.00	-2,670,933.79	
		Dispositions	-6,150.00		3,632,602.77

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C512816109	LAMAR ADVERTISING CO NEW CL A CL A	Acquisitions	1,600.00	-166,228.00	
		Dispositions	-1,600.00		160,539.18
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	27,700.00	-1,628,504.08	
		Dispositions	-20,200.00		1,168,782.73
C517834107	LAS VEGAS SANDS CORP COM STK	Acquisitions	21,800.00	-817,160.32	
		Dispositions	-21,800.00		875,194.68
C530307305	LIBERTY BROADBAND CORP COM SER C COM SERC	Acquisitions	8,100.00	-1,416,998.32	
		Dispositions	-8,100.00		1,453,247.72
CG5480U120	LIBERTY GLOBAL PLC -SERIES C COM	Acquisitions	55,800.00	-1,474,606.89	
		Dispositions	-55,800.00		1,584,229.39
C531229607	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP	Acquisitions	8,500.00	-362,741.11	
		Dispositions	-8,500.00		389,124.59
C53223X107	LIFE STORAGE INC COM	Acquisitions	20,800.00	-2,322,918.11	
		Dispositions	-9,800.00		1,230,379.46
SBJJD30	LILLY ELI & CO 3.95% 03-15-2049	Acquisitions	260,000.00	-299,504.40	
		Dispositions	-1,095,000.00		1,388,996.55
SBFMYF65	LLOYDS BKG GROUP 4.344% DUE 01-09-2048	Acquisitions	2,200,000.00	-2,465,418.25	
		Dispositions	-1,800,000.00		2,114,104.10
SBD84H70	LLOYDS BKG GROUP 5.3% DUE 12-01-2045	Acquisitions	445,000.00	-561,373.70	
		Dispositions	-445,000.00		594,869.80
SBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Acquisitions	750,000.00	-884,370.00	
		Dispositions	-1,215,000.00		1,453,063.20
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	695,000.00	-831,454.25	
		Dispositions	-2,089,000.00		2,551,383.33
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050				
		Acquisitions	1,870,000.00	-1,914,336.40	
		Dispositions	-2,695,000.00		2,675,958.70
C540424108	LOEWS CORP COM				
		Acquisitions	37,500.00	-2,051,027.24	
		Dispositions	-7,600.00		425,440.51
SBMD2727	LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051				
		Acquisitions	1,810,000.00	-1,826,337.45	
		Dispositions	-705,000.00		759,284.40
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041				
		Acquisitions	1,255,000.00	-1,253,669.70	
		Dispositions	-775,000.00		752,364.75
SBNG46M0	LOWES COS INC 2.625% DUE 04-01-2031 BEO				
		Acquisitions	680,000.00	-689,669.60	
		Dispositions	-680,000.00		708,226.80
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	1,250,000.00	-1,185,281.10	
		Dispositions	-1,455,000.00		1,449,281.40
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046				
		Acquisitions	595,000.00	-613,191.05	
		Dispositions	-595,000.00		648,508.35
C548661107	LOWES COS INC COM				
		Acquisitions	11,700.00	-2,613,719.43	
		Dispositions	-14,610.00		2,825,423.39
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	1,540.00	-486,276.35	
		Dispositions	-1,540.00		503,301.90
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	15,600.00	-1,652,430.45	
		Dispositions	-7,100.00		704,758.26
SBK63XX6	MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050				
		Acquisitions	140,000.00	-148,951.60	
		Dispositions	-660,000.00		704,426.40

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SBY5Z58	MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	Acquisitions	195,000.00	-217,103.25	
		Dispositions	-1,000,000.00		1,106,980.00
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045	Acquisitions	635,000.00	-757,242.56	
		Dispositions	-2,735,000.00		3,099,089.90
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037	Acquisitions	720,000.00	-939,625.40	
		Dispositions	-730,000.00		969,319.50
C565849106	MARATHON OIL CORP COM	Acquisitions	63,700.00	-755,715.59	
		Dispositions	-34,600.00		467,729.94
C570535104	MARKEL CORP HOLDING CO COM	Acquisitions	984.00	-1,222,772.51	
		Dispositions	-346.00		457,882.49
SBMTQPT6	MARKEL CORP SR NT 3.45% 05-07-2052	Acquisitions	1,875,000.00	-1,879,835.90	
		Dispositions	-820,000.00		887,234.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	1,065,000.00	-1,452,730.50	
		Dispositions	-611,000.00		866,549.46
SBMBKZF2	MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG	Acquisitions	825,000.00	-856,424.25	
		Dispositions	-1,420,000.00		1,437,045.30
C571748BD3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048	Acquisitions	200,000.00	-242,958.00	
		Dispositions	-200,000.00		247,038.00
SBMFBKD4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	Acquisitions	2,045,000.00	-2,028,578.65	
		Dispositions	-300,000.00		308,434.00
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	995,000.00	-1,154,808.50	
		Dispositions	-1,510,000.00		1,724,832.40
C57636Q104	MASTERCARD INC CL A				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	26,240.00	-9,406,935.77	
		Dispositions	-17,590.00		6,275,979.35
SBMBR553	MASTERCARD INC NT 2.95% 03-15-2051				
		Acquisitions	1,240,000.00	-1,228,257.20	
		Dispositions	-1,240,000.00		1,257,734.15
C57667L107	MATCH GROUP INC NEW COM				
		Acquisitions	1,200.00	-171,576.36	
		Dispositions	-1,200.00		175,051.91
C577933104	MAXIMUS INC COM				
		Acquisitions	5,000.00	-457,905.78	
		Dispositions	-9,100.00		790,416.52
C580135101	MC DONALDS CORP COM				
		Acquisitions	9,500.00	-2,108,318.50	
		Dispositions	-9,500.00		2,302,118.47
C579063108	MCAFFEE CORP CL A CL A				
		Acquisitions	12,547.00	-267,206.32	
		Dispositions	-12,547.00		321,717.78
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050				
		Acquisitions	430,000.00	-493,876.50	
		Dispositions	-591,000.00		726,308.84
SBYWKWC1	MCDONALDS CORP 4.7% DUE 12-09-2035				
		Acquisitions	915,000.00	-1,127,990.20	
		Dispositions	-1,327,000.00		1,686,759.40
SBYVN663	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048				
		Acquisitions	1,190,000.00	-1,414,230.70	
		Dispositions	-1,875,000.00		2,246,706.95
SB2Q1JQ9	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038				
		Acquisitions	175,000.00	-247,296.00	
		Dispositions	-1,519,000.00		2,145,055.85
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Acquisitions	590,000.00	-659,604.30	
		Dispositions	-740,000.00		808,390.00
C58155Q103	MCKESSON CORP				
		Acquisitions	8,600.00	-1,670,911.69	
		Dispositions	-11,200.00		2,280,599.89

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C58463J304	MEDICAL PPTYS TR INC COM REIT	Acquisitions	72,900.00	-1,557,442.52	
		Dispositions	-72,900.00		1,483,693.20
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	23,700.00	-2,729,954.40	
		Dispositions	-15,700.00		1,981,911.23
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Acquisitions	2,120,000.00	-2,114,827.20	
		Dispositions	-1,440,000.00		1,437,893.45
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Acquisitions	880,000.00	-812,602.15	
		Dispositions	-1,790,000.00		1,785,695.70
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	106,300.00	-8,078,090.57	
		Dispositions	-125,500.00		9,736,950.79
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	Acquisitions	885,000.00	-866,541.45	
		Dispositions	-1,835,000.00		1,711,535.24
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Acquisitions	1,825,000.00	-2,838,095.50	
		Dispositions	-470,000.00		738,990.40
C30303M102	META PLATFORMS INC	Acquisitions	13,220.00	-3,681,729.57	
		Dispositions	-30,610.00		9,642,329.35
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	1,255,000.00	-1,562,297.90	
		Dispositions	-1,255,000.00		1,630,827.95
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	325,000.00	-438,311.25	
		Dispositions	-325,000.00		428,899.25
C59156R108	METLIFE INC COM STK USD0.01	Acquisitions	56,300.00	-3,465,690.36	
		Dispositions	-69,200.00		4,070,283.41
C55303A105	MGM GROWTH PPTYS LLC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	123,400.00	-4,088,096.31	
		Dispositions	-189,900.00		6,539,382.49
C595017104	MICROCHIP TECHNOLOGY INC COM				
		Acquisitions	24,300.00	-2,470,779.43	
		Dispositions	-11,100.00		1,191,131.78
		Free Receipt	4,200.00		
C595112103	MICRON TECH INC COM				
		Acquisitions	24,600.00	-2,040,171.60	
		Dispositions	-43,000.00		3,363,570.12
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	3,240,000.00	-3,176,764.40	
		Dispositions	-2,475,000.00		2,496,455.45
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	620,000.00	-617,218.50	
		Dispositions	-9,840,000.00		9,756,903.05
SBMFPG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	1,925,000.00	-1,996,515.70	
		Dispositions	-2,345,000.00		2,457,762.69
		Free Receipt	19,587,000.00	16,650,414.56	
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062				
		Acquisitions	1,070,000.00	-1,125,509.40	
		Dispositions	-1,930,000.00		2,053,832.81
		Free Receipt	3,415,000.00	2,897,728.72	
C594918BC7	MICROSOFT CORP 3.5% DUE 02-12-2035				
		Acquisitions	290,000.00	-327,978.40	
		Dispositions	-290,000.00		341,806.90
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046				
		Acquisitions	2,755,000.00	-3,163,513.55	
		Dispositions	-18,491,000.00		4,436,797.24
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056				
		Acquisitions	340,000.00	-437,025.80	
		Dispositions	-3,875,000.00		1,835,847.75
SBYP2P70	MICROSOFT CORP 4.1% DUE 02-06-2037				
		Acquisitions	265,000.00	-326,432.30	
		Dispositions	-1,300,000.00		307,281.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	260,000.00	-339,812.20	
		Dispositions	-260,000.00		352,640.60
C594918104	MICROSOFT CORP COM	Acquisitions	9,100.00	-2,566,814.22	
		Dispositions	-29,780.00		7,698,609.94
SBYP2PC5	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	Acquisitions	1,675,000.00	-2,130,549.75	
		Dispositions	-700,000.00		920,431.60
SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052	Acquisitions	1,145,000.00	-1,136,881.95	
		Dispositions	-485,000.00		474,538.25
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	860,000.00	-1,086,795.20	
		Dispositions	-3,755,000.00		4,765,071.95
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	Acquisitions	885,000.00	-875,565.90	
		Dispositions	-450,000.00		469,948.50
C606822CB8	MITSUBISHI UFJ 2.494% DUE 10-13-2032	Acquisitions	720,000.00	-720,448.60	
		Dispositions	-720,000.00		714,981.60
SBKFH1R9	MITSUBISHI UFJ 3.751% DUE 07-18-2039	Acquisitions	715,000.00	-791,986.15	
		Dispositions	-715,000.00		789,574.20
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	835,000.00	-873,585.35	
		Dispositions	-835,000.00		842,999.30
C606822BX1	MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032	Acquisitions	3,240,000.00	-3,240,000.00	
		Dispositions	-1,860,000.00		1,843,789.90
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	355,000.00	-422,552.95	
		Dispositions	-1,285,000.00		1,551,724.30
SBL972V3	MIZUHO FINL GROUP 2.26% DUE 07-09-2032				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,285,000.00	-1,281,977.40	
		Dispositions	-1,285,000.00		1,264,912.05
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	1,440.00	-360,708.81	
		Dispositions	-1,440.00		406,982.74
C609207105	MONDELEZ INTL INC COM				
		Acquisitions	22,200.00	-1,276,438.97	
		Dispositions	-79,000.00		4,907,217.10
SBN6LBZ9	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050				
		Acquisitions	495,000.00	-474,932.70	
		Dispositions	-1,055,000.00		999,956.85
SBMWH712	MORGAN STANLEY 1.794% 02-13-2032				
		Acquisitions	675,000.00	-642,728.25	
		Dispositions	-675,000.00		648,987.35
SBMZ2XG1	MORGAN STANLEY 1.928% DUE 04-28-2032				
		Acquisitions	3,600,000.00	-3,591,474.20	
		Dispositions	-3,600,000.00		3,491,802.50
SBNZKG63	MORGAN STANLEY 2.239% 07-21-2032				
		Acquisitions	6,685,000.00	-6,685,000.00	
		Dispositions	-2,585,000.00		2,548,730.50
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032				
		Acquisitions	2,170,000.00	-2,169,474.65	
		Dispositions	-2,170,000.00		2,176,466.60
SBH3T5Q3	MORGAN STANLEY 2.699% DUE 01-22-2031				
		Acquisitions	375,000.00	-399,123.75	
		Dispositions	-375,000.00		380,643.75
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	8,505,000.00	-8,385,644.52	
		Dispositions	-3,007,000.00		2,878,583.24
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045				
		Acquisitions	2,050,000.00	-2,460,606.45	
		Dispositions	-760,000.00		937,649.20
C61744YAR9	MORGAN STANLEY 4.457% 04-22-2039				
		Acquisitions	295,000.00	-363,147.95	
		Dispositions	-1,500,000.00		1,850,090.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	3,665,000.00	-5,551,854.85	
		Dispositions	-5,090,000.00		7,357,305.75
C617446448	MORGAN STANLEY COM STK USD0.01	Acquisitions	23,800.00	-1,868,533.15	
		Dispositions	-23,800.00		2,041,692.31
SBM89YV1	MORGAN STANLEY FIXED 2.484% DUE 09-16-2036	Acquisitions	545,000.00	-531,353.20	
		Dispositions	-545,000.00		527,243.90
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Acquisitions	6,229,000.00	-6,296,834.83	
		Dispositions	-2,270,000.00		2,416,323.40
SBKP3KT2	MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031	Acquisitions	355,000.00	-404,316.60	
		Dispositions	-355,000.00		405,147.30
SBKPG927	MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	Acquisitions	2,715,000.00	-2,693,062.80	
		Dispositions	-680,000.00		675,233.20
SBK203M0	MOTOROLA SOLUTIONS INC 4.6% 05-23-2029	Acquisitions	510,000.00	-583,373.70	
		Dispositions	-2,745,000.00		3,189,779.65
C620076307	MOTOROLA SOLUTIONS INC	Acquisitions	2,900.00	-620,088.89	
		Dispositions	-2,900.00		699,098.18
SBYZGJY7	MPLX LP 4.7% 04-15-2048	Acquisitions	1,980,000.00	-2,119,195.12	
		Dispositions	-435,000.00		512,383.40
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049	Acquisitions	390,000.00	-491,631.00	
		Dispositions	-150,000.00		195,576.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047	Acquisitions	235,000.00	-286,749.35	
		Dispositions	-740,000.00		855,651.00
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	325,000.00	-399,124.65	
		Dispositions	-720,000.00		879,645.60
C62944T105	N V R INC COM				
		Acquisitions	249.00	-1,258,523.82	
		Dispositions	-249.00		1,383,816.42
SBMFYJG9	NASDAQ INC 1.65% DUE 01-15-2031				
		Acquisitions	765,000.00	-744,788.70	
		Dispositions	-765,000.00		718,212.60
C64110L106	NETFLIX INC COM STK				
		Acquisitions	5,320.00	-2,762,157.04	
		Dispositions	-5,660.00		3,284,004.07
C649445103	NEW YORK CMNTY BANCORP INC COM				
		Acquisitions	69,400.00	-810,566.87	
		Dispositions	-69,400.00		831,672.87
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073				
		Acquisitions	36,000.00	-1,725,569.20	
		Dispositions	-23,400.00		1,228,407.27
C651639106	NEWMONT CORPORATION				
		Acquisitions	6,800.00	-435,982.68	
		Dispositions	-17,416.00		1,077,512.92
CG6518L108	NIELSEN HOLDINGS PLC COMSTK				
		Acquisitions	7,700.00	-189,571.50	
		Dispositions	-7,700.00		186,655.56
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050				
		Acquisitions	1,385,000.00	-1,586,134.35	
		Dispositions	-1,220,000.00		1,382,964.00
C654106103	NIKE INC CL B				
		Acquisitions	29,500.00	-4,187,988.28	
		Dispositions	-29,500.00		4,459,647.87
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040				
		Acquisitions	485,000.00	-516,126.70	
		Dispositions	-315,000.00		350,799.75
C65473P105	NISOURCE INC COM				
		Acquisitions	33,000.00	-853,613.25	
		Dispositions	-33,000.00		832,657.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN46736	NOMURA HLDGS INC 2.608% DUE 07-14-2031 BEO	Acquisitions	1,255,000.00	-1,256,965.60	
		Dispositions	-1,255,000.00		1,232,937.10
C655663102	NORDSON CORP COM	Acquisitions	3,500.00	-726,094.25	
		Dispositions	-3,500.00		798,941.71
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	Acquisitions	890,000.00	-886,686.95	
		Dispositions	-1,070,000.00		1,056,130.75
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049	Acquisitions	510,000.00	-510,724.20	
		Dispositions	-180,000.00		184,591.80
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	Acquisitions	1,205,000.00	-1,208,407.05	
		Dispositions	-830,000.00		846,747.35
SBMGHM57	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	Acquisitions	980,000.00	-982,263.80	
		Dispositions	-755,000.00		833,975.25
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	Acquisitions	245,000.00	-294,933.45	
		Dispositions	-405,000.00		478,045.80
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049	Acquisitions	210,000.00	-248,318.70	
		Dispositions	-800,000.00		942,859.85
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	Acquisitions	290,000.00	-265,379.00	
		Dispositions	-640,000.00		618,116.45
C665859104	NORTHERN TR CORP COM	Acquisitions	13,621.00	-1,606,127.79	
		Dispositions	-13,621.00		1,610,782.69
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	250,000.00	-281,205.00	
		Dispositions	-3,645,000.00		4,312,052.40
SBLGSGS4	NORTHROP GRUMMAN 5.15% DUE 05-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	450,000.00	-600,237.00	
		Dispositions	-1,395,000.00		1,810,394.55
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	48,400.00	-1,257,641.11	
		Dispositions	-95,100.00		2,224,420.54
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044				
		Acquisitions	430,000.00	-534,846.90	
		Dispositions	-430,000.00		555,271.90
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030				
		Acquisitions	360,000.00	-381,070.80	
		Dispositions	-555,000.00		558,762.90
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050				
		Acquisitions	310,000.00	-325,115.60	
		Dispositions	-680,000.00		702,592.00
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	31,300.00	-1,303,365.25	
		Dispositions	-84,400.00		3,333,153.26
C670346105	NUCOR CORP COM				
		Acquisitions	18,100.00	-1,610,267.43	
		Dispositions	-18,100.00		2,009,993.80
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				
		Acquisitions	365,000.00	-392,320.25	
		Dispositions	-2,530,000.00		2,913,954.30
C67066G104	NVIDIA CORP COM				
		Acquisitions	16,010.00	-4,887,271.85	
		Dispositions	-12,020.00		4,874,334.69
		Free Receipt	14,820.00		
CN6596X109	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	12,300.00	-2,460,654.79	
		Dispositions	-2,100.00		425,941.32
C674599105	OCCIDENTAL PETROLEUM CORP				
		Acquisitions	42,700.00	-1,163,828.28	
		Dispositions	-28,500.00		843,727.30
C670837103	OGE ENERGY CORP COM				
		Acquisitions	30,800.00	-1,042,479.41	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,000.00		198,678.76
SBNVXB50	OHIO POWER CO SR NT 2.9% 10-01-2051	Acquisitions	1,535,000.00	-1,527,647.35	
		Dispositions	-240,000.00		236,488.80
C681919106	OMNICOM GROUP INC COM	Acquisitions	10,700.00	-783,012.83	
		Dispositions	-10,700.00		750,972.58
C682189105	ON SEMICONDUCTOR CORP COM	Acquisitions	33,000.00	-1,256,942.64	
		Dispositions	-33,000.00		1,938,667.49
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	Acquisitions	50,000.00	-50,776.00	
		Dispositions	-1,335,000.00		1,440,166.70
SBMTTWT4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	Acquisitions	170,000.00	-203,660.00	
		Dispositions	-500,000.00		598,710.00
SBJLV952	ONCOR ELEC FIXED 4.1% DUE 11-15-2048	Acquisitions	310,000.00	-385,268.70	
		Dispositions	-240,000.00		299,856.00
C68268W103	ONEMAIN HLDGS INC COM	Acquisitions	36,600.00	-2,099,595.85	
		Dispositions	-19,200.00		1,083,724.56
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	Acquisitions	320,000.00	-318,502.40	
		Dispositions	-770,000.00		822,998.80
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	Acquisitions	1,950,000.00	-2,064,604.75	
		Dispositions	-1,105,000.00		1,140,857.25
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	2,870,000.00	-2,918,073.62	
		Dispositions	-2,615,000.00		2,859,371.25
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	20,000.00	-22,658.40	
		Dispositions	-200,000.00		236,448.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTM367	ORACLE CORP 3.9% DUE 05-15-2035	Acquisitions	735,000.00	-796,141.70	
		Dispositions	-1,000,000.00		1,194,020.00
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	5,982,000.00	-6,221,002.95	
		Dispositions	-2,055,000.00		2,179,340.25
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	3,110,000.00	-3,322,243.30	
		Dispositions	-255,000.00		268,150.35
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	185,000.00	-191,806.15	
		Dispositions	-3,060,000.00		3,313,104.10
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	345,000.00	-363,147.00	
		Dispositions	-6,800,000.00		8,084,384.00
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	235,000.00	-264,107.10	
		Dispositions	-720,000.00		879,292.80
SB3LR141	ORACLE CORP 6.125% DUE 07-08-2039	Acquisitions	710,000.00	-972,394.10	
		Dispositions	-180,000.00		249,561.00
SBM5JB13	ORACLE CORP FIXED 2.95% DUE 04-01-2030	Acquisitions	2,530,000.00	-2,791,189.85	
		Dispositions	-2,530,000.00		2,693,058.50
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	7,041,000.00	-7,147,277.21	
		Dispositions	-3,220,000.00		3,379,509.60
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	3,115,000.00	-3,314,998.40	
		Dispositions	-1,315,000.00		1,446,699.10
SBLB1LN8	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	2,790,000.00	-2,901,222.40	
		Dispositions	-1,729,000.00		1,950,684.02
C68622V106	ORGANON & CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	26,100.00	-781,110.50	
		Dispositions	-21,790.00		725,070.41
		Free Receipt	6,790.00	253,025.80	
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-180,000.00		180,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	380,000.00	-380,000.00	
		Dispositions	-130,000.00		130,000.00
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC				
		Acquisitions	710,000.00	-710,000.00	
		Dispositions	-710,000.00		710,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-350,000.00		350,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	340,000.00	-340,000.00	
		Dispositions	-120,000.00		120,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	289,000.00	-289,000.00	
		Dispositions	-289,000.00		289,000.00
SBKP3SZ4	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO				
		Acquisitions	660,000.00	-698,755.20	
		Dispositions	-660,000.00		685,011.15
SBM99NT1	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO				
		Acquisitions	795,000.00	-872,615.85	
		Dispositions	-245,000.00		255,804.50
C68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI				
		Acquisitions	10,900.00	-756,901.83	
		Dispositions	-10,900.00		864,684.16
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	26,300.00	-2,428,702.29	
		Dispositions	-13,500.00		1,259,111.96
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	280,000.00	-265,896.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-500,000.00		435,805.00
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	4,398,000.00	-4,726,171.34	
		Dispositions	-2,735,000.00		2,838,987.35
C693718108	PACCAR INC COM	Acquisitions	26,200.00	-2,332,568.42	
		Dispositions	-26,200.00		2,214,230.74
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD	Acquisitions	4,260,000.00	-4,227,325.80	
		Dispositions	-485,000.00		485,004.85
C695156109	PACKAGING CORP AMER COM ISIN US6951561090	Acquisitions	4,700.00	-641,816.33	
		Dispositions	-4,700.00		704,957.31
C697435105	PALO ALTO NETWORKS INC COM USD0.0001	Acquisitions	2,490.00	-971,273.43	
		Dispositions	-2,490.00		1,089,195.71
C701094104	PARKER-HANNIFIN CORP COM	Acquisitions	4,490.00	-1,348,557.77	
		Dispositions	-7,790.00		2,290,476.21
C70432V102	PAYCOM SOFTWARE INC COM	Acquisitions	5,550.00	-2,723,097.43	
		Dispositions	-620.00		295,625.34
C70450Y103	PAYPAL HLDGS INC COM	Acquisitions	29,450.00	-7,546,113.35	
		Dispositions	-19,070.00		4,950,724.68
C70450YAJ2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	Acquisitions	280,000.00	-284,345.60	
		Dispositions	-1,380,000.00		1,496,108.40
SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	Acquisitions	905,000.00	-911,177.40	
		Dispositions	-195,000.00		194,840.10
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	Acquisitions	1,795,000.00	-1,829,343.30	
		Dispositions	-640,000.00		674,880.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050	Acquisitions	1,115,000.00	-1,285,891.50	
		Dispositions	-2,735,000.00		3,107,691.80
SBD0B4Y5	PEPSICO INC 4% DUE 05-02-2047	Acquisitions	465,000.00	-582,314.85	
		Dispositions	-465,000.00		563,965.95
C713448108	PEPSICO INC COM	Acquisitions	16,100.00	-2,524,204.66	
		Dispositions	-28,100.00		4,344,668.85
SB9MTLH1	PEPSICO INC SR NT 4 DUE 03-05-2042	Acquisitions	300,000.00	-355,596.00	
		Dispositions	-485,000.00		587,519.30
C71377A103	PERFORMANCE FOOD GROUP CO COM	Acquisitions	19,200.00	-976,779.86	
		Dispositions	-19,200.00		906,571.07
SB08R8G4	PETRO-CDA 5.95% DUE 05-15-2035	Acquisitions	980,000.00	-1,292,342.50	
		Dispositions	-245,000.00		327,582.15
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	995,000.00	-993,656.75	
		Dispositions	-810,000.00		826,972.00
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	225,000.00	-207,801.00	
		Dispositions	-1,380,000.00		1,381,146.70
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	460,000.00	-549,288.00	
		Dispositions	-805,000.00		1,016,821.50
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	Acquisitions	270,000.00	-342,473.40	
		Dispositions	-200,000.00		255,400.00
C717081103	PFIZER INC COM	Acquisitions	131,900.00	-5,226,045.74	
		Dispositions	-148,500.00		6,971,031.24
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	-444,512.00	
		Dispositions	-235,000.00		253,663.70
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	890,000.00	-1,021,451.40	
		Dispositions	-395,000.00		453,313.85
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	47,900.00	-4,258,425.81	
		Dispositions	-45,600.00		4,214,212.01
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030				
		Acquisitions	1,420,000.00	-1,418,286.25	
		Dispositions	-1,420,000.00		1,373,821.60
S BSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				
		Acquisitions	680,000.00	-809,349.60	
		Dispositions	-1,725,000.00		2,179,004.65
SB7RB2F3	PHILLIPS 66 5.875 DUE 05-01-2042				
		Acquisitions	670,000.00	-899,066.30	
		Dispositions	-670,000.00		885,277.70
SBP6VN91	PIEDMONT FIXED 2.719% DUE 01-01-2042				
		Acquisitions	680,000.00	-680,000.00	
		Dispositions	-680,000.00		663,170.00
SBNZJLP4	PIEDMONT FIXED 2.864% DUE 01-01-2052				
		Acquisitions	920,000.00	-924,627.60	
		Dispositions	-515,000.00		497,932.90
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	5,582.00	-380,467.05	
		Dispositions	-5,582.00		382,322.03
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	14,200.00	-2,225,305.41	
		Dispositions	-14,200.00		2,268,834.79
SB92Y2L7	PLAINS ALL AMERN 4.3% DUE 01-31-2043				
		Acquisitions	1,190,000.00	-1,132,011.30	
		Dispositions	-520,000.00		511,321.20
C693475105	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	5,800.00	-1,032,387.46	
		Dispositions	-5,800.00		1,136,106.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP09JN7	PNC FINL SVCS GROUP INC SR NT FIXED / FLTG RATE 2.307% 04-23-2032	Acquisitions	1,570,000.00	-1,570,000.00	
		Dispositions	-1,570,000.00		1,615,787.05
C731068102	POLARIS INC	Acquisitions	1,900.00	-263,244.48	
		Dispositions	-3,600.00		478,953.24
SBKRCD76	PPL CAP FDG INC 5% DUE 03-15-2044	Acquisitions	545,000.00	-687,795.45	
		Dispositions	-745,000.00		928,366.85
SBBWX6K5	PPL ELEC UTILS 4.75 DUE 07-15-2043	Acquisitions	180,000.00	-231,049.80	
		Dispositions	-300,000.00		388,959.00
SBMDV382	PROCTER & GAMBLE CO 1.95% DUE 04-23-2031BEO	Acquisitions	785,000.00	-783,754.80	
		Dispositions	-785,000.00		783,266.60
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	25,200.00	-3,605,140.25	
		Dispositions	-20,900.00		3,054,293.92
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050	Acquisitions	1,930,000.00	-2,279,660.15	
		Dispositions	-1,390,000.00		1,692,288.25
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048	Acquisitions	1,510,000.00	-1,807,224.40	
		Dispositions	-530,000.00		675,506.20
C74340W103	PROLOGIS INC COM	Acquisitions	18,500.00	-1,922,131.19	
		Dispositions	-18,500.00		2,292,571.69
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050	Acquisitions	410,000.00	-331,435.80	
		Dispositions	-850,000.00		740,090.85
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050	Acquisitions	350,000.00	-349,461.00	
		Dispositions	-350,000.00		363,524.00
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,710,000.00	-2,009,529.25	
		Dispositions	-2,430,000.00		2,755,172.31
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	1,030,000.00	-1,223,244.90	
		Dispositions	-1,853,000.00		2,193,797.33
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	30,600.00	-3,123,482.34	
		Dispositions	-19,000.00		2,089,543.81
C69370C100	PTC INC COM				
		Acquisitions	3,100.00	-383,266.09	
		Dispositions	-3,100.00		389,545.56
C74460D109	PUB STORAGE COM				
		Acquisitions	11,180.00	-3,314,803.12	
		Dispositions	-3,880.00		1,355,568.86
SBLH17V2	PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051				
		Acquisitions	555,000.00	-552,646.80	
		Dispositions	-250,000.00		255,175.00
SBLC8CH9	PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO				
		Acquisitions	920,000.00	-913,863.60	
		Dispositions	-920,000.00		902,035.00
S9K97TWU	PUT BONDOPT CHASUS33 02/04/2021 FNCL 1.5% 02/11/20 99.5625 3175154I2				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,171.88
S9K9L90U	PUT BONDOPT CHASUS33 04/07/2021 FNCL 2% 04/14/2021 101.484375 317536LD0				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		937.50
S9K9SECU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 100.75 317572I80				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		14,765.63
S9K9SEDU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.890625 317593C09				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,812.50
S9K9TEDU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.9140625 31750HTC3				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,625.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KXDGLU	PUT BONDOPT CHASUS33 05/06/2021 FNCL 3% 05/13/2020 104.261718 317531036	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		867.19
S9KXDGKU	PUT BONDOPT CHASUS33 06/07/2021 FNCL 2.5% 06/14/20 101.390625 317514X00	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,617.19
S9KXNTHU	PUT BONDOPT CHASUS33 06/07/2021 FNCL 3% 06/14/2021 103.742187 317545YB1	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,625.00
S9KY3WYU	PUT BONDOPT CHASUS33 07/07/2021 FNCL 2% 07/14/2021 99.6640625 317571057	Acquisitions	1,100,000.00	-6,187.50	
		Dispositions	-1,100,000.00		0.00
S9KY5Y2U	PUT BONDOPT CHASUS33 07/07/2021 FNCL 2.5% 07/14/20 102.046875 317591AW5	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,375.00
S9KYQPCU	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2.5% 08/12/20 101.984375 3175ZN017	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,406.25
S9KZ4TTU	PUT BONDOPT CHASUS33 08/05/2021 FNCL 3% 08/12/21 104.140625 3175DC262	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,203.13
S9KYXJRU	PUT BONDOPT CHASUS33 08/12/2021 G2SF 2.5% 08/19/20 102.234375 3175SR198	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		6,406.26
S9KYUDNU	PUT BONDOPT CHASUS33 08/12/2021 G2SF 2.5% 08/19/20 102.296875 3175EQ856	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		6,718.76
S9KZVW8U	PUT BONDOPT CHASUS33 09/07/2021 FNCL 2.5% 09/14/20 102.164062 317545L90	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,148.43
S9KZ9RCU	PUT BONDOPT CHASUS33 09/07/2021 FNCL 3% 09/14/2021 103.695312 3175ER334	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,046.88
S9KZ7X0U	PUT BONDOPT CHASUS33 09/07/2021 FNCL 3% 09/14/2021 103.984375 3175ER235				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,132.81
S9L14P9U	PUT BONDOPT CHASUS33 10/14/2021 G2SF 2.5% 10/21/20 102.429687 3175455H0	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,046.88
S9L2C36U	PUT BONDOPT CHASUS33 12/06/2021 FNCL 3% 12/13/21 104.21875 3175514Q9	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,593.76
S9K9JTPU	PUT BONDOPT CITIUS33 04/07/2021 FNCL 1.5% 04/14/21 98.015625 3175275L9	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,250.00
S9K9CLKU	PUT BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 102 317595TR7	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		953.13
S9KX4GLU	PUT BONDOPT CITIUS33 05/06/2021 FNCL 2% 05/13/2021 98.6875 317532ZM4	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		8,593.75
S9KXDDRU	PUT BONDOPT CITIUS33 05/06/2021 FNCL 3% 05/13/2020 104.179687 317547T49	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		585.94
S9KY9UDU	PUT BONDOPT CITIUS33 06/07/2021 FNCL 2% 06/14/2021 99.8515625 3175DB892	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		500.00
S9KYK93U	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.546875 3175DB959	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,953.13
S9KYGTKU	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.609375 3175DB900	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,171.88
S9KY3Z3U	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.640625 317567PG4	Acquisitions	600,000.00	-3,304.69	
		Dispositions	-600,000.00		0.00
S9KYGD9U	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.671875 3175ZM811	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,148.44

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KY3YQU	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2.5% 07/14/20 102.164062 317573NC3	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,343.75
S9KY3YRU	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2.5% 07/14/20 102.210937 317593UM1	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,296.88
S9KZLL7U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 100.382812 31750ICG0	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,062.50
S9KYKJVU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.171875 3175SQ067	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		3,144.53
S9KYKJZU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.171875 3175ZM860	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		3,085.94
S9KZ9NLU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.1875 3175ER342	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,015.63
S9KZ6V5U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.6875 3175ER201	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,523.44
S9KZ9NMU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 101.703125 3175ER359	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,171.88
S9KYKJXU	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 101.800781 3175ZM852	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,781.25
S9KYGD7U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 102.078125 3175DB918	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9KYGD8U	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 102.101562 3175XG121	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		875.00
S9KZLL8U	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 100.109375 3175668Y6				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KZLL6U	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 100.640625 317515UC6	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		10,562.50
S9KZJTAU	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.375 317574OB2	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,695.31
S9KZJTAU	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.375 317574OB2	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		695.31
S9KZQJ0U	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.609375 3175867B5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,808.60
S9L1HQCUC	PUT BONDOPT CITIUS33 10/07/2021 FNCL 3% 10/14/2021 104.015625 317571QH3	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		683.59
S9L1HQDU	PUT BONDOPT CITIUS33 10/14/2021 G2SF 2% 10/21/2021 100.78125 317597RQ7	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,695.31
S9L1XRTU	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2% 11/18/2021 100.953125 317567BT1	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,687.50
S9L2C05U	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2.5% 11/18/20 102.617187 317564A69	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		562.50
S9L1WWWU	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2.5% 11/18/20 103.070312 317573QY2	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,562.50
S9L2D55U	PUT BONDOPT CITIUS33 12/06/2021 FNCL 2.5% 12/13/20 102.3125 317566P19	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		6,726.57
S9KX1FAU	PUT BONDOPT PNBUS33CHA 05/06/2021 FNCL 2% 05/13/2021 99.546875 317515CI3	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		5,765.63
S9K9WT7U	PUT BONDOPT PNBUS33CHA 05/06/2021 FNCL 2.5% 05/13/20 101.546875 317514RI0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		7,109.38

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S9KX1NDU	PUT BONDOPT PNBPU333CHA 05/06/2021 FNCL 2.5% 05/13/20 102.25 317594X87	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,867.19
S9KZNCPU	PUT BONDOPT PNBPU333CHA 09/07/2021 FNCL 2% 09/14/2021 99.890625 317546PK9	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,750.00
S9KYMY2U	PUT SWO USD BARCGB33 P 2.235% / R 3MLIBOR 317U451Y2 06/18/2021	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9L2ARMU	PUT SWO USD BNPAFRPP P 1.235% / R 3MLIBOR 317U423Z4 10/29/2021	Acquisitions	6,400,000.00	0.00	
		Dispositions	-6,400,000.00		7,600.00
S9L2EH2U	PUT SWO USD BNPAFRPP P 1.494% / R 3MLIBOR 317U492Z0 11/08/2021	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,940.00
S9L1QK2U	PUT SWO USD BNPAFRPP P 1.495% / R 3MLIBOR 317U180Z7 10/04/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,656.25
S9L1PSTU	PUT SWO USD BNPAFRPP P 1.5% / R 3MLIBOR 317U159Z4 10/01/2021	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,498.13
S9L1GDPU	PUT SWO USD BNPAFRPP P 1.78% / R 3MLIBOR 317U089Z9 09/20/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,240.00
S9L13EUU	PUT SWO USD BNPAFRPP P 1.804% / R 3MLIBOR 317U959Y9 08/27/2021	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		13,680.00
S9KZXLRU	PUT SWO USD BNPAFRPP P 1.842% / R 3MLIBOR 317U932Y1 08/23/2021	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		6,337.50
S9L1VN6U	PUT SWO USD BNPAFRPP P 1.843% / R 3MLIBOR 317U239Z8 10/13/2021	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		14,018.75
S9L2VK3U	PUT SWO USD BNPAFRPP P 1.96% / R 3MLIBOR 317U731Z1 12/01/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KZ6N2U	PUT SWO USD BNPAFRPP P 2.062% / R 3MLIBOR 317U615Y5 07/14/2021	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,977.50
S9KY9ZRZU	PUT SWO USD BNPAFRPP P 2.19% / R 3MLIBOR 317U334Y5 06/04/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,731.25
S9KYNZMU	PUT SWO USD BNPAFRPP P 2.268% / R 3MLIBOR 317U466Y5 06/21/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,560.00
S9K92PWU	PUT SWO USD BOFAUS6S P 0.64% / R 3MLIBOR 317U366X8 02/16/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,804.00
S9K9LZ0U	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR 317U605X9 03/12/2021	Acquisitions	8,200,000.00	0.00	
		Dispositions	-8,200,000.00		10,045.00
S9KZMW3U	PUT SWO USD BOFAUS6S P 1.825% / R 3MLIBOR 317U855Y4 08/09/2021	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		6,352.50
S9L26Y5U	PUT SWO USD BOFAUS6S P 1.89% / R 3MLIBOR 317U382Z3 10/25/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		9,000.00
S9KXWG0U	PUT SWO USD BOFAUS6S P 2.18% / R 3MLIBOR 317U169Y5 05/17/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		13,000.00
S9K8VJJU	PUT SWO USD CHASUS33 P 1.745% / R 3MLIBOR 317U340X9 02/08/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,025.00
S9L2T16U	PUT SWO USD CITIUS33 P 1.95% / R 3MLIBOR 317U709Z9 11/29/2021	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,410.00
S9KZTKNU	PUT SWO USD DEUTGB2L P 1.311% / R 3MLIBOR 317U887Y6 08/16/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,025.00
		Acquisitions	1,750,000.00	0.00	
		Dispositions	-1,750,000.00		3,281.25

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S9L3EHHU	PUT SWO USD DEUTGB2L P 1.925% / R 3MLIBOR 317U911Z3 12/20/2021	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,630.00
S9KZC48U	PUT SWO USD DEUTGB2L P 1.983% / R 3MLIBOR 317U724Y3 07/23/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		12,600.00
S9KXTFWU	PUT SWO USD DEUTGB2L P 2.315% / R 3MLIBOR 317U109Y8 05/10/2021	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		13,050.00
S9L15SDU	PUT SWO USD GSCMUS33 P 1.188% / R 3MLIBOR 317U985Y7 08/31/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,930.00
S9L14YRU	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR 317U980Y2 08/31/2021	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		6,053.75
S9L1RSLU	PUT SWO USD GSCMUS33 P 1.528% / R 3MLIBOR 317U182Z5 10/04/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,820.00
S9L1VFZU	PUT SWO USD GSCMUS33 P 1.542% / R 3MLIBOR 317U231Z6 10/12/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		4,750.00
S9K8RP3U	PUT SWO USD GSCMUS33 P 1.57% / R 3MLIBOR 317U260X5 02/04/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,704.00
S9KX9TAU	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR 317U826X2 04/12/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,062.50
S9L1EPRU	PUT SWO USD GSCMUS33 P 1.785% / R 3MLIBOR 317U074Z6 09/17/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,993.00
S9L1XVFU	PUT SWO USD GSCMUS33 P 1.818% / R 3MLIBOR 317U271Z7 10/15/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		8,778.75
S9L1FDMU	PUT SWO USD GSCMUS33 P 1.82% / R 3MLIBOR 317U082Z6 09/20/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,033.50
S9L1C68U	PUT SWO USD GSCMUS33 P 1.838% / R 3MLIBOR 317U060Z2 09/13/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,922.50
S9L1KWJU	PUT SWO USD GSCMUS33 P 1.84% / R 3MLIBOR 317U119Z3 09/27/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,702.00
S9L1LE6U	PUT SWO USD GSCMUS33 P 1.868% / R 3MLIBOR 317U133Z5 09/27/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,496.75
S9L19SNU	PUT SWO USD GSCMUS33 P 1.869% / R 3MLIBOR 317U023Z8 09/07/2021				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		8,000.00
S9L22CUU	PUT SWO USD GSCMUS33 P 1.869% / R 3MLIBOR 317U309Z3 10/18/2021				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		7,683.00
S9L28HAU	PUT SWO USD GSCMUS33 P 1.935% / R 3MLIBOR 317U395Z8 10/27/2021				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		9,625.00
S9L31WHU	PUT SWO USD GSCMUS33 P 1.937% / R 3MLIBOR 317U780Z1 12/06/2021				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9KZBACU	PUT SWO USD GSCMUS33 P 1.96% / R 3MLIBOR 317U693Y0 07/21/2021				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,975.00
S9L2CN7U	PUT SWO USD GSCMUS33 P 1.967% / R 3MLIBOR 317U471Z5 11/04/2021				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		22,330.00
S9L2NTXU	PUT SWO USD GSCMUS33 P 2.028% / R 3MLIBOR 317U594Z7 11/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		18,260.00
S9KZ6FSU	PUT SWO USD GSCMUS33 P 2.086% / R 3MLIBOR 317U608Y4 08/11/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,425.00

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S9KYVLAU	PUT SWO USD GSCMUS33 P 2.14% / R 3MLIBOR 317U534Y3 07/06/2021	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		15,800.00
S9KXXVQU	PUT SWO USD GSCMUS33 P 2.186% / R 3MLIBOR 317U189Y1 05/19/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9KYFS7U	PUT SWO USD GSCMUS33 P 2.243% / R 3MLIBOR 317U377Y3 06/11/2021	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		12,520.50
S9KYPE4U	PUT SWO USD GSCMUS33 P 2.245% / R 3MLIBOR 317U472Y7 06/21/2021	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		4,260.00
S9K8WADU	PUT SWO USD MSCSUS33 P 1.275% / R 3MLIBOR 317U345X4 02/08/2021	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,440.00
S9K9KBCU	PUT SWO USD MSCSUS33 P 1.387% / R 3MLIBOR 317U580X8 03/10/2021	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,704.00
S9K9XZVU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR 317U693X2 04/01/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,112.50
S9K8S28U	PUT SWO USD MSCSUS33 P 1.595% / R 3MLIBOR 317U292X7 02/05/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,360.00
S9K94PZU	PUT SWO USD MSCSUS33 P 1.74% / R 3MLIBOR 317U380X0 02/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,360.00
S9KX2R2U	PUT SWO USD MSCSUS33 P 1.75% / R 3MLIBOR 317U751X1 04/06/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,905.00
S9KY3LGU	PUT SWO USD MSCSUS33 P 1.76% / R 3MLIBOR 317U221Y1 07/07/2021	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		6,885.00
S9K9CY0U	PUT SWO USD MSCSUS33 P 1.77% / R 3MLIBOR 317U497X0 03/01/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		4,480.00
S9KY387U	PUT SWO USD MSCSUS33 P 1.776% / R 3MLIBOR 317U237Y3 07/07/2021				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,970.00
S9K8W05U	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR 317U348X1 02/11/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,480.00
S9L22Z9U	PUT SWO USD MSCSUS33 P 1.79% / R 3MLIBOR 317U321Z7 10/20/2021				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,165.00
S9L11EGU	PUT SWO USD MSCSUS33 P 1.802% / R 3MLIBOR 317U941Y0 08/23/2021				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		13,455.00
S9L37PEU	PUT SWO USD MSCSUS33 P 1.805% / R 3MLIBOR 317U801Z6 12/09/2021				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		8,827.50
S9K9EJLU	PUT SWO USD MSCSUS33 P 1.813% / R 3MLIBOR 317U506X9 03/02/2021				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		9,400.00
S9L12HXU	PUT SWO USD MSCSUS33 P 1.83% / R 3MLIBOR 317U948Y3 08/26/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		18,445.00
S9KYMRSU	PUT SWO USD MSCSUS33 P 1.876% / R 3MLIBOR 317U447Y9 07/19/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		9,515.00
S9L1ASPU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR 317U024Z7 09/09/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,705.00
S9L1BH DU	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR 317U031Z8 09/10/2021				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		25,050.00
S9L3KFKU	PUT SWO USD MSCSUS33 P 1.925% / R 3MLIBOR 317U962Z1 12/29/2021				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,625.00

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S9KZHC8U	PUT SWO USD MSCSUS33 P 1.945% / R 3MLIBOR 317U813Y5 08/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,900.00
S9L3ARQU	PUT SWO USD MSCSUS33 P 2.01% / R 3MLIBOR 317U845Z4 12/15/2021	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		17,432.50
S9L2GXWU	PUT SWO USD MSCSUS33 P 2.11% / R 3MLIBOR 317U510Z8 11/08/2021	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		18,055.00
S9K9RM8U	PUT SWO USD MSCSUS33 P 2.12% / R 3MLIBOR 317U651X2 03/22/2021	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,100.00
S9KX9RDU	PUT SWO USD MSCSUS33 P 2.167% / R 3MLIBOR 317U828X0 04/12/2021	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,480.00
S9KY2FWU	PUT SWO USD MSCSUS33 P 2.185% / R 3MLIBOR 317U215Y9 05/21/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,360.00
S9KYWK0U	PUT SWO USD MSCSUS33 P 2.188% / R 3MLIBOR 317U561Y9 07/02/2021	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		6,075.00
S9KY8SEU	PUT SWO USD MSCSUS33 P 2.215% / R 3MLIBOR 317U318Y5 06/03/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,680.00
S9KXCN0U	PUT SWO USD MSCSUS33 P 2.275% / R 3MLIBOR 317U886X9 04/16/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,840.00
S9KYE08U	PUT SWO USD MSCSUS33 P 2.295% / R 3MLIBOR 317U360Y2 08/10/2021	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		21,800.00
S9L1BT0U	PUT SWO USD NGFPUS33 P 1.573% / R 3MLIBOR 317U047Z0 10/14/2021	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		661.00
S9L2UABU	PUT SWO USD NGFPUS33 P 1.61% / R 3MLIBOR 317U707Z1 11/29/2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,800.00
S9L3C98U	PUT SWO USD NGFPUS33 P 1.679% / R 3MLIBOR 317U909Z7 12/20/2021				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		6,608.00
S9K9BGLU	PUT SWO USD NGFPUS33 P 1.692% / R 3MLIBOR 317U466X7 02/26/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,817.50
S9K9APAU	PUT SWO USD NGFPUS33 P 1.725% / R 3MLIBOR 317U453X2 02/26/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,180.00
S9L18X9U	PUT SWO USD NGFPUS33 P 1.8% / R 3MLIBOR 317U014Z9 09/07/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,385.00
S9KYKCUU	PUT SWO USD NGFPUS33 P 1.87% / R 3MLIBOR 317U420Y0 07/13/2021				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,565.00
S9L2B30U	PUT SWO USD NGFPUS33 P 1.985% / R 3MLIBOR 317U443Z0 11/01/2021				
		Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		26,640.00
S9K9PNPU	PUT SWO USD NGFPUS33 P 2.045% / R 3MLIBOR 317U633X5 03/17/2021				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		18,240.00
S9KY405U	PUT SWO USD NGFPUS33 P 2.148% / R 3MLIBOR 317U242Y6 05/26/2021				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		16,485.00
S9K9XF5U	PUT SWO USD NGFPUS33 P 2.17% / R 3MLIBOR 317U695X0 04/01/2021				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		6,060.00
S9KXVKGU	PUT SWO USD NGFPUS33 P 2.245% / R 3MLIBOR 317U146Y3 05/14/2021				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		16,170.00
S9KYDMCU	PUT SWO_CD X BARCGB33 08/18/2021 CDX.NA.IG.36 3175ZM662				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		1,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9KXDKZU	PUT SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754OPA2	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		822.24
S9KXE12U	PUT SWO_CDX BARCGB33 21/07/2021 ITRAXX EUROPE SERIES 3 31754OPA2	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		2,126.14
S9K8ULPU	PUT SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM806	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,620.00
S9K8XFRU	PUT SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM806	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,437.50
S9K9HQ0U	PUT SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317547834	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		962.04
S9K9MXXU	PUT SWO_CDX BNPAFRPP 19/05/2021 ITRAXX EUROPE SERIES 3 317547834	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		636.22
S9K9AYHU	PUT SWO_CDX BOFAUS6S 04/21/2021 CDX.NA.IG.35 3175ZP145	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		1,125.00
S9KXFDJU	PUT SWO_CDX CSFPGB2L 06/16/2021 CDX.NA.IG.35 3175EP734	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		1,350.00
S9KY9WCU	PUT SWO_CDX CSFPGB2L 08/18/2021 CDX.NA.IG.36 3175DB835	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,053.00
S9K8VRTU	PUT SWO_CDX DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM897	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,215.00
S9KYEGDU	PUT SWO_CDX DEUTGB2L 08/18/2021 CDX.NA.IG.36 3175EQ658	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K9KMCU	PUT SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317547842				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		822.63
S9K9NUSU	PUT SWO_CDX DEUTGB2L 19/05/2021 ITRAXX EUROPE SERIES 3 317547842				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		618.73
S9K91QZU	PUT SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175EM970				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,050.00
S9K9LCYU	PUT SWO_CDX GSILGB2X 19/05/2021 ITRAXX EUROPE SERIES 3 3175425A2				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		636.85
SBP2RQ61	PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032				
		Acquisitions	305,000.00	-304,158.20	
		Dispositions	-305,000.00		308,763.70
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO				
		Acquisitions	546,000.00	-566,982.22	
		Dispositions	-555,000.00		509,140.35
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053				
		Acquisitions	4,830,000.00	-4,486,537.85	
		Dispositions	-6,875,000.00		6,638,910.51
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L				
		Acquisitions	2,529,000.00	-2,377,380.40	
		Dispositions	-6,665,000.00		6,202,778.80
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059				
		Acquisitions	900,000.00	-798,111.00	
		Dispositions	-380,000.00		364,534.00
C05401AAR2	PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027				
		Dispositions	-523.75		523.75
		Free Receipt	1,573,523.75	1,586,757.37	
SBN6LYN8	PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO				
		Acquisitions	325,000.00	-302,770.00	
		Dispositions	-1,275,000.00		1,266,395.95
SBN6LZY6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT144A 1.65% DUE 05-15-2031 BEO				
		Acquisitions	675,000.00	-667,575.00	
		Dispositions	-675,000.00		644,699.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C05565ASK0	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	Acquisitions	2,050,000.00	-2,050,000.00	
		Dispositions	-2,050,000.00		2,063,477.50
C05578QAG8	PVTPL BPCE 3.582% 10-19-2042	Acquisitions	5,085,000.00	-5,085,000.00	
		Dispositions	-1,570,000.00		1,611,299.80
C05578QAF0	PVTPL BPCE SA 3.116% 10-19-2032	Acquisitions	1,965,000.00	-1,965,000.00	
		Dispositions	-863,000.00		874,003.25
SBMC86Y1	PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	Acquisitions	729,000.00	-729,000.00	
		Dispositions	-69.94		69.94
SBMCPJY3	PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO	Acquisitions	745,000.00	-743,435.40	
		Dispositions	-745,000.00		720,780.05
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	Acquisitions	785,000.00	-780,840.70	
		Dispositions	-190,000.00		188,119.00
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	Acquisitions	6,075,000.00	-6,202,469.20	
		Dispositions	-3,495,000.00		3,582,251.50
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	10,143,000.00	-10,180,654.62	
		Dispositions	-1,065,000.00		1,071,090.45
SBMGWDG0	PVTPL CARGILL INC 1.7% DUE 02-02-2031 BEO	Acquisitions	1,155,000.00	-1,153,213.20	
		Dispositions	-1,155,000.00		1,111,006.05
SBN4FV08	PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	Acquisitions	700,000.00	-676,501.00	
		Dispositions	-2,300,887.75		2,293,992.02
		Free Receipt	6,446,063.65	5,012,160.88	
SBP6K804	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	Acquisitions	2,290,000.00	-2,263,579.50	
		Dispositions	-147,039.86		145,075.58

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKSC740	PVTPL CONOCOPHILLIPS 2.4% DUE 02-15-2031/02-08-2021 BEO	Acquisitions	555,000.00	-568,419.90	
		Dispositions	-555,000.00		561,754.35
SBLH23Y0	PVTPL CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	Acquisitions	980,000.00	-1,251,869.50	
		Dispositions	-3,270,000.00		4,085,569.35
		Free Receipt	2,881,000.00	3,064,504.19	
C225401AU2	PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	Acquisitions	8,487,000.00	-8,498,334.00	
		Dispositions	-1,225,000.00		1,273,591.00
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	970,000.00	-1,095,886.60	
		Dispositions	-5,300,000.00		6,026,341.25
SBKSH18	PVTPL DAIMLER TRUCKS 2.5% 12-14-2031	Acquisitions	720,000.00	-714,700.80	
		Dispositions	-720,000.00		721,644.80
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	Acquisitions	5,290,000.00	-5,288,042.70	
		Dispositions	-565,000.00		543,908.55
SBPCKT3	PVTPL ECOLAB INC 2.75% DUE 08-18-2055 BEO	Acquisitions	1,130,000.00	-1,117,961.35	
		Dispositions	-320,000.00		311,990.40
		Free Receipt	390,000.00	374,007.10	
SB71QLW4	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	Acquisitions	200,000.00	-271,880.00	
		Dispositions	-260,000.00		364,689.00
SBN8XDL3	PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO	Acquisitions	1,615,000.00	-1,611,979.95	
		Dispositions	-1,615,000.00		1,632,080.85
SBNNFQF9	PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD	Dispositions	-1,435,000.00		1,406,070.40
		Free Receipt	1,435,000.00	1,446,480.05	
SBMDM750	PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO	Acquisitions	555,000.00	-586,418.55	
		Dispositions	-340,000.00		350,587.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	7,733,000.00	7,830,665.23	
SBMYT7X8	PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021	Acquisitions	2,825,000.00	-2,791,895.30	
		Dispositions	-795,000.00		796,109.15
C654744AD3	PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	Acquisitions	3,143,000.00	-3,518,376.61	
		Dispositions	-630,000.00		699,763.00
SBLF7SF3	PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	Acquisitions	360,000.00	-366,714.00	
		Dispositions	-360,000.00		405,795.60
C62954HAG3	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.5% DUE 05-11-2031 BEO	Acquisitions	940,000.00	-936,775.80	
		Dispositions	-940,000.00		959,115.15
C62954HAF5	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	Acquisitions	5,160,000.00	-5,250,523.80	
		Dispositions	-1,010,000.00		1,054,125.22
SBP6QR94	PVTPL ONCOR ELECTRIC DELIVERY 2.70% DUE 11-15-2051 BEO	Acquisitions	765,000.00	-749,637.70	
		Dispositions	-765,000.00		738,616.95
SBLCCPP0	PVTPL PERNOD RICARD INTL FIN LLC 1.625% DUE 04-01-2031/10-01-2020 BEO	Acquisitions	665,000.00	-646,572.85	
		Dispositions	-665,000.00		632,700.95
C82620KBE2	PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V GTD NT 144A 2.15% DUE 03-11-2031 BEO	Acquisitions	2,115,000.00	-2,112,165.90	
		Dispositions	-2,115,000.00		2,119,569.95
C82620KBF9	PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	Acquisitions	5,975,000.00	-6,039,672.90	
		Dispositions	-500,000.00		509,820.00
C87264AAY1	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050	Acquisitions	720,000.00	-840,767.75	
		Dispositions	-3,280,000.00		3,782,426.82
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	Acquisitions	200,000.00	-259,738.00	
		Dispositions	-200,000.00		263,118.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902613AD0	PVTPL UBS GROUP AG 4.375% DUE 12-31-2049	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-520,000.00		512,200.00
C904678AY5	PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032	Acquisitions	2,130,000.00	-2,124,928.30	
		Dispositions	-937,000.00		942,137.81
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO	Acquisitions	255,000.00	-231,585.90	
		Dispositions	-1,430,000.00		1,279,791.50
SBNYKHFO	PVTPL UNION PAC CORP NT 3.799% 04-06-2071	Acquisitions	140,000.00	-161,709.80	
		Dispositions	-665,000.00		773,783.45
		Free Receipt	2,585,000.00	2,521,695.24	
SBMVH0D6	PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO	Acquisitions	7,135,000.00	-7,144,385.45	
		Dispositions	-4,085,000.00		4,000,893.95
C74736K101	QORVO INC COM	Acquisitions	5,300.00	-948,428.66	
		Dispositions	-2,700.00		470,792.59
C747525103	QUALCOMM INC COM	Acquisitions	26,700.00	-3,892,864.04	
		Dispositions	-16,400.00		2,618,530.44
SBNBTHV6	QUALCOMM INC NT 1.65% 05-20-2032	Acquisitions	805,000.00	-766,657.85	
		Dispositions	-805,000.00		752,892.35
C74834L100	QUEST DIAGNOSTICS INC COM	Acquisitions	4,900.00	-612,016.33	
		Dispositions	-4,900.00		675,743.83
SBKP32M9	RAYMOND JAMES FINL INC 3.75% 04-01-2051	Acquisitions	760,000.00	-755,386.80	
		Dispositions	-550,000.00		602,741.00
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG	Acquisitions	300,000.00	-315,285.00	
		Dispositions	-300,000.00		290,997.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQ9JS5	RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	Acquisitions	200,000.00	-248,020.00	
		Dispositions	-940,000.00		1,169,249.60
C75513ECM1	RAYTHEON TECHNOLOGIES CORP NT 1.9% 09-01-2031	Acquisitions	905,000.00	-904,665.15	
		Dispositions	-905,000.00		895,860.80
SBP2BTQ4	RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	Acquisitions	2,195,000.00	-2,191,237.30	
		Dispositions	-1,105,000.00		1,070,533.60
C75513E101	RAYTHEON TECHNOLOGIES CORP	Acquisitions	20,200.00	-1,568,080.43	
		Dispositions	-20,200.00		1,702,369.55
SBMTQ2Q2	REALTY INCOME CORP 3.25% DUE 01-15-2031 REG	Acquisitions	385,000.00	-405,882.40	
		Dispositions	-559,000.00		609,063.98
C758849103	REGENCY CTRS CORP COM	Acquisitions	13,400.00	-863,159.50	
		Dispositions	-13,400.00		867,983.59
SBMFNFP7	REGENERON FIXED 2.8% DUE 09-15-2050	Acquisitions	1,800,000.00	-1,626,894.00	
		Dispositions	-3,200,000.00		2,971,168.00
C75886F107	REGENERON PHARMACEUTICALS INC COM	Acquisitions	9,740.00	-5,173,242.20	
		Dispositions	-8,130.00		4,717,563.26
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Acquisitions	17,700.00	-2,072,718.85	
		Dispositions	-16,100.00		1,826,881.17
C759916109	REPLIGEN CORP COM STK USD0.01	Acquisitions	2,400.00	-471,237.24	
		Dispositions	-2,400.00		600,965.36
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	748,000.00	-910,694.46	
		Dispositions	-1,013,000.00		1,240,264.62
SB8NWTL2	RIO TINTO FIN USA 4.125 DUE 08-21-2042				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	380,000.00	-478,534.00	
		Dispositions	-380,000.00		459,146.40
SBNRLY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	890,000.00	-880,290.10	
		Dispositions	-140,000.00		143,539.20
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	5,950.00	-1,592,325.28	
		Dispositions	-5,950.00		1,872,815.05
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Acquisitions	1,611,000.00	-1,713,927.00	
		Dispositions	-56,000.00		59,426.08
SBJYSCK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG				
		Acquisitions	388,000.00	-448,870.72	
		Dispositions	-2,150,000.00		2,491,320.64
C77543R102	ROKU INC COM CL A COM CL A				
		Acquisitions	4,270.00	-1,330,830.98	
		Dispositions	-4,270.00		1,213,423.78
C776696106	ROPER TECHNOLOGIES , INC				
		Acquisitions	1,690.00	-811,333.96	
		Dispositions	-1,690.00		759,860.01
C778296103	ROSS STORES INC COM				
		Acquisitions	27,400.00	-3,315,918.64	
		Dispositions	-12,700.00		1,481,123.71
SB4359G8	S CAROLINA ELEC & 5.45% DUE 02-01-2041				
		Acquisitions	840,000.00	-1,139,443.20	
		Dispositions	-420,000.00		581,855.40
C844741108	S.W. AIRL CO COM				
		Acquisitions	19,000.00	-1,184,161.54	
		Dispositions	-19,000.00		1,096,165.66
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	22,480.00	-5,182,136.43	
		Dispositions	-22,200.00		5,466,569.17
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	1,220,000.00	-1,213,265.60	
		Dispositions	-320,000.00		325,606.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	3,565,000.00	-3,555,053.65	
		Dispositions	-545,000.00		562,131.95
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Acquisitions	870,000.00	-867,198.60	
		Dispositions	-200,000.00		203,574.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CLA	Acquisitions	6,510.00	-2,159,027.64	
		Dispositions	-1,730.00		588,355.46
C816851109	SEMPRA COM	Acquisitions	7,800.00	-962,770.27	
		Dispositions	-7,800.00		1,063,020.47
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING	Acquisitions	8,300.00	-477,886.76	
		Dispositions	-8,300.00		496,315.44
C81762P102	SERVICENOW INC COM USD0.001	Acquisitions	7,120.00	-4,098,838.14	
		Dispositions	-770.00		494,082.18
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	830,000.00	-983,342.50	
		Dispositions	-1,195,000.00		1,433,738.20
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Acquisitions	220,000.00	-277,164.80	
		Dispositions	-325,000.00		418,765.75
SBG0WNK8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	740,000.00	-779,444.20	
		Dispositions	-1,325,000.00		1,301,934.70
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	1,055,000.00	-1,097,159.10	
		Dispositions	-1,160,000.00		1,248,062.15
SB7C01S1	SHELL INTL FIN B V 3.625% DUE 08-21-2042	Acquisitions	390,000.00	-438,014.80	
		Dispositions	-885,000.00		954,265.95
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	620,000.00	-689,658.00	
		Dispositions	-220,000.00		236,425.20
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	1,035,000.00	-1,171,988.05	
		Dispositions	-610,000.00		705,089.65
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Acquisitions	905,000.00	-1,347,256.55	
		Dispositions	-880,000.00		1,271,204.00
SDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	360,000.00	-455,893.20	
		Dispositions	-1,340,000.00		1,639,928.00
C824348106	SHERWIN-WILLIAMS CO COM				
		Dispositions	-6,280.00		2,510,967.06
		Free Receipt	3,000.00		
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050				
		Acquisitions	360,000.00	-364,031.20	
		Dispositions	-1,045,000.00		1,110,196.50
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	145,000.00	-163,217.80	
		Dispositions	-145,000.00		167,794.00
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	495,000.00	-557,338.40	
		Dispositions	-265,000.00		284,790.20
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049				
		Acquisitions	1,655,000.00	-1,683,008.75	
		Dispositions	-780,000.00		763,834.70
C83088M102	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	19,300.00	-3,236,161.75	
		Dispositions	-2,300.00		438,493.20
C78442P106	SLM CORP COM				
		Acquisitions	97,900.00	-1,903,989.99	
		Dispositions	-53,300.00		1,019,927.93
C83200N103	SMARTSHEET INC CL A CL A				
		Acquisitions	7,863.00	-552,932.94	
		Dispositions	-7,863.00		480,809.03

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047	Acquisitions	551,000.00	-629,027.11	
		Dispositions	-551,000.00		564,986.71
SBMXRPR3	SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	Acquisitions	730,000.00	-679,184.70	
		Dispositions	-730,000.00		685,674.40
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	1,035,000.00	-1,509,940.00	
		Dispositions	-440,000.00		617,100.00
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Acquisitions	620,000.00	-775,000.00	
		Dispositions	-1,520,000.00		1,954,427.35
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	160,000.00	-209,760.00	
		Dispositions	-1,320,000.00		1,878,747.00
SBWGCKS1	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	Acquisitions	300,000.00	-328,941.00	
		Dispositions	-395,000.00		438,015.50
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	220,000.00	-299,318.80	
		Dispositions	-3,457,000.00		4,665,551.25
SBNGBK96	SPIRE MO INC 3.3% DUE 06-01-2051	Acquisitions	1,005,000.00	-1,004,569.95	
		Dispositions	-415,000.00		456,852.40
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM	Acquisitions	25,938.00	-1,845,867.70	
		Dispositions	-9,300.00		701,816.41
C85350EAB2	STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO	Acquisitions	1,700,000.00	-1,683,000.00	
		Dispositions	-611,575.00		611,575.00
SBMHX630	STANLEY BLACK & DECKER INC 2.75% 11-15-2050	Acquisitions	1,760,000.00	-1,685,724.10	
		Dispositions	-540,000.00		488,381.40
C854502101	STANLEY BLACK & DECKER INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,000.00	-2,821,557.86	
		Dispositions	-15,000.00		2,921,844.51
C855244109	STARBUCKS CORP COM	Acquisitions	36,300.00	-4,225,187.74	
		Dispositions	-36,300.00		4,086,813.15
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	400,000.00	-419,616.00	
		Dispositions	-400,000.00		426,472.00
CN8233BAC6	STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO	Acquisitions	2,000,000.00	-1,995,000.00	
		Dispositions	-5,000.00		5,000.00
C857477103	STATE STR CORP COM	Acquisitions	22,500.00	-1,705,086.66	
		Dispositions	-22,500.00		2,108,484.31
C858119100	STEEL DYNAMICS INC COM	Acquisitions	21,600.00	-1,342,355.93	
		Dispositions	-5,000.00		334,351.92
SBMCGYF2	SUMITOMO MITSUI FINL GROUP INC 1.71% 01-12-2031	Acquisitions	510,000.00	-510,000.00	
		Dispositions	-510,000.00		504,864.30
SBMDRCH2	SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031	Acquisitions	492,000.00	-489,996.39	
		Dispositions	-492,000.00		491,114.40
C866674104	SUN COMMUNITIES INC COM	Acquisitions	7,281.00	-1,358,420.62	
		Dispositions	-7,281.00		1,439,478.53
SBMC9P14	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	Acquisitions	775,000.00	-772,886.75	
		Dispositions	-775,000.00		796,242.60
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	300,000.00	-349,161.00	
		Dispositions	-380,000.00		446,028.80
SBND7ML3	SUZANO AUSTRIA GMBH 3.125% 01-15-2032	Acquisitions	1,260,000.00	-1,244,404.15	
		Dispositions	-370,000.00		359,640.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C78486Q101	SVB FINANCIAL GROUP COMMON STOCK	Acquisitions	1,030.00	-506,983.91	
		Dispositions	-1,030.00		535,801.90
C87165B103	SYNCHRONY FINL COM	Acquisitions	17,100.00	-788,366.87	
		Dispositions	-13,500.00		656,378.82
C87166B102	SYNEOS HEALTH INC COM	Acquisitions	9,600.00	-824,726.52	
		Dispositions	-500.00		44,758.52
C871607107	SYNOPSIS INC COM	Acquisitions	12,200.00	-3,555,350.37	
		Dispositions	-3,750.00		1,134,261.41
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050	Acquisitions	175,000.00	-180,029.50	
		Dispositions	-175,000.00		181,578.25
C871829107	SYSCO CORP COM	Acquisitions	21,900.00	-1,705,844.01	
		Dispositions	-9,000.00		703,321.25
C74144T108	T ROWE PRICE GROUP INC	Acquisitions	5,200.00	-966,633.08	
		Dispositions	-5,200.00		1,058,756.61
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	980,000.00	-990,476.20	
		Dispositions	-260,000.00		264,557.80
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	Acquisitions	7,100.00	-1,177,707.51	
		Dispositions	-13,700.00		2,315,448.12
SBLF7T16	TAMPA ELEC CO NT 3.45% 03-15-2051	Acquisitions	730,000.00	-731,944.90	
		Dispositions	-440,000.00		439,661.10
C875372203	TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT)	Acquisitions	4,200.00	-409,778.23	
		Dispositions	-4,200.00		531,384.03
C876030107	TAPESTRY INC COM USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	84,700.00	-3,599,104.20	
		Dispositions	-47,700.00		1,973,625.02
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046				
		Acquisitions	1,007,000.00	-1,220,641.65	
		Dispositions	-792,000.00		955,270.80
C87612E106	TARGET CORP COM STK				
		Acquisitions	27,620.00	-6,462,505.74	
		Dispositions	-11,400.00		2,676,918.02
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047				
		Acquisitions	285,000.00	-356,896.95	
		Dispositions	-200,000.00		252,806.00
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE				
		Acquisitions	257,000.00	-257,000.00	
		Dispositions	-257,000.00		257,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	254,000.00	-254,000.00	
		Dispositions	-254,000.00		254,000.00
CH84989104	TE CONNECTIVITY LTD				
		Acquisitions	6,800.00	-872,743.23	
		Dispositions	-6,800.00		939,846.31
C879360105	TELEDYNE TECHNOLOGIES INC COM				
		Acquisitions	4,600.00	-1,949,785.97	
		Dispositions	-4,600.00		2,082,121.67
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	600,000.00	-701,061.00	
		Dispositions	-550,000.00		664,880.50
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	870,000.00	-1,016,923.85	
		Dispositions	-2,365,000.00		2,975,324.40
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	920,000.00	-1,192,967.15	
		Dispositions	-855,000.00		1,096,088.15
C87971MBH5	TELUS CORP 4.6% DUE 11-16-2048				
		Acquisitions	377,000.00	-446,420.78	
		Dispositions	-130,000.00		168,919.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88160R101	TESLA INC COM USD0.001	Acquisitions	1,420.00	-1,053,107.20	
		Dispositions	-540.00		361,919.88
C882508BD5	TEXAS INSTRS INC 4.15% DUE 05-15-2048	Acquisitions	125,000.00	-153,252.50	
		Dispositions	-175,000.00		213,302.25
C882508104	TEXAS INSTRUMENTS INC COM	Acquisitions	32,000.00	-5,913,210.66	
		Dispositions	-4,500.00		882,710.98
C882681109	TEXAS ROADHOUSE INC COMMON STOCK	Acquisitions	17,100.00	-1,662,296.13	
		Dispositions	-6,700.00		604,180.61
C88339J105	THE TRADE DESK INC COM CL A COM CL A	Acquisitions	190.00	-165,794.77	
		Dispositions	-190.00		134,177.32
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047	Acquisitions	375,000.00	-437,722.50	
		Dispositions	-375,000.00		454,642.50
C883556102	THERMO FISHER CORP	Acquisitions	1,690.00	-869,517.07	
		Dispositions	-8,730.00		4,824,864.65
C885160101	THOR INDS INC COM STK	Acquisitions	8,700.00	-929,610.88	
		Dispositions	-1,500.00		189,860.32
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039	Acquisitions	220,000.00	-308,561.00	
		Dispositions	-220,000.00		299,523.40
C872540109	TJX COS INC COM NEW	Acquisitions	77,200.00	-5,097,901.74	
		Dispositions	-61,200.00		4,395,980.51
SBPCKX14	T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	Acquisitions	5,435,000.00	-5,432,535.40	
		Dispositions	-155,000.00		153,026.85
SBN303Z3	T-MOBILE USA INC TMUS 3.3% 02-15-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	190,000.00	-183,384.20	
		Dispositions	-300,000.00		299,655.00
C889478103	TOLL BROS INC COM				
		Acquisitions	18,900.00	-1,144,369.66	
		Dispositions	-9,800.00		585,272.43
C891092108	TORO CO COM				
		Acquisitions	11,700.00	-1,140,888.08	
		Dispositions	-12,900.00		1,414,449.40
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG				
		Acquisitions	275,000.00	-268,356.00	
		Dispositions	-450,000.00		443,495.75
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				
		Acquisitions	560,000.00	-603,892.80	
		Dispositions	-960,000.00		971,458.85
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047				
		Acquisitions	415,000.00	-512,749.10	
		Dispositions	-1,170,000.00		1,444,950.00
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049				
		Acquisitions	740,000.00	-920,641.20	
		Dispositions	-3,287,000.00		3,995,344.82
SB5MHZ97	TRAVELERS COS INC 5.35% DUE 11-01-2040				
		Acquisitions	275,000.00	-375,597.75	
		Dispositions	-3,500,000.00		4,727,730.00
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	11,300.00	-1,676,853.20	
		Dispositions	-7,300.00		1,144,675.79
SBM8ZH54	TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051				
		Acquisitions	1,765,000.00	-1,795,974.80	
		Dispositions	-400,000.00		429,952.00
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050				
		Acquisitions	1,200,000.00	-1,168,130.05	
		Dispositions	-1,005,000.00		951,099.05
C89832Q109	TRUIST FINL CORP COM				
		Acquisitions	21,900.00	-1,269,898.69	
		Dispositions	-21,900.00		1,337,245.78

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN7DNK3	TSMC ARIZ CORP 2.5% DUE 10-25-2031	Acquisitions	830,000.00	-826,356.30	
		Dispositions	-195,000.00		197,314.65
SBN7DNP8	TSMC ARIZ CORP SR NT 3.25% 10-25-2051	Acquisitions	1,625,000.00	-1,603,192.50	
		Dispositions	-460,000.00		479,858.05
C90184L102	TWITTER INC COM	Acquisitions	56,200.00	-3,497,612.34	
		Dispositions	-27,100.00		1,520,947.88
C902494103	TYSON FOODS INC CL A COM (DELAWARE)	Acquisitions	12,000.00	-886,368.12	
		Dispositions	-42,500.00		3,296,362.59
C902681105	UGI CORP NEW COM	Acquisitions	7,200.00	-327,912.07	
		Dispositions	-27,400.00		1,198,245.10
SBNKG3R6	UNION PAC CORP 3.2% DUE 05-20-2041	Acquisitions	2,080,000.00	-2,115,819.20	
		Dispositions	-2,080,000.00		2,217,908.80
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050	Acquisitions	895,000.00	-943,145.30	
		Dispositions	-395,000.00		422,641.05
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051	Acquisitions	400,000.00	-426,906.60	
		Dispositions	-740,000.00		826,893.10
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	905,000.00	-1,065,241.45	
		Dispositions	-3,141,000.00		3,586,889.00
SBXVMD51	UNION PAC CORP 3.875% DUE 02-01-2055	Acquisitions	330,000.00	-391,693.50	
		Dispositions	-410,000.00		487,018.50
SBK91MW9	UNION PAC CORP 3.95% DUE 08-15-2059	Acquisitions	255,000.00	-299,257.80	
		Dispositions	-555,000.00		658,122.60
SBYWJVB0	UNION PAC CORP 4.1% DUE 09-15-2067				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-184,663.50	
		Dispositions	-150,000.00		182,527.50
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038	Acquisitions	580,000.00	-704,676.60	
		Dispositions	-305,000.00		50,956.35
SBYQGY30	UNION PAC CORP 4.375% DUE 11-15-2065	Acquisitions	320,000.00	-409,408.00	
		Dispositions	-780,000.00		123,669.00
C907818108	UNION PAC CORP COM	Acquisitions	6,600.00	-1,475,460.33	
		Dispositions	-6,600.00		1,493,684.84
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052	Acquisitions	995,000.00	-1,009,296.15	
		Dispositions	-995,000.00		1,013,112.70
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	Acquisitions	695,000.00	-680,965.10	
		Dispositions	-2,980,000.00		2,843,462.75
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE 04-06-2071	Acquisitions	510,000.00	-582,152.40	
		Dispositions	-500,000.00		580,153.20
C90932RAJ3	UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	Acquisitions	1,800,000.00	-1,795,875.00	
		Dispositions	-12,003.77		12,003.77
SBLBMJL5	UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-12,240.00		12,240.00
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	265,000.00	-383,979.70	
		Dispositions	-1,170,000.00		1,619,949.55
C911312106	UNITED PARCEL SVC INC CL B	Acquisitions	6,400.00	-1,085,147.30	
		Dispositions	-6,400.00		1,380,339.26
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	2,800,000.00	-3,350,486.35	
		Dispositions	-3,500,000.00		4,184,198.17

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	330,000.00	-372,731.70	
		Dispositions	-370,000.00		442,005.70
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	855,000.00	-943,646.40	
		Dispositions	-2,175,000.00		2,558,559.15
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	Acquisitions	330,000.00	-397,237.50	
		Dispositions	-330,000.00		413,552.70
SBLPK6Q9	UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO	Acquisitions	790,000.00	-789,928.90	
		Dispositions	-790,000.00		819,582.10
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	345,000.00	-359,241.60	
		Dispositions	-530,000.00		534,399.00
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	1,785,000.00	-1,888,151.10	
		Dispositions	-715,000.00		714,020.45
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	3,270,000.00	-3,323,681.70	
		Dispositions	-1,025,000.00		1,067,917.35
C91324P102	UNITEDHEALTH GROUP INC COM	Acquisitions	12,080.00	-4,738,300.16	
		Dispositions	-5,720.00		2,327,123.53
SBJDSY56	UNUM GROUP 4.5% DUE 12-15-2049	Acquisitions	625,000.00	-670,175.00	
		Dispositions	-625,000.00		670,556.25
SBM98CW4	UNVL HLTH SVCS INC 2.65% DUE 10-15-2030	Acquisitions	1,182,000.00	-1,202,801.96	
		Dispositions	-1,182,000.00		1,167,745.08
C912008109	US FOODS HLDG CORP COM	Acquisitions	11,500.00	-414,786.30	
		Dispositions	-11,500.00		444,779.00
SBJQZJX7	UTD PARCEL SVC INC 3.4% DUE 09-01-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046	Acquisitions	570,000.00	-591,593.00	
		Dispositions	-1,075,000.00		1,200,043.75
SBD8Z3T7	UTD TECHNOLOGIES 4.05% DUE 05-04-2047	Acquisitions	2,050,000.00	-2,354,908.80	
		Dispositions	-750,000.00		823,935.55
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Acquisitions	340,000.00	-409,645.60	
		Dispositions	-200,000.00		239,384.00
SBG495S7	UTD TECHNOLOGIES 5.4% DUE 05-01-2035	Acquisitions	640,000.00	-836,268.80	
		Dispositions	-1,665,000.00		2,004,394.75
SBZ0WZD8	VA ELEC & PWR CO 3.8% DUE 09-15-2047	Acquisitions	320,000.00	-425,644.80	
		Dispositions	-860,000.00		1,137,909.00
SBZ12593	VA ELEC & PWR CO 4% DUE 11-15-2046	Acquisitions	480,000.00	-591,115.20	
		Dispositions	-340,000.00		394,250.40
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048	Acquisitions	915,000.00	-1,099,244.40	
		Dispositions	-501,000.00		567,227.19
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	580,000.00	-726,937.20	
		Dispositions	-2,228,000.00		2,897,131.78
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	755,000.00	-1,030,168.85	
		Dispositions	-320,000.00		462,960.00
SBMVPRC8	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	1,065,000.00	-1,440,142.50	
		Dispositions	-355,000.00		522,737.50
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	325,000.00	-325,287.50	
		Dispositions	-2,250,000.00		2,424,140.00
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	375,000.00	-474,000.00	
		Dispositions	-235,000.00		303,150.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	7,100.00	-572,861.71	
		Dispositions	-7,100.00		526,707.55
C922475108	VEEVA SYS INC CL A COM CL A COM	Acquisitions	6,820.00	-1,999,785.05	
		Dispositions	-1,500.00		481,449.09
SBLDBLQ9	VENTAS RLTY LTD PARTNERSHIP GTD SR NT 2.5% 09-01-2031	Acquisitions	700,000.00	-698,208.00	
		Dispositions	-700,000.00		685,235.40
SBN0T1H1	VEREIT OPER 2.85% DUE 12-15-2032	Acquisitions	445,000.00	-471,510.55	
		Dispositions	-1,166,000.00		721,918.62
C92343E102	VERISIGN INC COM	Acquisitions	3,200.00	-685,452.85	
		Dispositions	-3,200.00		703,154.90
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040	Acquisitions	1,995,000.00	-1,850,161.00	
		Dispositions	-2,040,000.00		1,932,975.70
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	665,000.00	-750,168.80	
		Dispositions	-735,000.00		844,499.65
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	455,000.00	-519,064.00	
		Dispositions	-455,000.00		522,549.30
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	885,000.00	-1,061,443.15	
		Dispositions	-1,615,000.00		1,947,124.90
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	280,000.00	-360,334.80	
		Dispositions	-3,422,000.00		4,242,743.40
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	8,865,000.00	-8,999,574.90	
		Dispositions	-3,080,000.00		3,228,365.20
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,423,000.00	-12,360,767.98	
		Dispositions	-4,885,000.00		4,893,907.10
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	8,692,000.00	-8,690,318.91	
		Dispositions	-1,380,000.00		1,485,372.10
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				
		Acquisitions	870,000.00	-1,025,660.15	
		Dispositions	-1,400,000.00		1,669,609.15
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048				
		Acquisitions	1,270,000.00	-1,585,391.80	
		Dispositions	-7,206,000.00		9,224,411.39
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	126,300.00	-6,984,111.83	
		Dispositions	-45,600.00		2,474,464.11
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	1,995,000.00	-1,911,885.85	
		Dispositions	-2,495,000.00		2,331,070.45
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	1,985,000.00	-1,861,136.00	
		Dispositions	-430,000.00		417,426.80
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG				
		Acquisitions	1,135,000.00	-1,041,749.50	
		Dispositions	-6,930,000.00		6,601,607.70
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031				
		Acquisitions	1,980,000.00	-2,007,586.85	
		Dispositions	-1,980,000.00		2,009,012.00
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	17,200.00	-3,462,818.06	
		Dispositions	-22,450.00		4,747,794.39
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	27,000.00	-564,267.89	
		Dispositions	-44,400.00		1,135,685.57
C925652109	VICI PTYS INC COM				
		Acquisitions	46,000.00	-1,294,908.12	
		Dispositions	-58,200.00		1,736,333.21

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	395,000.00	-499,094.35	
		Dispositions	-755,000.00		981,728.90
C92826C839	VISA INC COM CL A STK	Acquisitions	21,400.00	-4,657,976.76	
		Dispositions	-21,400.00		4,821,538.83
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	19,900.00	-369,929.15	
		Dispositions	-59,800.00		1,042,502.55
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	Acquisitions	1,770,000.00	-2,030,243.15	
		Dispositions	-740,000.00		891,441.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	415,000.00	-534,553.20	
		Dispositions	-530,000.00		712,053.25
SBNDQK61	VORNADO REALTY L.P. 2.15% DUE 06-01-2026BEO	Acquisitions	256,000.00	-255,649.28	
		Dispositions	-256,000.00		262,325.76
C929089100	VOYA FINL INC COM	Acquisitions	6,100.00	-408,247.83	
		Dispositions	-6,100.00		385,258.78
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	28,900.00	-1,456,444.85	
		Dispositions	-28,900.00		1,436,797.67
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-635,000.00		631,987.95
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049	Acquisitions	625,000.00	-687,794.95	
		Dispositions	-1,545,000.00		1,645,837.25
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	230,000.00	-271,004.40	
		Dispositions	-4,745,000.00		5,881,167.30
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,220,000.00	-1,546,367.30	
		Dispositions	-2,660,000.00		3,393,224.25
SBG49725	WALMART INC 5% DUE 10-25-2040				
		Acquisitions	180,000.00	-248,751.00	
		Dispositions	-535,000.00		751,574.25
SB89WZZ2	WALMART INC 5.25% DUE 09-01-2035				
		Acquisitions	1,685,000.00	-2,293,110.80	
		Dispositions	-9,959,000.00		14,142,350.82
SBG49714	WALMART INC 5.625% DUE 04-01-2040				
		Acquisitions	565,000.00	-820,459.10	
		Dispositions	-565,000.00		841,799.15
SB2QVLK7	WALMART INC 6.2% DUE 04-15-2038				
		Acquisitions	405,000.00	-608,386.95	
		Dispositions	-405,000.00		621,646.65
SBJ0K1P4	WALMART INC 6.5% DUE 08-15-2037				
		Acquisitions	335,000.00	-507,421.15	
		Dispositions	-615,000.00		962,844.00
C931142103	WALMART INC COM				
		Acquisitions	62,300.00	-8,627,874.74	
		Dispositions	-17,000.00		2,444,386.26
SBLS12B6	WAL-MART STORES 4.3 DUE 04-22-2044				
		Acquisitions	300,000.00	-374,535.00	
		Dispositions	-300,000.00		397,371.00
C254687106	WALT DISNEY CO				
		Acquisitions	17,900.00	-3,157,812.76	
		Dispositions	-10,600.00		1,767,805.96
C934550203	WARNER MUSIC GROUP CORP CL A CL A				
		Acquisitions	19,400.00	-679,681.95	
		Dispositions	-19,400.00		698,745.99
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050				
		Acquisitions	270,000.00	-272,894.40	
		Dispositions	-245,000.00		254,510.90
SBMWPC0	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052				
		Acquisitions	1,845,000.00	-1,819,271.70	
		Dispositions	-260,000.00		258,814.40

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNDQBC4	WASTE MGMT INC DEL 1.5% 03-15-2031	Acquisitions	1,190,000.00	-1,098,429.50	
		Dispositions	-3,250,000.00		3,116,724.60
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	340,000.00	-292,797.80	
		Dispositions	-1,755,000.00		1,573,861.15
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	8,100.00	-1,170,701.92	
		Dispositions	-14,000.00		1,919,179.65
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	665,000.00	-829,260.65	
		Dispositions	-1,475,000.00		1,835,718.50
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	335,000.00	-423,597.45	
		Dispositions	-2,740,000.00		3,439,287.35
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	165,000.00	-217,767.00	
		Dispositions	-655,000.00		845,763.50
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	1,227,000.00	-1,669,852.32	
		Dispositions	-1,075,000.00		1,407,012.55
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	3,850,000.00	-5,266,852.30	
		Dispositions	-4,555,000.00		6,136,733.73
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	1,580,000.00	-1,602,697.90	
		Dispositions	-2,445,000.00		2,529,315.10
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-466,556.00	
		Dispositions	-800,000.00		936,215.20
SBMDJ3N1	WELLS FARGO CO 3.9% 12-31-2049	Acquisitions	2,695,000.00	-2,695,000.00	
		Dispositions	-975,000.00		992,550.00
SBKP53W2	WESTLAKE CHEM CORP 3.125% DUE 08-15-2051BEO				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,275,000.00	-1,240,077.75	
		Dispositions	-200,000.00		195,878.00
SBZ1JS17	WESTLAKE CHEM CORP 4.375% 11-15-2047				
		Acquisitions	535,000.00	-626,667.90	
		Dispositions	-200,000.00		222,560.00
C958102105	WESTN DIGITAL CORP COM				
		Acquisitions	5,800.00	-400,692.67	
		Dispositions	-5,800.00		383,099.82
C961214ET6	WESTPAC BKG 2.15% DUE 06-03-2031				
		Acquisitions	2,320,000.00	-2,321,476.35	
		Dispositions	-2,320,000.00		2,375,014.30
SBKGRXP0	WILLIAMS PARTNERS 5.4% DUE 03-04-2044				
		Acquisitions	830,000.00	-1,003,958.05	
		Dispositions	-950,000.00		1,161,997.40
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	8,900.00	-1,102,507.35	
		Dispositions	-7,900.00		1,010,375.51
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	4,400.00	-1,012,080.15	
		Dispositions	-1,800.00		428,491.18
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	3,290.00	-887,310.43	
		Dispositions	-2,530.00		731,894.04
C983793100	XPO LOGISTICS INC COM				
		Acquisitions	11,100.00	-857,064.59	
		Dispositions	-3,500.00		304,546.32
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	1,942.00	-954,771.53	
		Dispositions	-1,942.00		1,062,466.67
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	8,700.00	-1,399,672.59	
		Dispositions	-8,700.00		1,399,241.04
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	24,100.00	-3,878,071.17	
		Dispositions	-20,300.00		4,009,540.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98986T108	ZYNGA INC	Acquisitions	286,500.00	-2,266,011.77	
		Dispositions	-107,100.00		951,494.58

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

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Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

Retirement Income Plan (RIP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.00%	0.7481	2.64
51.5	7.00%	0.6957	2.51
52.5	7.00%	0.6470	2.38
53.5	7.00%	0.6017	2.25
54.5	7.00%	0.5596	2.13
55.5	7.00%	0.5204	2.02
56.5	7.00%	0.4840	1.91
57.5	7.00%	0.4501	1.81
58.5	7.00%	0.4186	1.71
59.5	15.00%	0.3893	3.47
60.5	15.00%	0.3309	3.00
61.5	15.00%	0.2813	2.59
62.5	30.00%	0.2391	4.48
63.5	20.00%	0.1674	2.13
64.5	20.00%	0.1339	1.73
65.5	30.00%	0.1071	2.10
66.5	25.00%	0.0750	1.25
67.5	25.00%	0.0562	0.95
68.5	25.00%	0.0422	0.72
69.5	25.00%	0.0316	0.55
70	100.00%	0.0237	1.66
Weighted Average			56.07

Retirement Income Plan (PSP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.00%	0.7481	2.64
51.5	7.00%	0.6957	2.51
52.5	7.00%	0.6470	2.38
53.5	7.00%	0.6017	2.25
54.5	7.00%	0.5596	2.13
55.5	7.00%	0.5204	2.02
56.5	7.00%	0.4840	1.91
57.5	7.00%	0.4501	1.81
58.5	7.00%	0.4186	1.71
59.5	15.00%	0.3893	3.47
60.5	15.00%	0.3309	3.00
61.5	15.00%	0.2813	2.59
62.5	35.00%	0.2391	5.23
63.5	30.00%	0.1554	2.96
64.5	30.00%	0.1088	2.10
65.5	30.00%	0.0761	1.50
66.5	30.00%	0.0533	1.06
67.5	30.00%	0.0373	0.76
68.5	30.00%	0.0261	0.54
69.5	30.00%	0.0183	0.38
70	100.00%	0.0128	0.90
Weighted Average			55.93

Retiree	Count	Average Retirement Age	Weight
RIP	3,935	56.07	91.36%
PSP	372	55.93	8.64%
	4,307		
Weighted Average Retirement Age			56.06

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2021

Date	Amount	Days to Discount to 1/1/2021 at 5.63%	Interest Adjusted Contribution
July 6, 2022	<u>\$ 103,121,372</u>	551	<u>\$ 94,937,910</u>
Total Contribution	\$ 103,121,372		\$ 94,937,910

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2021

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29			1							
30-34			4	53 \$105,133	2					
35-39			8	139 \$133,603	140 \$132,493	1				
40-44		3	9	151 \$135,282	391 \$147,402	60 \$138,412	6			
45-49		2	9	107 \$126,080	357 \$146,240	119 \$161,474	17	1		
50-54		3	6	84 \$123,283	256 \$132,220	195 \$157,717	94 \$166,477	49 \$148,035		
55-59		2	11	77 \$105,422	316 \$124,275	158 \$148,592	181 \$171,929	196 \$173,205	69 \$149,934	
60-64			4	56 \$118,516	179 \$116,215	95 \$135,550	91 \$150,380	158 \$170,251	152 \$163,486	43 \$147,149
65-69		1		13	37 \$106,637	28 \$142,952	14	19	47 \$179,061	32 \$148,895
70+			2	9	4	11	8	3	10	14

N-4,307

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2021 This Form is Open to Public Inspection
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

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

A Name of plan NTESS Retirement Income Plan	B Three-digit plan number (PN) ►	006
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF National Technology & Engineering Solutions of Sandia	D Employer Identification Number (EIN) 85-0097942	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B ☐ Other		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I	Basic Information		
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>		
2	Assets:		
	a Market value	2a	7,117,751,060
	b Actuarial value	2b	6,406,821,948
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target
	a For retired participants and beneficiaries receiving payment.....	8,413	3,656,474,273
	b For terminated vested participants.....	1,209	112,823,442
	c For active participants	4,307	1,643,439,066
	d Total.....	13,929	5,412,736,781
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	5.63%
6	Target normal cost.....		
	a Present value of current plan year accruals.....	6a	93,162,191
	b Expected plan-related expenses	6b	4,070,000
	c Total (line 6a + line 6b)	6c	97,232,191

Statement by Enrolled Actuary

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

SIGN HERE	Brian P. Levine <i>BPL</i> Signature of actuary	09/22/2022 Date
	BRIAN P. LEVINE Type or print name of actuary	2006424 Most recent enrollment number
	Aon Consulting, Inc. Firm name	214-989-2661 Telephone number (including area code)
	5005 LBJ Freeway Suite 1400 Dallas TX 75244 Address of the firm	

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 56
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 6c).....	31a	97,232,191										
b Excess assets, if applicable, but not greater than line 31a	31b	97,232,191										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td>0</td> <td>0</td> </tr> <tr> <td>b Waiver amortization installment</td> <td>0</td> <td>0</td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment	0	0	b Waiver amortization installment	0	0
	Outstanding Balance	Installment										
a Net shortfall amortization installment	0	0										
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	0										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement		0	148,459,099									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	94,937,910										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	94,937,910										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	94,937,910										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years	40	0										

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

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2021

Date	Amount	Days to Discount to 1/1/2021 at 5.63%	Interest Adjusted Contribution
July 6, 2022	<u>\$ 103,121,372</u>	551	<u>\$ 94,937,910</u>
Total Contribution	\$ 103,121,372		\$ 94,937,910

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

Retirement Income Plan (RIP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.00%	0.7481	2.64
51.5	7.00%	0.6957	2.51
52.5	7.00%	0.6470	2.38
53.5	7.00%	0.6017	2.25
54.5	7.00%	0.5596	2.13
55.5	7.00%	0.5204	2.02
56.5	7.00%	0.4840	1.91
57.5	7.00%	0.4501	1.81
58.5	7.00%	0.4186	1.71
59.5	15.00%	0.3893	3.47
60.5	15.00%	0.3309	3.00
61.5	15.00%	0.2813	2.59
62.5	30.00%	0.2391	4.48
63.5	20.00%	0.1674	2.13
64.5	20.00%	0.1339	1.73
65.5	30.00%	0.1071	2.10
66.5	25.00%	0.0750	1.25
67.5	25.00%	0.0562	0.95
68.5	25.00%	0.0422	0.72
69.5	25.00%	0.0316	0.55
70	100.00%	0.0237	1.66
Weighted Average			56.07

Retirement Income Plan (PSP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.00%	0.7481	2.64
51.5	7.00%	0.6957	2.51
52.5	7.00%	0.6470	2.38
53.5	7.00%	0.6017	2.25
54.5	7.00%	0.5596	2.13
55.5	7.00%	0.5204	2.02
56.5	7.00%	0.4840	1.91
57.5	7.00%	0.4501	1.81
58.5	7.00%	0.4186	1.71
59.5	15.00%	0.3893	3.47
60.5	15.00%	0.3309	3.00
61.5	15.00%	0.2813	2.59
62.5	35.00%	0.2391	5.23
63.5	30.00%	0.1554	2.96
64.5	30.00%	0.1088	2.10
65.5	30.00%	0.0761	1.50
66.5	30.00%	0.0533	1.06
67.5	30.00%	0.0373	0.76
68.5	30.00%	0.0261	0.54
69.5	30.00%	0.0183	0.38
70	100.00%	0.0128	0.90
Weighted Average			55.93

Retiree	Count	Average Retirement Age	Weight
RIP	3,935	56.07	91.36%
PSP	372	55.93	8.64%
	4,307		
Weighted Average Retirement Age			56.06

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the expected return on assets assumption from 5.00% for the 2020 plan year to 4.25% for the 2021 plan year.
- Retirement rates were updated to better reflect anticipated plan experience.
- Optional form election percentages were updated to better reflect anticipated plan experience.
- The spouse age difference was updated to males assumed to be two years older than their spouses.
- The salary scale was updated to better reflect anticipated plan experience.

These changes were made to better reflect the anticipated plan experience. None of these assumption changes reduced the funding shortfall by more than the applicable threshold; as such, approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2021

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29			1							
30-34			4	53 \$105,133	2					
35-39			8	139 \$133,603	140 \$132,493	1				
40-44		3	9	151 \$135,282	391 \$147,402	60 \$138,412	6			
45-49		2	9	107 \$126,080	357 \$146,240	119 \$161,474	17	1		
50-54		3	6	84 \$123,283	256 \$132,220	195 \$157,717	94 \$166,477	49 \$148,035		
55-59		2	11	77 \$105,422	316 \$124,275	158 \$148,592	181 \$171,929	196 \$173,205	69 \$149,934	
60-64			4	56 \$118,516	179 \$116,215	95 \$135,550	91 \$150,380	158 \$170,251	152 \$163,486	43 \$147,149
65-69		1		13	37 \$106,637	28 \$142,952	14	19	47 \$179,061	32 \$148,895
70+			2	9	4	11	8	3	10	14

N-4,307

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2020), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.36%
3rd Segment Rate	6.11%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2020), without regard to interest rate stabilization
1st Segment Rate	2.22%
2nd Segment Rate	3.38%
3rd Segment Rate	3.92%
Salary Increases	
Minimum Funding Target Normal Cost	See Table 1
Maximum Tax Expected Benefit Increase	See Table 1
Optional Payment Form Election Percentage	
Married Males	25% life annuity 75% joint and 100% survivor annuity with a pop-up
Married Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up 100% life annuity
Unmarried Males and Females	
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2021 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 3

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Disability Rates	See Table 4
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	2021 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$230,000 and the IRC section 401(a)(17) compensation limit of \$290,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2019 Plan Year	5.75%
2020 Plan Year	5.00%
2021 Plan Year	4.25%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$4,070,000 for 2021.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2021

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 1

Salary Increases¹

Age	RIP Rate	PSP Rate
25	6.00%	3.50%
26	6.00%	3.50%
27	6.00%	3.50%
28	6.00%	3.50%
29	6.00%	3.50%
30	5.00%	3.50%
31	5.00%	3.50%
32	5.00%	3.50%
33	5.00%	3.50%
34	5.00%	3.50%
35	4.00%	3.50%
36	4.00%	3.50%
37	4.00%	3.50%
38	4.00%	3.50%
39	4.00%	3.50%
40	3.50%	3.50%
41	3.50%	3.50%
42	3.50%	3.50%
43	3.50%	3.50%
44	3.50%	3.50%
45	3.00%	3.00%
46	3.00%	3.00%
47	3.00%	3.00%
48	3.00%	3.00%
49	3.00%	3.00%
50	2.75%	3.00%
51	2.75%	3.00%
52	2.75%	3.00%
53	2.75%	3.00%
54	2.75%	3.00%
55+	2.50%	2.50%

¹ Reflects 2.00% annual inflation plus increases for merit and productivity.

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 2

Retirement Rates for Active Participants

Age	RIP Rate	PSP Rate
45	0.00%	0.00%
46	7.00%	7.00%
47	7.00%	7.00%
48	7.00%	7.00%
49	7.00%	7.00%
50	7.00%	7.00%
51	7.00%	7.00%
52	7.00%	7.00%
53	7.00%	7.00%
54	7.00%	7.00%
55	7.00%	7.00%
56	7.00%	7.00%
57	7.00%	7.00%
58	7.00%	7.00%
59	15.00%	15.00%
60	15.00%	15.00%
61	15.00%	15.00%
62	30.00%	35.00%
63	20.00%	30.00%
64	20.00%	30.00%
65	30.00%	30.00%
66	25.00%	30.00%
67	25.00%	30.00%
68	25.00%	30.00%
69	25.00%	30.00%
70+	100.00%	100.00%

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Termination Rates—RIP and Former PSP

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Disability Rates

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

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

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

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

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

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

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	June 1, 1950. Amended and restated May 1, 2017.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither an unrepresented New Hire nor a Post-2008 Rehire is eligible to participate. Eligibility for represented New Hire and Rehire ended on various dates between July 1, 2009 and July 1, 2010.
Employee Contributions	Contributions, if any, made by a participant under a previous plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a participant attains age 65 or the fifth anniversary of the participant's commencement of employment.
Service	Age 50 with 25 years of eligibility service, age 55 with 20 years of eligibility service, age 60 with 15 years of eligibility service, age 65 with 10 years of eligibility service or any age with 30 years of eligibility service. Only participants who meet these requirements while still in active service are eligible for a service retirement.
Early	The same as service retirement. age 55 with 20 years of eligibility service or age 50 with 25 years of eligibility service for the purpose of a deferred vested pension.
Disability	Fifteen years of eligibility service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of eligibility service.
Retirement Benefits Normal	<p>An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the prior plan minimum benefit shall have the pension amount determined solely by the following formula:</p> <p>I. For retirements on or after January 1, 2012: $\{[(a) \times (b)] / 12\} + (c) \text{ where}$</p>

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

(a) Equals the employee's pensionable pay earned on or after January 1, 2012;

(b) Equals 2.25%;

(c) Equals the employee's pension amount determined by formula II (below), but using only the employee's average earnings and benefit service determined through December 31, 2011.

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

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

(a) Equals the employee's average earnings;

(b) Equals 2.0%;

(c) Equals benefit service as of retirement.

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

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

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

(d) Equals the employee's average earnings;

(e) Equals 1.5%;

(f) Equals benefit service as of retirement.

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

Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a NTESS employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Early

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

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

Disability

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

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

Vesting

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

Preretirement Spouse's Benefits
Eligibility

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

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Death Benefit
Eligibility

A beneficiary of a prior plan employee if there is no surviving spouse.

Benefit

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

Return of Employee Contributions

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

Normal Form of Payment

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

Optional Forms of Payment

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

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Actuarial Equivalence

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

Cost Of Living Increases

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

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

Transferred Service

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

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, wages calculated at the applicable base rate for their standard work schedule (without including any supplements, overtime [see the Plan Document for an exception regarding overtime in SPA represented employee's standard work schedules], bonuses, awards taxable income from the Student Debt Contribution Program, the cash value of non-cash compensation reported to the IRS, or differentials for other special circumstances). Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, promotion awards, appointment awards, employment sign on awards and other awards or bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred.

Average Earnings

The highest average of three consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the average earnings will be frozen at December 31, 2011.

For periods of determination on or after October 1, 1993, but prior to December 18, 2000: The highest average of five consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount.

Eligibility Service

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

Benefit Service

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Administrative Expenses

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

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

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

Under the American Rescue Plan Act of 2021 (ARPA), the stabilized interest rates for certain purposes will be adjusted once the ARPA stabilization is applied. By default, this stabilization would have applied starting with the 2020 plan year.

On August 24, 2021, National Technology and Engineering Solutions of Sandia, LLC made an explicit election to apply the ARPA interest rate stabilization (for all purposes) to the NTESS Retirement Income Plan for the 2021 plan year. Therefore, this Schedule SB reflects stabilized 2021 minimum funding interest rates that are adjusted for ARPA.

On August 24, 2021, National Technology and Engineering Solutions of Sandia, LLC made an explicit election to apply the extended shortfall amortization period under ARPA to the NTESS Retirement Income Plan beginning with the 2021 plan year. As such, this Schedule SB reflects the extended shortfall amortization period under ARPA starting with the plan year beginning on January 1, 2021.

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

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

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

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

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

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

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	June 1, 1950. Amended and restated May 1, 2017.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither an unrepresented New Hire nor a Post-2008 Rehire is eligible to participate. Eligibility for represented New Hire and Rehire ended on various dates between July 1, 2009 and July 1, 2010.
Employee Contributions	Contributions, if any, made by a participant under a previous plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a participant attains age 65 or the fifth anniversary of the participant's commencement of employment.
Service	Age 50 with 25 years of eligibility service, age 55 with 20 years of eligibility service, age 60 with 15 years of eligibility service, age 65 with 10 years of eligibility service or any age with 30 years of eligibility service. Only participants who meet these requirements while still in active service are eligible for a service retirement.
Early	The same as service retirement. age 55 with 20 years of eligibility service or age 50 with 25 years of eligibility service for the purpose of a deferred vested pension.
Disability	Fifteen years of eligibility service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of eligibility service.
Retirement Benefits Normal	<p>An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the prior plan minimum benefit shall have the pension amount determined solely by the following formula:</p> <p>I. For retirements on or after January 1, 2012: $\{[(a) \times (b)] / 12\} + (c) \text{ where}$</p>

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

(a) Equals the employee's pensionable pay earned on or after January 1, 2012;

(b) Equals 2.25%;

(c) Equals the employee's pension amount determined by formula II (below), but using only the employee's average earnings and benefit service determined through December 31, 2011.

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

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

(a) Equals the employee's average earnings;

(b) Equals 2.0%;

(c) Equals benefit service as of retirement.

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

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

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

(d) Equals the employee's average earnings;

(e) Equals 1.5%;

(f) Equals benefit service as of retirement.

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

Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a NTESS employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Early

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

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

Disability

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

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

Vesting

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

Preretirement Spouse's Benefits
Eligibility

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

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Death Benefit
Eligibility

A beneficiary of a prior plan employee if there is no surviving spouse.

Benefit

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

Return of Employee Contributions

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

Normal Form of Payment

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

Optional Forms of Payment

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

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Actuarial Equivalence

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

Cost Of Living Increases

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

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

Transferred Service

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

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, wages calculated at the applicable base rate for their standard work schedule (without including any supplements, overtime [see the Plan Document for an exception regarding overtime in SPA represented employee's standard work schedules], bonuses, awards taxable income from the Student Debt Contribution Program, the cash value of non-cash compensation reported to the IRS, or differentials for other special circumstances). Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, promotion awards, appointment awards, employment sign on awards and other awards or bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred.

Average Earnings

The highest average of three consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the average earnings will be frozen at December 31, 2011.

For periods of determination on or after October 1, 1993, but prior to December 18, 2000: The highest average of five consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount.

Eligibility Service

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

Benefit Service

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

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Administrative Expenses

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

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

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

Under the American Rescue Plan Act of 2021 (ARPA), the stabilized interest rates for certain purposes will be adjusted once the ARPA stabilization is applied. By default, this stabilization would have applied starting with the 2020 plan year.

On August 24, 2021, National Technology and Engineering Solutions of Sandia, LLC made an explicit election to apply the ARPA interest rate stabilization (for all purposes) to the NTESS Retirement Income Plan for the 2021 plan year. Therefore, this Schedule SB reflects stabilized 2021 minimum funding interest rates that are adjusted for ARPA.

On August 24, 2021, National Technology and Engineering Solutions of Sandia, LLC made an explicit election to apply the extended shortfall amortization period under ARPA to the NTESS Retirement Income Plan beginning with the 2021 plan year. As such, this Schedule SB reflects the extended shortfall amortization period under ARPA starting with the plan year beginning on January 1, 2021.

Schedule SB Attachment (Form 5500)—2021 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the expected return on assets assumption from 5.00% for the 2020 plan year to 4.25% for the 2021 plan year.
- Retirement rates were updated to better reflect anticipated plan experience.
- Optional form election percentages were updated to better reflect anticipated plan experience.
- The spouse age difference was updated to males assumed to be two years older than their spouses.
- The salary scale was updated to better reflect anticipated plan experience.

These changes were made to better reflect the anticipated plan experience. None of these assumption changes reduced the funding shortfall by more than the applicable threshold; as such, approval of the Commissioner is not required.

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	815,000	944,334	944,046
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	2,188,000	2,361,434	2,714,128
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	108,992
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	65,000	76,472	75,367
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000	1,950,000	2,081,972
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,700,000	1,688,406	1,937,984
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,030,000	1,223,245	1,205,815
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	5,924,881
* PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	510,000	641,075	634,404
* PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	800,000	970,908	995,143
* PRUDENTIAL FINL INC COM	11,600	1,184,065	1,255,584
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000	336,000	807,182
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	195,000	262,706	262,334
* PRUDENTIAL INSURANCE, CONSERVATIVE STOCK FUND, COMMON STOCK ACCOUNT	17,540	735,407	4,423,185
* PRUDENTIAL INSURANCE, SHORT TERM FUND, INTEREST BEARING CASH ACCT, VARIABLE INTEREST	407,709	5,776,151	5,776,151
* PRUDENTIAL INSURANCE, UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 7.21%		13,618,151	13,618,151
3M CO 4.0% 09-14-2048	1,100,000	1,086,921	1,326,201
3M CO COM	8,200	1,431,007	1,456,566
3M CO FIXED 3.625% 10-15-2047	520,000	610,631	593,233
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028	2,700,000	2,794,125	2,793,042
ABBOTT LAB COM	15,800	1,890,693	2,223,692
ABBOTT LABS 4.75% 04-15-2043	2,170,000	2,236,118	2,830,995
ABBOTT LABS 4.75% 04-15-2043	2,424,000	2,541,572	3,162,365
ABBOTT LABS 4.75% DUE 11-30-2036	865,000	872,448	1,105,513
ABBOTT LABS 4.9% DUE 11-30-2046	2,770,000	3,869,803	3,799,439
ABBVIE INC 4.05% DUE 11-21-2039 REG	2,852,000	2,959,848	3,287,528
ABBVIE INC 4.05% DUE 11-21-2039 REG	4,010,000	4,305,768	4,622,365
ABBVIE INC 4.25% DUE 11-21-2049 REG	2,810,000	3,046,184	3,368,710
ABBVIE INC 4.3% DUE 05-14-2036	675,000	699,036	796,264
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000	3,717,680	4,481,219
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	7,279,194
ABBVIE INC 4.45% DUE 05-14-2046	390,000	415,732	473,148
ABBVIE INC 4.45% DUE 05-14-2046	570,000	699,059	691,523
ABBVIE INC 4.55% DUE 03-15-2035 REG	1,770,000	1,788,702	2,134,219
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000	198,299	264,044
ABBVIE INC 4.75% 03-15-2045	901,000	999,215	1,127,105
ABBVIE INC 4.75% 03-15-2045	1,321,000	1,279,098	1,652,503
ABBVIE INC 4.85% DUE 06-15-2044 REG	945,000	1,128,995	1,187,645
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,100,000	1,136,050	1,382,444
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000	1,215,876	1,562,162
ABBVIE INC 4.875% DUE 11-14-2048	880,000	870,698	1,136,262
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	129,121
ABBVIE INC 4.875% DUE 11-14-2048	395,000	532,658	510,027
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,705,000	1,740,362	2,045,444
ABBVIE INC FIXED 4.7% DUE 05-14-2045	732,000	780,947	910,933
ABBVIE INC FIXED 4.7% DUE 05-14-2045	625,000	622,371	777,777
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000	598,392	653,308
ACCENTURE PLC SHS CL A NEW	2,110	637,872	874,700
ACE INA HLDGS INC 4.15% DUE 03-13-2043	300,000	382,077	360,404
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	300,551
ACTIVISION 2.5% DUE 09-15-2050	875,000	840,754	769,416
ACTIVISION 4.5% DUE 06-15-2047	2,600,000	2,562,404	3,128,477
ACTIVISION BLIZZARD INC COM STK	49,500	3,314,423	3,293,235
ADOBE SYS INC COM	6,640	3,078,640	3,765,278
ADVANCED MICRO DEVICES INC COM	3,700	452,965	532,430
ADVENTHEALTH OBL 2.795% 11-15-2051	505,000	504,621	494,229
ADVENTHEALTH OBL 2.795% 11-15-2051	618,000	618,000	604,819
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	360,000	360,000	446,884
AEP TEX INC 4.15% DUE 05-01-2049	370,000	421,567	422,093
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	2,737,900
AEP TEX INC SR NT SER J 3.45% 05-15-2051	350,000	348,957	353,862
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	654,000	662,263	666,990
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	170,000	194,256	192,212
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	800,000	796,912	762,267
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	1,340,000	1,334,962	1,367,877
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	628,000	625,639	641,065
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	2,605,000	2,595,205	2,659,193
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000	2,137,964	2,238,290
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	930,000	943,115	971,353
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	210,000	209,097	214,085
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	2,050,000	2,054,904	2,089,876
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,000,000	995,700	1,019,452

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,300,000	1,294,410	1,325,287
AES CORP SR NT 2.45% 01-15-2031	3,300,000	3,310,954	3,218,767
AETNA INC 4.125% DUE 11-15-2042	430,000	419,344	486,348
AETNA INC 4.125% DUE 11-15-2042	1,440,000	1,407,214	1,628,700
AETNA INC NEW 3.875% DUE 08-15-2047	1,247,000	1,356,324	1,391,845
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	1,212,735
AETNA INC NEW 4.75% DUE 03-15-2044	376,000	375,098	460,594
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	230,000	337,642	326,499
AETNA INC NEW 6.75% DUE 12-15-2037	220,000	275,145	318,634
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	434,500
AGILENT TECHNOLOGIES INC COM	19,999	2,797,035	3,192,840
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000	1,228,087	1,451,073
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000	1,091,915	1,078,487
AHS HOSP CORP 2.78% DUE 07-01-2051	420,000	420,000	418,056
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	3,365,749
AIR PROD & CHEM INC COM	3,230	880,438	982,760
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	616,856
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	130,000	129,527	133,723
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	1,000,000	996,360	1,028,637
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	200,000	211,278	204,735
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000	5,113,000	5,544,012
ALABAMA POWER CO SR NT 3% 03-15-2052	810,000	810,742	811,216
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000	421,583	449,876
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	2,220,153
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,934,000	2,084,040	2,146,888
ALABAMA PWR CO 3.75% DUE 03-01-2045	450,000	505,377	499,534
ALABAMA PWR CO 4.15% DUE 08-15-2044	705,000	699,388	826,802
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	5,277,458
ALCAN INC 6.125% DUE 12-15-2033	295,000	409,799	406,463
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	2,320,141
ALEXANDRIA REAL 4% DUE 02-01-2050	710,000	802,335	830,264
ALEXANDRIA REAL 4.85% DUE 04-15-2049	555,000	665,401	719,667
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032	405,000	403,749	387,272
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033	908,000	891,576	854,365
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	1,610,000	1,537,481	1,596,448
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	2,800,000	2,788,464	2,776,430
ALIBABA GROUP HLDG 3.25% DUE 02-09-2061	4,235,000	4,232,096	3,914,897
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	1,405,000	1,647,390	1,601,837
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034	485,000	558,187	550,789
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	325,000	324,938	305,370
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	1,145,000	1,145,341	1,075,842
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	2,906,000	2,851,538	2,730,477
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	1,160,000	1,286,489	1,260,308
ALIGN TECHNOLOGY INC COM	150	88,472	98,577
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO	310,000	305,781	306,590
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	480,000	480,000	564,217
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	2,468,448
ALLSTATE CORP 3.85% DUE 08-10-2049	1,500,000	1,489,545	1,756,566
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	3,064,927
ALLSTATE CORP 4.5% DUE 06-15-2043	475,000	614,978	579,101
ALLSTATE CORP COM	26,200	2,830,263	3,082,430
ALLSTATE CORP FLTGT RT 5.75% DUE 08-15-2053	1,547,000	1,669,938	1,608,880
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	1,275,308
ALLY FINL INC COM	24,900	709,840	1,185,489
ALPHABET INC 1.9% DUE 08-15-2040	610,000	545,370	557,265
ALPHABET INC 1.9% DUE 08-15-2040	1,345,000	1,225,298	1,228,724
ALPHABET INC 2.05% 08-15-2050	1,755,000	1,677,641	1,572,998
ALPHABET INC 2.05% 08-15-2050	1,360,000	1,348,508	1,218,961
ALPHABET INC 2.25% DUE 08-15-2060	1,285,000	1,207,844	1,150,931
ALPHABET INC CAP STK USD0.001 CL C	2,364	3,003,295	6,840,447
ALPHABET INC CAPITAL STOCK USD0.001 CL A	2,868	4,387,483	8,308,711
ALTRIA GROUP INC 2.45% DUE 02-04-2032	535,000	527,688	508,556
ALTRIA GROUP INC 3.4% DUE 02-04-2041	2,960,000	2,835,059	2,737,821
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,552,572
ALTRIA GROUP INC 3.875% DUE 09-16-2046	350,000	344,647	339,625
ALTRIA GROUP INC 4.0% DUE 02-04-2061	1,385,000	1,373,781	1,328,712
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000	3,074,890	2,974,012
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000	2,169,252	2,422,853
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,205,000	1,182,292	1,226,696
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	525,000	545,303	543,365
ALTRIA GROUP INC 4.5% DUE 05-02-2043	550,000	490,074	571,582
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	393,000	459,747	454,835

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,000,000	1,104,650	1,157,341
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	400,000	371,284	462,936
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,290,000	2,485,394	2,650,310
ALTRIA GROUP INC 5.8% DUE 02-14-2039	1,330,000	1,717,292	1,602,186
ALTRIA GROUP INC 5.8% DUE 02-14-2039	790,000	788,144	951,674
ALTRIA GROUP INC 5.95% DUE 02-14-2049	2,176,000	2,197,429	2,723,698
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	1,251,699
ALTRIA GROUP INC 5.95% DUE 02-14-2049	465,000	583,310	582,040
ALTRIA GROUP INC 6.2% DUE 02-14-2059	48,000	47,859	62,783
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000	316,068	414,629
AMAZON COM INC 2.5% DUE 06-03-2050	1,625,000	1,602,091	1,553,588
AMAZON COM INC 2.5% DUE 06-03-2050	580,000	528,077	554,511
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	2,033,361
AMAZON COM INC 2.7% DUE 06-03-2060	2,025,000	2,026,813	1,960,741
AMAZON COM INC 2.7% DUE 06-03-2060	135,000	133,402	130,716
AMAZON COM INC 4.05% 08-22-2047	262,000	261,001	318,750
AMAZON COM INC 4.05% 08-22-2047	1,670,000	2,073,075	2,031,725
AMAZON COM INC 4.95% DUE 12-05-2044	740,000	981,176	1,013,004
AMAZON COM INC COM	4,139	9,703,218	13,800,833
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000	2,291,223	2,724,399
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	1,445,000	1,501,668	1,700,543
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	5,142,884
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	1,775,000	2,217,884	2,282,155
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,672,000	2,650,143	3,435,446
AMAZON COM INC NT 2.875% 05-12-2041	490,000	509,448	510,013
AMAZON COM INC NT 3.1% 05-12-2051	1,600,000	1,588,544	1,715,555
AMAZON COM INC NT 3.1% 05-12-2051	420,000	450,736	450,333
AMAZON COM INC NT 3.1% 05-12-2051	2,552,000	2,579,809	2,736,311
AMAZON COM INC NT 3.25% 05-12-2061	2,581,000	2,697,694	2,792,555
AMAZON COM INC NT 3.25% 05-12-2061	1,700,000	1,686,060	1,839,343
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	200,000	270,582	270,857
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,790,000	1,779,922	2,180,471
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000	1,221,048	1,631,338
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,670,000	2,237,609	2,341,843
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,599,355
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,599,355
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	260,000	258,916	264,624
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000	1,087,730	1,187,933
AMEREN ILL CO 4.8% DUE 12-15-2043	270,000	347,603	337,777
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	295,000	424,800	408,035
AMERICAN HOMES 4 RENT COMMON STOCK	55,200	2,218,418	2,407,272
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,400,000	1,371,468	1,410,756
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031	405,000	401,035	397,377
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	1,251,000	1,543,136	1,607,902
AMERICAN INTERNATIONAL GROUP INC COM	14,800	806,346	841,528
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000	824,712	992,052
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,578,241
AMERICAN TOWER CORP NEW 2.3% 09-15-2031	250,000	242,060	243,095
AMERICAN TOWER CORP	6,600	1,711,441	1,930,500
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000	1,591,520	1,895,106
AMERISOURCEBERGEN 4.3% 12-15-2047	440,000	513,326	520,149
AMERN CAMPUS 3.3% DUE 07-15-2026	500,000	498,520	527,043
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	5,116,912
AMERN INTL GROUP 3.875% DUE 01-15-2035	950,000	1,019,952	1,051,776
AMERN INTL GROUP 4.375% DUE 01-15-2055	155,000	191,033	190,818
AMERN INTL GROUP 4.5% DUE 07-16-2044	3,039,000	3,680,967	3,753,683
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000	4,275,934	5,311,233
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000	496,985	597,162
AMERN INTL GROUP 4.75% DUE 04-01-2048	265,000	337,374	338,647
AMERN INTL GROUP 4.75% DUE 04-01-2048	725,000	926,012	926,488
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000	1,355,350	1,456,221
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000	2,246,410	2,187,148
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	1,072,798
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,450,000	1,437,946	1,414,143
AMERN TOWER CORP 3.7% DUE 10-15-2049	100,000	108,271	106,957
AMERN TOWER CORP 3.7% DUE 10-15-2049	2,325,000	2,464,576	2,486,747
AMERN WTR CAP CORP 4% DUE 12-01-2046	354,000	351,561	406,770
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	835,000	900,999	999,729
AMETEK INC NEW COM	7,700	1,025,132	1,132,208
AMGEN INC 2.77% 09-01-2053	670,000	503,914	628,636
AMGEN INC 2.8% DUE 08-15-2041 BEO	490,000	482,429	472,808
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000	96,942	96,491

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AMGEN INC 3.375% 02-21-2050	1,000,000	999,620	1,044,160
AMGEN INC 3.375% 02-21-2050	225,000	237,051	234,936
AMGEN INC 4.4% 05-01-2045	1,403,000	1,476,510	1,679,500
AMGEN INC 4.4% 05-01-2045	390,000	449,050	466,860
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,617,125
AMGEN INC 4.563% DUE 06-15-2048	1,005,000	1,191,216	1,250,162
AMGEN INC 4.663% DUE 06-15-2051	2,700,000	2,732,535	3,466,331
AMGEN INC 4.95% DUE 10-01-2041	470,000	499,282	588,702
AMGEN INC 5.15% DUE 11-15-2041	698,000	716,699	890,064
AMGEN INC COM	7,600	1,625,792	1,709,772
AMGEN INC FIXED 3.15% 02-21-2040	2,645,000	2,727,262	2,719,875
AMGEN INC SR NT 3% 01-15-2052	2,160,000	2,133,240	2,104,149
AMGEN INC SR NT 3% 01-15-2052	2,235,000	2,219,737	2,177,210
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	795,000	788,855	806,459
ANALOG DEVICES INC 2.95% 10-01-2051	620,000	614,873	639,267
ANALOG DEVICES INC COM	11,100	1,986,706	1,951,047
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000	1,286,158	1,432,034
ANHEUSER BUSCH 3.75% DUE 07-15-2042	815,000	848,642	890,922
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,605,174
ANHEUSER BUSCH 5.8% DUE 01-23-2059	305,000	417,988	442,656
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,222,000	1,270,421	1,773,528
ANHEUSER BUSCH 8% DUE 11-15-2039	165,000	257,268	267,189
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	925,000	1,101,728	1,111,985
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000	4,145,651	4,808,583
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	285,000	377,229	373,860
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000	4,487,490	5,903,052
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,550,000	1,548,280	1,858,854
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	4,916,967
ANHEUSER-BUSCH 4% DUE 01-17-2043	190,000	175,235	212,000
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000	3,485,532	3,803,733
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,640,000	1,720,067	1,829,898
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	515,000	615,209	604,499
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000	1,404,409	1,672,643
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,065,000	1,292,318	1,305,263
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,984,000	2,126,338	2,431,589
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	140,000	153,933	166,915
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	1,086,000	1,174,475	1,347,934
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	640,000	792,928	794,362
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	210,000	269,419	264,447
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	5,492,000	6,309,817	6,915,909
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	1,194,794
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	150,000	189,513	188,652
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	1,630,000	1,896,569	2,050,014
ANHEUSER-BUSCH 5.875% DUE 06-15-2035	420,000	563,251	548,247
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	5,655,000	6,281,749	6,834,286
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	6,115,000	6,287,306	7,390,213
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	4,952,000	5,420,451	6,278,408
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	3,220,000	3,765,940	4,082,486
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	2,664,000	3,056,361	3,295,779
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,900,000	1,898,556	2,350,593
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	600,000	599,496	745,635
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	1,795,000	2,200,312	2,230,691
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	390,000	618,358	634,636
ANSYS INC COM	1,770	660,389	709,982
ANTHEM INC 3.6% DUE 03-15-2051	495,000	493,198	551,509
ANTHEM INC 4.375% 12-01-2047	190,000	225,314	232,245
ANTHEM INC 4.375% 12-01-2047	1,000,000	925,500	1,222,342
ANTHEM INC 4.65% DUE 01-15-2043	115,000	117,034	144,088
ANTHEM INC 4.65% DUE 01-15-2043	1,200,000	1,434,699	1,503,527
ANTHEM INC 4.65% DUE 08-15-2044	600,000	599,190	754,516
ANTHEM INC 4.65% DUE 08-15-2044	618,000	673,632	777,151
ANTHEM INC 4.65% DUE 08-15-2044	245,000	295,928	308,094
ANTHEM INC COM	3,570	1,330,520	1,654,838
ANTHEM INC FIXED 3.7% 09-15-2049	1,065,000	1,116,771	1,189,370
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000	1,093,279	1,228,457
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,065,000	2,187,688	2,573,237
AON CORP FIXED 2.9% DUE 08-23-2051	1,200,000	1,189,443	1,159,758
AON CORP SR NT 6.25 DUE 09-30-2040	1,285,000	1,707,621	1,835,938
AON CORPORATION 2.8% 05-15-2030	1,300,000	1,299,545	1,341,089
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	405,863
AON PLC 4.6% DUE 06-14-2044	1,425,000	1,438,451	1,753,990
AON PLC 4.75% DUE 05-15-2045	220,000	278,434	274,570

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AP MOLLER MAERSK 4.5% DUE 06-20-2029	1,000,000	993,880	1,139,173
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	730,000	820,489	847,330
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	310,152
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	4,681,541
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	271,000	293,021	326,731
APPLE INC 2.375% DUE 02-08-2041	295,000	284,442	287,833
APPLE INC 2.55% DUE 08-20-2060 REG	1,000,000	989,330	943,737
APPLE INC 2.55% DUE 08-20-2060 REG	290,000	271,823	273,684
APPLE INC 2.65% 02-08-2051	1,635,000	1,624,258	1,613,897
APPLE INC 2.65% 02-08-2051	425,000	417,830	419,514
APPLE INC 2.65% DUE 05-11-2050 REG	800,000	838,120	789,702
APPLE INC 2.65% DUE 05-11-2050 REG	5,370,000	5,612,065	5,300,871
APPLE INC 2.7% 08-05-2051	1,230,000	1,226,494	1,221,793
APPLE INC 2.8% DUE 02-08-2061	530,000	525,531	528,583
APPLE INC 2.8% DUE 02-08-2061	5,700,000	5,683,641	5,684,765
APPLE INC 2.85% DUE 08-05-2061 BEO	1,160,000	1,158,620	1,167,904
APPLE INC 2.85% DUE 08-05-2061 BEO	1,595,000	1,592,813	1,605,868
APPLE INC 3.45% DUE 02-09-2045	895,000	874,807	1,002,064
APPLE INC 3.45% DUE 02-09-2045	1,975,000	1,957,482	2,211,258
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	3,754,299
APPLE INC 3.75% DUE 09-12-2047	560,000	553,697	657,002
APPLE INC 3.85% DUE 05-04-2043	1,624,000	1,566,582	1,918,118
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	10,629,966
APPLE INC 3.85% DUE 08-04-2046	950,000	987,587	1,129,516
APPLE INC 3.85% DUE 08-04-2046	1,955,000	1,949,819	2,324,424
APPLE INC 4.375% DUE 05-13-2045	448,000	455,582	566,742
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	8,601,067
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	2,561,724
APPLE INC 4.5% DUE 02-23-2036	555,000	552,391	697,333
APPLE INC 4.65% DUE 02-23-2046	3,480,000	3,642,630	4,579,303
APPLE INC 4.65% DUE 02-23-2046	1,100,000	1,404,501	1,447,481
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	2,631,783
APPLE INC COM STK	136,840	9,898,627	24,298,679
APPLE INC FIXED 2.95% 09-11-2049	1,720,000	1,792,943	1,778,698
APPLE INC FIXED 2.95% 09-11-2049	8,000	7,942	8,273
APPLE INC FIXED 3.75% 11-13-2047	1,035,000	1,199,939	1,218,983
APPLE INC NT 2.4% 08-20-2050	1,795,000	1,790,046	1,692,245
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	260,000	258,786	261,410
APPLIED MATERIALS INC COM	9,600	950,955	1,510,656
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000	1,110,890	1,414,084
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	3,286,789
APPLIED MATLS INC 4.35% DUE 04-01-2047	195,000	237,845	248,420
APPLIED MATLS INC 5.85% DUE 06-15-2041	270,000	406,558	395,827
APTIV PLC 5.4% 03-15-2049	900,000	896,022	1,195,924
APTIV PLC FIXED 4.4% DUE 10-01-2046	25,000	29,122	28,953
APTIV PLC SR NT 3.1% 12-01-2051	2,705,000	2,645,869	2,586,724
APTIV PLC SR NT 3.1% 12-01-2051	1,300,000	1,271,582	1,243,158
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	325,000	358,599	348,958
ARCH CAPITAL GROUP COM STK	49,700	1,827,166	2,209,165
ARCHER DANIELS MIDLAND CO NT 2.7% 09-15-2051	1,225,000	1,209,426	1,232,837
ARCHER-DANIELS 4.5% DUE 03-15-2049	150,000	199,470	197,872
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	242,751
ARIZONA PUB SVC CO NT 2.2% 12-15-2031	1,415,000	1,414,759	1,374,857
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	960,000	950,074	932,140
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	476,834
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031	1,200,000	1,196,604	1,240,277
ASTRAZENECA PLC 4% DUE 09-18-2042	837,000	890,371	1,002,656
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000	2,176,768	2,849,105
ASTRAZENECA PLC 4.375% 08-17-2048	550,000	676,498	712,276
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,870,000	2,687,608	2,754,419
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,767,541
ASTRAZENECA PLC NT 3% 05-28-2051	2,932,000	2,891,949	3,085,232
ASTRAZENECA PLC NT 3% 05-28-2051	300,000	313,749	315,679
AT&T INC 2.55% DUE 12-01-2033	1,142,000	997,787	1,118,492
AT&T INC 2.55% DUE 12-01-2033	745,000	733,396	729,664
AT&T INC 3.3% DUE 02-01-2052	500,000	472,715	491,542
AT&T INC 3.5% DUE 02-01-2061	1,460,000	1,471,811	1,441,846
AT&T INC 3.5% DUE 02-01-2061	3,200,000	3,197,952	3,160,211
AT&T INC 3.5% DUE 06-01-2041	1,840,000	1,834,296	1,896,238
AT&T INC 3.5% DUE 06-01-2041	1,375,000	1,396,945	1,417,026
AT&T INC 3.5% DUE 09-15-2053 REG	772,000	628,286	781,903
AT&T INC 3.5% DUE 09-15-2053 REG	2,590,000	2,335,895	2,623,224

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AT&T INC 3.55% DUE 09-15-2055	6,516,000	5,017,814	6,565,791
AT&T INC 3.55% DUE 09-15-2055	8,000,000	7,270,924	8,061,131
AT&T INC 3.55% DUE 09-15-2055	10,922,000	8,540,722	11,005,459
AT&T INC 3.65% DUE 09-15-2059	673,000	471,018	682,501
AT&T INC 3.65% DUE 09-15-2059	22,903,000	17,123,753	23,226,322
AT&T INC 3.65% DUE 09-15-2059	1,334,000	1,302,864	1,352,832
AT&T INC 3.8% 12-01-2057	1,294,000	1,123,827	1,352,596
AT&T INC 3.8% 12-01-2057	3,438,000	3,202,270	3,593,682
AT&T INC 3.8% 12-01-2057	156,000	118,715	163,064
AT&T INC 3.85% DUE 06-01-2060	1,130,000	1,184,172	1,185,275
AT&T INC 4.5% DUE 03-09-2048	670,000	777,247	783,692
AT&T INC 4.5% DUE 05-15-2035	1,445,000	1,672,801	1,671,560
AT&T INC 4.55% DUE 03-09-2049	345,000	396,964	411,686
AT&T INC 4.75% DUE 05-15-2046	1,860,000	1,917,533	2,253,201
AT&T INC 4.9% 06-15-2042	555,000	566,985	671,308
AT&T INC 5.15% DUE 03-15-2042	1,853,000	2,143,703	2,329,539
AT&T INC 5.25% DUE 03-01-2037	280,000	355,790	347,071
AT&T INC 5.25% DUE 03-01-2037	2,625,000	2,612,636	3,253,795
AT&T INC 5.35% DUE 09-01-2040	2,878,000	3,426,083	3,661,045
AT&T INC 5.45% DUE 03-01-2047	295,000	375,078	386,368
AT&T INC 5.55% DUE 08-15-2041	700,000	744,114	921,529
AT&T INC COM	279,300	7,512,000	6,870,780
AT&T INC CORP 4.65% 06-01-2044	509,000	562,852	598,288
AT&T INC CORP 4.65% 06-01-2044	360,000	332,644	423,150
AT&T INC FIXED 3.1% DUE 02-01-2043	2,965,000	2,920,999	2,891,136
AT&T INC FIXED 4.85% DUE 07-15-2045	546,000	584,535	651,105
AT&T INC FIXED 8.75% 11-15-2031	1,102,000	1,634,896	1,616,237
ATHENE HLDG LTD 3.45% 05-15-2052	425,000	424,928	428,497
ATHENE HLDG LTD 3.45% 05-15-2052	3,000,000	2,999,490	3,024,681
ATHENE HOLDING LTD 3.95% 05-25-2051	785,000	779,945	849,928
ATLANTIA SPA 1.875% SNR 13/07/2027 EUR	200,000	219,981	235,118
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	739,000	742,530	787,316
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	1,102,090
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	1,220,000	1,212,155	1,190,405
AUTOMATIC DATA PROCESSING INC COM	2,200	506,011	542,476
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	571,686
AUTOZONE INC COM	601	946,083	1,259,930
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	210,000	263,155	258,303
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	900,000	868,743	1,009,658
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	410,000	513,726	513,728
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	3,522,000	3,423,402	4,413,052
B A T CAP CORP 4.39% 08-15-2037	525,000	525,000	554,383
B A T CAP CORP 4.39% 08-15-2037	470,000	492,565	496,305
B A T CAP CORP 4.39% 08-15-2037	4,700,000	4,210,041	4,963,047
B A T CAP CORP 4.54% 08-15-2047	2,200,000	1,810,611	2,307,971
B A T CAP CORP 4.54% 08-15-2047	670,000	713,574	702,882
B A T CAP CORP 4.758% DUE 09-06-2049	784,000	816,287	844,523
B A T CAP CORP 5.282% DUE 04-02-2050	354,000	354,000	401,705
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	2,011,000	1,907,889	1,936,718
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000	1,552,245	1,935,819
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,595,000	1,612,150	1,671,919
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,196,000	1,201,465	1,193,013
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000	2,070,411	2,226,021
BANCO SANTANDER S 3.306% DUE 06-27-2029	1,200,000	1,200,000	1,269,446
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG	600,000	600,000	600,000
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	3,100,000	3,100,000	3,118,591
BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000	4,000,000	3,942,935
BANK AMER CORP 2.831% DUE 10-24-2051	380,000	380,000	374,579
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	3,800,000	3,800,000	3,826,655
BANK AMER CORP 3.311% DUE 04-22-2042	1,500,000	1,500,000	1,581,014
BANK AMER CORP 3.311% DUE 04-22-2042	4,500,000	4,500,000	4,743,042
BANK AMER CORP 3.311% DUE 04-22-2042	4,600,000	4,643,576	4,848,442
BANK AMER CORP 3.311% DUE 04-22-2042	580,000	588,098	611,325
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000	3,000,000	3,514,396
BANK AMER CORP 3.974% 02-07-2030	2,300,000	2,300,000	2,535,702
BANK AMER CORP 4.083% DUE 03-20-2051	4,390,000	5,139,924	5,292,838
BANK AMER CORP 4.083% DUE 03-20-2051	3,590,000	3,778,798	4,328,312
BANK AMER CORP 4.083% DUE 03-20-2051	800,000	964,526	
BANK AMER CORP 4.244% 04-24-2037 REG	4,900,000	5,021,798	5,762,564
BANK AMER CORP 4.244% 04-24-2037 REG	860,000	1,008,178	1,011,389
BANK AMER CORP 4.244% 04-24-2037 REG	640,000	662,948	752,661
BANK AMER CORP 4.33% 03-15-2050	2,220,000	2,534,539	2,756,067

NTESS RETIREMENT INCOME PLAN

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As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
BANK AMER CORP 4.75% DUE 04-21-2045	335,000	394,292	418,674
BANK AMER CORP 4.75% DUE 04-21-2045	3,488,000	3,412,784	4,359,207
BANK AMER CORP 5% DUE 01-21-2044	405,000	554,299	533,366
BANK AMER CORP 5.875% DUE 02-07-2042	20,000	21,892	28,472
BANK AMER CORP FIXED 4.078% 04-23-2040	345,000	401,549	397,352
BANK AMER CORP FIXED 4.078% 04-23-2040	2,350,000	2,426,523	2,706,600
BANK OF AMERICA CORP 2.299% 07-21-2032	2,700,000	2,700,000	2,657,772
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000	1,000,000	965,247
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	11,600,000	11,755,195	11,196,863
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	2,150,000	2,112,180	2,075,281
BANK OF AMERICA CORPORATION 3.483% 03-13-2052	2,500,000	2,500,000	2,769,323
BANNER HEALTH 2.907% DUE 01-01-2042	604,000	604,000	617,458
BANNER HEALTH 3.181% DUE 01-01-2050	280,000	292,222	296,906
BANNER HEALTH 3.181% DUE 01-01-2050	295,000	295,000	312,811
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	2,144,005
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	285,000	285,000	311,875
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	195,000	195,000	187,398
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	3,038,244
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	3,220,000	3,219,769	3,246,635
BARCLAYS PLC 3.65% DUE 03-16-2025	6,800,000	6,822,780	7,182,186
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000	1,543,050	1,640,598
BARCLAYS PLC 4.836% 05-09-2028	2,145,000	2,159,054	2,364,360
BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030	2,282,000	2,455,475	2,590,790
BARCLAYS PLC FXD RATE RESETTNG SUB NT 3.811% 03-10-2042	2,600,000	2,600,000	2,779,410
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042	1,505,000	1,505,000	1,535,929
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042	2,600,000	2,600,000	2,653,431
BARRICK GOLD CORP 5.25% DUE 04-01-2042	485,000	545,056	630,635
BARRICK N AMER FIN 5.7% DUE 05-30-2041	320,000	406,226	436,006
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,534,000	1,801,323	2,090,103
BARRICK N AMER FIN 5.75% DUE 05-01-2043	290,000	327,005	395,066
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,727,633
BARRICK PD 5.95% DUE 10-15-2039	1,625,000	1,743,118	2,216,202
BAXTER INTL INC 2.539% 02-01-2032	1,680,000	1,684,495	1,699,192
BAXTER INTL INC 2.539% 02-01-2032	1,300,000	1,299,948	1,314,851
BAXTER INTL INC 3.5% DUE 08-15-2046	10,000	10,982	10,920
BAXTER INTL INC COM	6,800	529,598	583,712
BAY AREA TOLL AUTH CALIF TOLL BRDGT REV 7.043% 04-01-2050 BEO TAXABLE	200,000	276,638	349,840
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	180,000	180,000	214,099
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	223,568
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	2,342,710
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	652,000	652,000	654,856
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,540,000	1,557,941	1,546,745
BECL S A B DE C V 2.5% 10-14-2031	1,070,000	1,053,926	1,052,816
BECTON DICKINSON & 4.669% DUE 06-06-2047	3,837,000	4,014,626	4,853,608
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	1,391,443
BECTON DICKINSON & 4.669% DUE 06-06-2047	345,000	361,561	436,407
BECTON DICKINSON & 4.875% DUE 05-15-2044	165,000	187,438	197,261
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	495,000	501,065	557,458
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	788,324
BELL CANADA 4.464% 04-01-2048	740,000	740,000	918,346
BELL CDA FIXED 4.3% 07-29-2049	660,000	703,173	803,901
BELL CDA FIXED 4.3% 07-29-2049	220,000	266,394	267,967
BELL CDA GTD NT SER US-4 3.65% 03-17-2051	580,000	602,301	638,822
BELL CDA GTD NT SER US-4 3.65% 03-17-2051	550,000	607,829	605,779
BERKLEY W R CORP 3.55% DUE 03-30-2052	190,000	189,217	207,639
BERKLEY W R CORP COM	13,900	1,032,417	1,145,221
BERKLEY W R CORP SR NT 3.15% 09-30-2061	215,000	203,298	204,972
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	705,000	696,636	845,960
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	385,000	406,229	470,535
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	2,899,250
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000	1,572,461	1,949,133
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000	1,703,429	2,112,467
BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030	500,000	499,920	552,734
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000	3,967,080	4,493,890
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	1,875,000	1,804,003	1,747,843
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	2,895,000	2,941,998	2,863,856
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	1,986,000	2,215,354	2,418,353
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	2,870,966
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	185,000	208,164	227,952
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	2,727,848
BEST BUY INC COM STK	7,166	805,278	728,066
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000	797,712	844,312

NTESS RETIREMENT INCOME PLAN

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

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BHP BILLITON FIN 5% DUE 09-30-2043	1,530,000	1,863,555	2,029,112
BHP BILLITON FIN 5% DUE 09-30-2043	1,326,000	1,334,649	1,758,563
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	470,000	565,542	557,859
BIO RAD LABS INC CL A	730	547,690	551,566
BIOGEN INC COMMON STOCK	3,020	943,357	724,558
BIOGEN INC CORP 3.15% 05-01-2050	1,365,000	1,343,459	1,317,053
BK OF AMER NA 6 DUE 10-15-2036	810,000	963,706	1,112,301
BK OF AMER NA 6 DUE 10-15-2036	245,000	332,548	336,437
BLACK HILLS CORP 3.875% DUE 10-15-2049	400,000	410,507	439,058
BLACKSTONE SECD LENDING FD SR NT 144A 2.85% 09-30-2028	2,800,000	2,775,752	2,716,740
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031	2,400,000	2,369,520	2,351,177
BLUE OWL FIN LLC SR NT 144A 4.125% 10-07-2051	1,000,000	975,110	1,005,390
BOEING CO 3.3% DUE 03-01-2035	485,000	435,011	486,975
BOEING CO 3.3% DUE 03-01-2035	285,000	276,598	286,161
BOEING CO 3.6% 05-01-2034	430,000	428,667	451,083
BOEING CO 3.65% DUE 03-01-2047	805,000	718,326	810,111
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	2,515,873
BOEING CO 3.65% DUE 03-01-2047	325,000	285,349	327,063
BOEING CO 3.75% DUE 02-01-2050	600,000	577,541	625,823
BOEING CO 3.85% DUE 11-01-2048	830,000	720,154	864,354
BOEING CO 3.85% DUE 11-01-2048	950,000	900,971	989,321
BOEING CO 3.9% 05-01-2049	390,000	389,510	408,929
BOEING CO 3.9% 05-01-2049	285,000	280,144	298,833
BOEING CO 5.93% DUE 05-01-2060	5,285,000	7,085,696	7,361,233
BOEING CO 5.93% DUE 05-01-2060	1,200,000	1,401,140	1,671,425
BOEING CO 5.93% DUE 05-01-2060	1,490,000	1,654,434	2,075,352
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,532,139
BOEING CO 6.875% DUE 03-15-2039	610,000	851,340	846,458
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	597,754
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000	490,236	594,974
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000	144,429	145,647
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000	451,594	483,166
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	260,333
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	283,187
BOEING CO FIXED 3.825% 03-01-2059	190,000	193,088	191,588
BOEING CO FIXED 3.95% DUE 08-01-2059	145,000	152,585	151,224
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	2,711,598
BOEING CO FIXED 5.705% DUE 05-01-2040	2,185,000	2,220,790	2,813,120
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000	1,000,000	1,358,505
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000	500,000	679,252
BOEING CO FIXED 5.805% DUE 05-01-2050	1,960,000	2,585,365	2,662,669
BOEING CO SR NT 5.875 DUE 02-15-2040	1,775,000	1,903,759	2,277,312
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000	410,000	433,601
BOOKING HLDGS INC COM	1,681	4,083,250	4,033,106
BOSTON SCIENTIFIC CORP COM	14,400	595,143	611,712
BP CAP MKTS AMER 2.772% DUE 11-10-2050	580,000	552,427	546,023
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000	1,659,884	1,562,754
BP CAP MKTS AMER 2.939% DUE 06-04-2051	560,000	531,945	539,665
BP CAP MKTS AMER 2.939% DUE 06-04-2051	1,985,000	1,899,843	1,912,918
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	5,396,646
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	330,000	318,176	322,894
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,110,000	1,091,618	1,086,097
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	1,467,699
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	1,265,000	1,266,025	1,234,927
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	2,235,000	2,235,000	2,268,269
BP CAP MKTS AMER INC 3.379% 02-08-2061	1,140,000	1,123,579	1,176,411
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000	596,412	610,655
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000	510,296	539,088
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	1,100,000	1,090,925	1,205,638
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,548,668
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,655,000	1,696,399	1,962,515
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	980,000	1,175,565	1,215,362
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,082,000	1,090,536	1,341,859
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	865,131
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	675,000	734,041	834,233
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,395,000	1,737,439	1,787,552
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	585,000	551,385	556,413
BRISTOL MYERS SQUIBB CO COM	28,900	1,868,172	1,801,915
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	2,545,000	2,452,031	3,257,965
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	345,000	460,137	459,716
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	1,500,000	1,472,460	1,998,763
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	531,000	491,292	707,562

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British pound sterling - Cash Collateral Due to/from CCP Broker	(464,045)	(464,045)	(464,045)
British pound sterling - Cash	760,575	760,575	760,575
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000	1,892,210	2,153,366
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	665,267
BROADCOM INC 4.11% DUE 09-15-2028 REG	652,000	610,001	715,349
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	900,091
BROADCOM INC 4.3% DUE 11-15-2032 BEO	2,095,000	2,092,360	2,357,114
BROADCOM INC 4.75% 04-15-2029	585,000	601,069	666,462
BROADCOM INC 5.0% DUE 04-15-2030	624,000	709,182	727,150
BROADCOM INC COM	1,540	894,564	1,024,731
BROADCOM INC FIXED 4.15% DUE 11-15-2030	3,855,000	4,237,069	4,279,718
BROADCOM INC SR NT 144A 3.187% 11-15-2036	1,000,000	854,055	999,898
BROADCOM INC SR NT 144A 3.187% 11-15-2036	450,000	440,640	449,954
BROOKFIELD FIN INC 3.5% DUE 03-30-2051	415,000	434,049	436,892
BRUKER CORP	11,100	794,481	931,401
BSTN PPTY LTD 3.4% DUE 06-21-2029	800,000	798,520	849,866
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,530,656
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	285,000	283,404	341,711
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	2,190,000	2,174,977	2,783,210
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	440,000	575,806	559,184
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	1,100,000	1,092,454	1,397,959
BUILDERS FIRSTSOURCE INC COM STK	10,900	771,327	934,239
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,411,216
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	525,000	681,913	674,324
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	5,491,705
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	5,238,629
BURL NORTHN SANTA 3.9% DUE 08-01-2046	730,000	752,394	849,822
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	862,095
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,085,000	1,281,196	1,322,283
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,449,000	3,352,388	4,251,771
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	2,091,345
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,240,000	1,532,175	1,725,458
BURL NORTHN SANTA 6.2% DUE 08-15-2036	330,000	469,290	469,414
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000	1,487,565	1,558,231
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	270,000	305,683	303,545
BURL RES FIN CO 7.4% DUE 12-01-2031	355,000	527,309	509,791
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	185,000	224,805	223,239
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000	592,760	585,247
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	550,000	630,231	678,938
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000	2,481,300	3,086,080
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000	114,363	145,477
BURLINGTON NORTHN SANTA 4.55 09-01-2044	540,000	692,173	683,108
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000	1,100,177	1,477,406
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	855,000	863,418	858,680
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	985,000	979,435	989,239
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	1,000,000	994,350	1,004,304
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	600,000	640,821	653,933
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	999,000	1,064,203	1,308,851
CA INST TECH 4.321% DUE 08-01-2045	1,800,000	1,800,000	2,345,854
CADENCE DESIGN SYS INC COM	26,000	3,621,715	4,845,100
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000	3,764,015	4,590,934
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000	657,664	877,819
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000	6,691,444	7,441,529
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	1,200,000	1,911,756	2,002,626
CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.85% 317U869X0 04/14/2022	29,100,000	128,040	18,761
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000	460,673	479,896
CAMDEN PPTY TR 3.35% DUE 11-01-2049	200,000	219,468	220,010
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	610,000	594,835	602,703
CAMPBELL SOUP CO COM	43,700	1,818,032	1,899,202
Canadian dollar - Cash Collateral Due to/from CCP Broker	228,476	228,476	228,476
Canadian dollar - Cash	46,193	46,193	46,193
CANADIAN NATL RY CO 3.65% 02-03-2048	675,000	801,669	772,825
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	1,095,000	1,089,284	1,122,979
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	1,376,000	1,368,817	1,411,159
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	820,000	818,505	840,952
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,540,000	1,534,570	1,576,942
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	872,000	877,469	892,918
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	2,145,000	2,129,642	2,196,454
CAPITAL ONE FINL CORP COM	14,100	2,079,845	2,045,769
CARDINAL HLTH INC 4.368% DUE 06-15-2047	245,000	273,915	276,989
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,361	494,080
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000	253,844	253,065

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CARDINAL HLTH INC	40,196	1,938,594	2,069,692
CARGILL INC 2.125% 11-10-2031	1,390,000	1,383,787	1,372,139
CARNIVAL CORPORATION TLB 10-06-2028	1,100,000	1,094,500	1,089,000
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,038,000	1,187,325	1,215,400
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,755,000	1,743,182	2,054,939
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	560,000	552,394	586,653
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,442,000	1,441,942	1,538,804
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	440,000	463,346	469,538
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	2,700,000	2,689,227	2,994,499
CATERPILLAR INC 3.803% DUE 08-15-2042	485,000	565,607	567,534
CATERPILLAR INC 4.75% DUE 05-15-2064	365,000	461,590	526,518
CATERPILLAR INC 5.2% DUE 05-27-2041	265,000	369,227	365,533
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	563,000	663,868	795,765
CATERPILLAR INC COM	19,600	4,315,694	4,052,104
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	255,000	283,369	280,539
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,870,263
CBRE GROUP INC CL A CL A	23,258	2,274,103	2,523,726
CBS CORP NEW 2.9% DUE 01-15-2027	300,000	295,050	312,573
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	15,407,000	15,407,000	15,407,000
CCP DUE RECEIVABLE FROM CITIBANK	714,000	714,000	714,000
CCP RECEIVABLE FROM BANK OF AMERICA	291,000	291,000	291,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,176,000	1,176,000	1,176,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	475,440
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000	398,173	416,943
CDN NAT RES LTD 6.25% DUE 03-15-2038	655,000	826,526	863,674
CDN NAT RES LTD 6.45% DUE 06-30-2033	1,045,000	1,290,449	1,345,127
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000	374,402	371,989
CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000	1,122,243	1,202,996
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	646,000	677,330	795,193
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000	1,398,908	1,723,329
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	1,307,895
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	3,572,752
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	370,000	368,601	475,011
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	375,000	516,112	515,224
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000	742,598	865,577
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHY529V1 5Y 12-20-2022 SWPCDX027	3,500,000	567,681	172,097
CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98	2,800,000	-	12,523
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	1,200,000	15,577	19,431
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	600,000	7,070	9,715
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPCOIL62	400,000	-	5,213
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54	600,000	5,879	9,996
CDS BARCGB5G 12/20/2025 SELL NEXTERA ENERGY CAPITAL SWPCOJT21	1,600,000	36,012	44,297
CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022	2,200,000	-	18,240
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	200,000	-	655
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	300,000	-	982
CDS BOFAUS6NGFX 06/20/2024 SELL REPUBLIC OF ITALY 6.87 SWPCOIFY8	2,700,000	-	47,747
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	1,100,000	-	12,223
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	8,300,000	-	92,228
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHYA1	100,000	-	1,463
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPCOJYF6	100,000	-	854
CDS CITIUS33 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH2B4	400,000	-	1,310
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8	400,000	-	-
CDS CITIUS33 SELL PROT ON 12-20-2022 SWPCOG5Z0	300,000	-	809
CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPCOG5Z0	1,200,000	-	3,235
CDS CSFPGB2L 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFT7	900,000	-	19,278
CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPCOHXN4	1,700,000	-	-
CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1	1,800,000	-	-
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	200,000	-	3,124
CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPCOF2A0	1,100,000	151,239	26,463
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPCOF954	600,000	108,333	13,605
CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPCOGL90	600,000	3,597	4,554
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPCOF962	4,900,000	15,084	21,071
CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHEF4	500,000	-	6,809
CDS MSCUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	100,000	-	1,562
CDS MSCUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	200,000	763	904
CDS MSCUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	300,000	1,578	1,356
CDS MSCUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	600,000	2,136	2,712
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	550,000	3,852	2,460
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	950,000	7,458	4,249
CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01	300,000	31,017	26,812
CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050	300,000	44,042	14,751
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	600,000	81,850	53,623

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	36,658	26,812
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	38,485	26,812
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000	24,871	17,874
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000	322,777	206,139
CELANESE CORP DEL COM STK	7,500	1,176,034	1,260,450
CENOVUS ENERGY INC 5.4% 06-15-2047	1,071,000	1,325,234	1,337,398
CENOVUS ENERGY INC 5.4% 06-15-2047	680,000	842,149	849,141
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	365,000	503,255	496,363
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000	1,077,681	1,302,468
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,575,000	1,557,625	1,584,618
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,160,000	1,154,284	1,167,083
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,346,000	1,336,363	1,354,219
CENTENE CORP DEL 2.5% 03-01-2031	950,000	950,000	924,839
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	1,110,000	1,110,000	1,132,433
CENTENE CORP DEL FIXED 4.625% 12-15-2029	1,540,000	1,540,000	1,660,828
CENTENE CORP DEL SR NT 4.25% 12-15-2027	875,000	867,650	912,188
CENTENE CORP DEL SR NT 4.25% 12-15-2027	990,000	981,684	1,032,075
CENTERPOINT ENERGY 4.5% DUE 04-01-2044	160,000	211,011	201,249
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000	4,990	5,058
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	85,000	84,484	105,949
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	365,000	362,784	454,957
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	800,000	797,103	882,691
CF BLACKROCK RUSSELL 3000 INDEX FD	14,119,884	359,311,176	814,590,124
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	5,218,027	162,787,507	164,669,126
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND -S	5,973,246	59,732,456	111,460,764
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826	174,236,787	262,854,243
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	1,872,846	27,507,115	301,292,542
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	219,256	18,847,497	31,642,543
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	309,151	3,098,438	4,824,605
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	2,105,117	153,212,631	270,233,863
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	2,275,401	25,733,265	49,708,417
CF US LONG TREASURY INDEX FUND C	12,476,724	159,896,845	160,846,174
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	1,000,000	1,000,000	1,020,000
CHARTER 4.908% DUE 07-23-2025	2,300,000	2,300,000	2,531,164
CHARTER 5.375% DUE 04-01-2038	955,000	1,072,070	1,139,215
CHARTER 6.384% DUE 10-23-2035	1,470,000	1,934,223	1,897,034
CHARTER 6.484% DUE 10-23-2045	6,313,000	6,775,496	8,645,115
CHARTER 6.834% DUE 10-23-2055	2,070,000	2,079,681	2,970,130
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	360,000	360,436	362,301
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	760,000	733,389	764,858
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	3,050,000	3,014,069	2,966,526
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	3,060,000	3,026,083	2,959,923
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	525,000	555,070	545,236
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	400,000	399,624	415,418
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,441,000	2,839,805	2,840,490
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	349,097
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,208,000	2,397,152	2,569,357
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	495,000	472,349	480,287
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	1,075,000	1,102,772	1,207,553
CHARTER FIXED 3.85% DUE 04-01-2061	1,750,000	1,709,615	1,656,919
CHARTER FIXED 3.85% DUE 04-01-2061	450,000	426,006	426,065
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000	4,373,952	4,165,968
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000	2,507,038	2,376,495
CHARTER FIXED 5.75% DUE 04-01-2048	2,650,000	3,108,415	3,314,684
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	750,494
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	800,527
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000	1,300,000	1,467,673
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	945,000	852,570	869,382
CHICAGO ILL 7.045% DUE 01-01-2029 REG	430,000	441,330	493,697
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	690,000	671,289	653,984
CHILDRENS HOSP 2.704% DUE 07-01-2050	827,000	827,000	807,884
CHILDRENS HOSP 4.115% DUE 01-01-2047	205,000	257,334	253,967
CHILDRENS HOSP CORP 2.585% 02-01-2050	335,000	335,000	321,761
CHIPOTLE MEXICAN GRILL INC COM STK	465	805,140	812,936
CHUBB CORP 6% DUE 05-11-2037	370,000	529,951	526,395
CHUBB CORP 6.5% DUE 05-15-2038	140,000	210,071	209,102
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	180,000	225,436	223,295
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	1,870,000	1,870,097	1,916,825
CHURCHILL DOWNS INC COM	2,313	577,706	557,202
CI FINANCIAL CO 4.1% 06-15-2051	865,000	864,550	940,816
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	3,699,459
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,890,000	1,822,366	2,118,781

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	1,962,398
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	554,000	676,207	701,399
CIGNA CORP NEW COM	4,400	941,149	1,010,372
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000	1,299,948	1,602,726
CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000	591,047	729,857
CIGNA CORP NEW CORP 4.8% 08-15-2038	445,000	557,558	548,625
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,215,000	1,267,852	1,497,932
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000	1,197,300	1,555,731
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000	590,668	767,494
CIGNA CORP NEW CORP 4.9% 12-15-2048	990,000	1,298,188	1,283,478
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,695,000	1,994,721	2,197,470
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	700,000	698,971	724,636
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,050,000	1,068,260	1,097,549
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	790,000	815,821	825,775
CIGNA CORP NEW SR NT 3.4% 03-15-2051	1,650,000	1,674,377	1,731,839
CIGNA CORP NEW SR NT 3.4% 03-15-2051	3,000,000	2,983,740	3,148,798
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000	8,680,223	9,770,976
CISCO SYS INC 5.5% DUE 01-15-2040	245,000	349,093	341,984
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	1,170,000	1,685,550	1,683,758
CISCO SYSTEMS INC	17,800	1,019,094	1,127,986
CIT GROUP INC 5% DUE 08-01-2023	1,200,000	1,220,250	1,267,500
CITIGROUP INC 2.904% 11-03-2042	215,000	215,000	213,509
CITIGROUP INC 3.875% 12-29-2049	1,264,000	1,264,000	1,264,000
CITIGROUP INC 3.887% 01-10-2028	12,300,000	12,530,010	13,343,327
CITIGROUP INC 4.0% DUE 12-31-2049 BEO	540,000	540,000	544,050
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	2,061,475
CITIGROUP INC 4.65% DUE 07-30-2045	740,000	957,373	936,046
CITIGROUP INC 4.75% DUE 05-18-2046	3,680,000	4,133,807	4,539,536
CITIGROUP INC 4.75% DUE 05-18-2046	800,000	797,936	986,856
CITIGROUP INC 4.75% DUE 05-18-2046	485,000	610,615	598,281
CITIGROUP INC 5.3 DUE 05-06-2044	500,000	660,791	654,345
CITIGROUP INC 5.316% 09-26-2020 REG	1,495,000	1,988,206	1,980,837
CITIGROUP INC 5.316% 09-26-2020 REG	2,635,000	3,686,255	3,491,308
CITIGROUP INC 5.875 DUE 01-30-2042	830,000	1,211,960	1,176,091
CITIGROUP INC 5.875 DUE 01-30-2042	540,000	709,924	765,168
CITIGROUP INC 5.875% DUE 02-22-2033	275,000	354,104	349,276
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	275,000	367,554	365,271
CITIGROUP INC 6.675% DUE 09-13-2043	1,640,000	2,497,406	2,472,493
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	344,235
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000	2,265,901	2,695,962
CITIGROUP INC COM NEW COM NEW	78,700	5,173,696	4,752,693
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000	2,280,000	2,599,023
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	720,000	720,000	820,744
CITRIX SYS INC 4.5% 12-01-2027	400,000	380,644	434,496
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,000,000	2,008,080	2,133,694
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,050,000	1,238,115	1,403,568
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000	591,560	668,366
CME GROUP INC 5.3 09-15-2043	800,000	798,560	1,115,010
CME GROUP INC 4.15% DUE 06-15-2048	260,000	332,743	337,592
CME GROUP INC 4.15% DUE 06-15-2048	215,000	214,013	279,163
CME_IRS SBSIUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1	1,400,000	-	-
CME_IRS SBSIUS33 01/11/2051 USD P 3MLIBOR / R 1.57% SWU017LQ1	1,700,000	-	-
CME_IRS SBSIUS33 01/13/2051 USD P 3MLIBOR / R 1.58% SWU017O05	800,000	-	-
CME_IRS SBSIUS33 01/26/2031 USD P 3MLIBOR / R 1.07% SWU017WL0	2,500,000	-	-
CME_IRS SBSIUS33 02/03/2030 USD P 1.76% / R 3MLIBOR SWU00ZBC2	2,600,000	-	-
CME_IRS SBSIUS33 02/05/2025 USD P 1.52% / R 3MLIBOR SWU00ZDZ9	2,200,000	-	-
CME_IRS SBSIUS33 02/12/2025 USD P 1.54% / R 3MLIBOR SWU00ZK40	2,500,000	-	-
CME_IRS SBSIUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81	1,100,000	-	-
CME_IRS SBSIUS33 02/18/2026 USD P 3MLIBOR / R 0.64% SWU018GV4	8,200,000	-	-
CME_IRS SBSIUS33 02/18/2030 USD P 1.66% / R 3MLIBOR SWU00ZOG9	1,300,000	-	-
CME_IRS SBSIUS33 02/20/2025 USD P 1.53% / R 3MLIBOR SWU00ZPN3	1,900,000	-	-
CME_IRS SBSIUS33 02/20/2030 USD P 1.64% / R 3MLIBOR SWU00ZPM5	1,100,000	-	-
CME_IRS SBSIUS33 02/25/2030 USD P 1.62% / R 3MLIBOR SWU00ZUD9	1,200,000	-	-
CME_IRS SBSIUS33 03/03/2030 USD P 1.465% / R 3MLIBOR SWU010923	2,400,000	-	638
CME_IRS SBSIUS33 03/12/2031 USD P 3MLIBOR / R 1.387% SWU019500	3,100,000	-	-
CME_IRS SBSIUS33 03/16/2031 USD P 3MLIBOR / R 1.44% SWU019B54	3,300,000	-	-
CME_IRS SBSIUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWU0105G1	1,000,000	-	838
CME_IRS SBSIUS33 03/24/2051 USD P 3MLIBOR / R 2.12% SWU019HG4	1,500,000	-	144,607
CME_IRS SBSIUS33 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGJ4	18,100,000	-	618,126
CME_IRS SBSIUS33 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7	1,700,000	-	-
CME_IRS SBSIUS33 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1	2,400,000	-	-
CME_IRS SBSIUS33 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2	2,800,000	-	-

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2021

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CME_IRS SBSIUS33 06/15/2051 USD P 1.943% / R 3MLIBOR SWU01ARM7	1,700,000	-	-
CME_IRS SBSIUS33 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30	2,400,000	-	-
CME_IRS SBSIUS33 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0	2,300,000	-	-
CME_IRS SBSIUS33 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39	2,300,000	-	-
CME_IRS SBSIUS33 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4	2,900,000	-	-
CME_IRS SBSIUS33 06/22/2051 USD P 1.935% / R 3MLIBOR SWU01AVX8	600,000	-	-
CME_IRS SBSIUS33 06/23/2051 USD P 1.945% / R 3MLIBOR SWU01AWL3	600,000	-	-
CME_IRS SBSIUS33 06/23/2051 USD P 1.968% / R 3MLIBOR SWU01AWK5	900,000	-	-
CME_IRS SBSIUS33 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3	3,200,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7	2,500,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4	200,000	-	-
CME_IRS SBSIUS33 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22	3,200,000	-	-
CME_IRS SBSIUS33 07/06/2051 USD P 1.888% / R 3MLIBOR SWU01BA01	1,000,000	-	-
CME_IRS SBSIUS33 07/15/2031 USD P 1.47% / R 3MLIBOR SWU01BF48	1,700,000	-	4,317
CME_IRS SBSIUS33 07/16/2051 USD P 1.762% / R 3MLIBOR SWU01BFQ9	1,700,000	-	-
CME_IRS SBSIUS33 07/21/2031 USD P 1.476% / R 3MLIBOR SWU01BIT0	300,000	-	678
CME_IRS SBSIUS33 08/04/2051 USD P 1.645% / R 3MLIBOR SWU01BQL8	1,000,000	-	15,404
CME_IRS SBSIUS33 08/12/2051 USD P 1.785% / R 3MLIBOR SWU01BWM9	1,600,000	-	-
CME_IRS SBSIUS33 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7	1,200,000	-	-
CME_IRS SBSIUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8	1,200,000	-	-
CME_IRS SBSIUS33 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43	1,300,000	-	-
CME_IRS SBSIUS33 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3	1,600,000	-	-
CME_IRS SBSIUS33 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VRI1	2,900,000	-	-
CME_IRS SBSIUS33 10/06/2031 USD P 3MLIBOR / R 1.495% SWU01CQM4	1,300,000	-	-
CME_IRS SBSIUS33 10/14/2031 USD P 3MLIBOR / R 1.542% SWU01CVI7	2,000,000	-	-
CME_IRS SBSIUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6	23,000,000	-	671,430
CME_IRS SBSIUS33 10/19/2051 USD P 3MLIBOR / R 1.818% SWU01D1T4	1,500,000	-	35,080
CME_IRS SBSIUS33 10/22/2051 USD P 3MLIBOR / R 1.79% SWU01D503	1,300,000	-	21,528
CME_IRS SBSIUS33 10/27/2051 USD P 3MLIBOR / R 1.89% SWU01D8O8	2,000,000	-	81,406
CME_IRS SBSIUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36	1,800,000	-	-
CME_IRS SBSIUS33 11/10/2051 USD P 1.81% / R 3MLIBOR SWU01DJJ9	2,300,000	-	-
CME_IRS SBSIUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2	3,800,000	-	101,941
CME_IRS SBSIUS33 12/08/2051 USD P 1.638% / R 3MLIBOR SWU01EB12	1,000,000	-	22,414
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	1,001,855
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000	570,000	571,057
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000	1,195,000	1,174,088
CMS ENERGY CORP 4.875 DUE 03-01-2044	964,000	1,178,924	1,216,550
CMS ENERGY CORP SR NT 4.7 03-31-2043	435,000	510,306	523,337
COCA COLA CO 2.5% 03-15-2051	673,000	636,521	648,500
COCA COLA CO 2.6% DUE 06-01-2050	1,300,000	1,299,168	1,274,491
COCA COLA CO 2.875% DUE 05-05-2041	1,272,000	1,265,500	1,327,898
COCA COLA CO COM	47,700	2,459,123	2,824,317
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	1,308,695
COCA COLA CO FIXED 2.5% DUE 06-01-2040	320,000	317,373	322,140
COCA COLA CO FIXED 4.2% DUE 03-25-2050	375,000	470,441	477,373
COCA-COLA CO/THE 3.0% DUE 03-05-2051	681,000	727,873	723,624
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	220,000	292,448	286,728
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000	2,808,808	2,835,379
COLGATE-PALMOLIVE CO COM	10,700	834,462	913,138
COLTV SHORT TERM INVT FD	3,761	3,761	3,761
COLTV SHORT TERM INVT FD	239	239	239
COLTV SHORT TERM INVT FD	4,678,178	4,678,178	4,678,178
COLTV SHORT TERM INVT FD	1	1	1
COLTV SHORT TERM INVT FD	1	1	1
COLTV SHORT TERM INVT FD	35,737,259	35,737,259	35,737,259
COLTV SHORT TERM INVT FD	1,754	1,754	1,754
COLTV SHORT TERM INVT FD	1,447	1,447	1,447
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000	1,999,721	2,145,518
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	677,168
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,965,000	4,010,636	3,835,670
COMCAST CORP NEW 3.25% 11-01-2039	2,150,000	2,241,633	2,274,328
COMCAST CORP NEW 3.4% DUE 07-15-2046	540,000	563,274	573,984
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000	2,973,780	3,188,801
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000	224,124	286,992
COMCAST CORP NEW 3.75% DUE 04-01-2040	3,927,000	4,466,341	4,407,902
COMCAST CORP NEW 3.75% DUE 04-01-2040	470,000	467,443	527,556
COMCAST CORP NEW 3.9% DUE 03-01-2038	535,000	529,905	606,749
COMCAST CORP NEW 3.9% DUE 03-01-2038	890,000	851,448	1,009,357
COMCAST CORP NEW 4% DUE 03-01-2048	870,000	783,821	1,005,575
COMCAST CORP NEW 4% DUE 03-01-2048	1,165,000	1,382,490	1,346,546
COMCAST CORP NEW 4.049% DUE 11-01-2052	764,000	802,754	895,684
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000	984,662	973,060

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COMCAST CORP NEW 4.4% DUE 08-15-2035	350,000	418,086	420,153
COMCAST CORP NEW 5.65% DUE 06-15-2035	235,000	313,154	311,256
COMCAST CORP NEW 7.05% DUE 03-15-2033	771,000	957,393	1,110,650
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	440,000	537,750	508,386
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,452,000	3,763,021	3,988,522
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	3,848,716
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,012,000	1,061,464	1,176,849
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,450,000	1,420,826	1,686,197
COMCAST CORP NEW-CL A	44,300	2,435,218	2,229,619
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,915,784
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000	2,938,243	3,263,749
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	305,000	305,000	340,555
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041	210,000	210,000	214,676
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	8,097,458
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	126,000	124,711	142,334
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	850,000	844,701	895,172
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,933,000	2,044,774	2,187,224
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	6,120,479
COMMScope INC. TLB DUE 04-06-2026 BEO	391,000	387,090	385,542
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,779,006
COMWLTH EDISON CO 2.75% DUE 09-01-2051	165,000	160,575	160,169
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000	1,490,265	1,666,483
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	240,575
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000	497,230	522,755
COMWLTH EDISON CO 4.6% DUE 08-15-2043	275,000	291,130	341,885
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000	584,193	595,823
CONAGRA BRANDS INC 5.4% 11-01-2048	230,000	292,130	310,752
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	320,000	419,030	405,884
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000	281,046	380,516
CONOCO INC 6.95% DUE 04-15-2029	4,500,000	5,704,110	5,925,180
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,370,000	1,800,667	1,867,127
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	118,000	117,919	133,705
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	450,000	517,087	541,006
CONOCOPHILLIPS COM	15,600	726,810	1,126,008
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	845,000	1,247,853	1,230,295
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	1,498,255
CONS EDISON CO N Y 3.2% DUE 12-01-2051	845,000	845,000	847,804
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	5,927,838
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,056,000	1,168,803	1,149,641
CONS EDISON CO N Y 3.875% DUE 06-15-2047	260,000	298,022	284,919
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	3,268,493
CONS EDISON CO N Y 3.95% DUE 03-01-2043	905,000	981,936	985,995
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,356,978
CONS EDISON CO N Y 4.3% DUE 12-01-2056	815,000	965,185	972,270
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	2,578,782
CONS EDISON CO N Y 4.5% DUE 12-01-2045	205,000	212,270	242,815
CONS EDISON CO N Y 4.625% DUE 12-01-2054	380,000	381,848	476,133
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	501,192
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	2,940,900	3,102,016
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	2,233,451
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	2,104,982
CONS EDISON CO N Y 5.5% DUE 12-01-2039	680,000	860,775	875,948
CONSOLIDATED EDISON CO N Y INC 3.35% DUE04-01-2030 REG	600,000	598,632	645,871
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	355,000	403,678	380,490
CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061	1,565,000	1,573,491	1,658,973
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	1,027,265
CONSTELLATION 4.1% 02-15-2048	935,000	1,066,302	1,063,566
CONSTELLATION 4.5% DUE 05-09-2047	225,000	221,710	269,638
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	345,000	371,368	378,196
CONSUMERS ENERGY 3.1% DUE 08-15-2050	355,000	352,483	371,100
CONSUMERS ENERGY 3.95% DUE 07-15-2047	440,000	535,986	517,827
CONSUMERS ENERGY 4.05% DUE 05-15-2048	1,370,000	1,604,255	1,639,728
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	1,257,535
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	470,000	430,077	416,340
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	744,000	737,669	659,058
CONSUMERS ENERGY CO 2.65% 08-15-2052	690,000	689,420	674,029
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	255,000	294,732	292,851
CONSUMERS ENERGY FIXED 3.75% 02-15-2050	820,000	810,439	943,134
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	565,000	775,447	790,441
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,096,000	1,179,632	1,533,316
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000	1,762,101	1,894,804
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	250,000	335,592	329,765

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COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	6,331,493
CORNING INC 4.7% DUE 03-15-2037	265,000	255,643	312,705
CORNING INC 5.45% DUE 11-15-2079	715,000	728,266	948,070
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	1,193,374
CORNING INC COM	29,500	1,094,656	1,098,285
COTTAGE HLTH CR 3.304% DUE 11-01-2049	151,000	151,000	162,853
COVANTA HOLDING CORPORATION INITIAL TERMB LOAN DUE 11-30-2028 BEO	1,023,345	1,020,787	1,023,857
COVANTA HOLDING CORPORATION INITIAL TERMC LOAN DUE 11-30-2028 BEO	76,655	76,463	76,693
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	800,000	800,000	856,975
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	647,000	647,000	693,078
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	1,625,000	2,002,015	2,063,797
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000	2,093,133	2,667,061
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	585,000	706,616	742,967
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	2,756,813
CROWN CASTLE INTL 4% DUE 11-15-2049	1,215,000	1,240,652	1,340,986
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031	2,740,000	2,727,560	2,625,035
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	1,325,000	1,289,888	1,293,953
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	245,000	241,607	239,259
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	729,000	785,399	822,671
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000	2,678,589	3,321,112
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049	1,110,000	1,108,823	1,428,991
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,775,487
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	625,000	628,703	616,488
CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027	1,261,284	1,254,978	1,243,942
CSX CORP 3.35% 09-15-2049	2,800,000	2,780,568	2,968,616
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	2,142,688
CSX CORP 3.8% DUE 11-01-2046	240,000	283,202	270,655
CSX CORP 4.1 DUE 03-15-2044	280,000	332,480	324,907
CSX CORP 4.1 DUE 03-15-2044	1,157,000	1,075,984	1,342,562
CSX CORP 4.25% DUE 11-01-2066	850,000	847,884	1,043,417
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	497,872
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000	1,150,397	1,315,804
CSX CORP 4.75% DUE 05-30-2042	640,000	701,319	803,013
CSX CORP 4.75% DUE 11-15-2048	263,000	274,630	339,533
CSX CORP 5.5% DUE 04-15-2041	285,000	326,018	380,181
CSX CORP 6% DUE 10-01-2036	820,000	1,060,309	1,109,556
CSX CORP 6.15% DUE 05-01-2037	315,000	429,339	442,400
CSX CORP COM STK	42,000	1,518,714	1,579,200
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000	2,008,873	2,388,164
CSX CORP FIXED 4.3% DUE 03-01-2048	585,000	728,808	712,794
CSX CORP FIXED 4.65% DUE 03-01-2068	285,000	365,208	371,277
CUBESMART	22,200	1,219,329	1,263,402
CUMMINS INC FIXED 2.6% DUE 09-01-2050	500,000	496,690	462,510
CUMMINS INC	25,200	6,134,909	5,497,128
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,298,000	1,374,818	1,718,054
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,035,000	1,121,758	1,369,943
CVS HEALTH CORP 2.7% DUE 08-21-2040	55,000	54,975	53,126
CVS HEALTH CORP 2.7% DUE 08-21-2040	1,370,000	1,326,856	1,323,315
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	853,728
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,316,883
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	1,465,000	1,702,947	1,686,269
CVS HEALTH CORP 4.78% DUE 03-25-2038	5,379,000	5,524,117	6,574,152
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,315,000	3,092,442	3,036,585
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,046	6,164,989
CVS HEALTH CORP 5.05% DUE 03-25-2048	3,742,000	4,329,979	4,908,381
CVS HEALTH CORP 5.125% DUE 07-20-2045	615,000	797,622	801,839
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,465,000	1,585,350	1,910,071
DANAHER CORP COM	7,760	2,455,756	2,553,118
DANAHER CORP SR NT 2.8% 12-10-2051	830,000	827,526	822,854
DANAHER CORP SR NT 2.8% 12-10-2051	1,225,000	1,217,601	1,214,453
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	1,600,000	1,600,000	1,902,170
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	2,144,656
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	1,100,000	1,100,000	1,108,250
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	1,066,834
DEERE & CO 3.9% DUE 06-09-2042	735,000	888,229	875,151
DEERE & CO COM	8,120	2,413,823	2,784,267
DEERE & CO FIXED 3.75% DUE 04-15-2050	220,000	219,996	260,815
DEERE & CO FIXED 3.75% DUE 04-15-2050	613,000	658,773	726,724
DELL INC 6.5% DUE 04-15-2038	705,000	912,538	909,372
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026	2,000,000	1,994,860	2,253,877
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	502,000	608,330	764,849
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	378,000	377,724	575,922

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	276,000	345,816	460,103
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	470,000	605,604	783,509
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	344,000	382,540	573,462
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	1,322,000	1,546,792	2,203,827
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	27,400	1,540,643	1,539,058
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	4,465,229
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	7,100,000	7,146,438	7,266,108
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,994,000	1,994,000	2,011,482
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	2,427,204
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000	2,067,086	2,094,291
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,507,000	1,682,822	1,749,474
DEVON ENERGY CORP 4.75% DUE 05-15-2042	960,000	939,129	1,114,462
DH EUROPE FIN II S 3.4% DUE 11-15-2049	240,000	246,156	258,133
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	1,210,000	1,292,890	1,295,106
DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026	97,750	97,506	45,046
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029	3,500,000	3,495,915	3,711,436
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	295,000	296,632	339,321
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	108,332
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000	898,560	986,058
DISCOVERY 4.9% DUE 03-11-2026	2,200,000	2,310,836	2,452,932
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,497,000	1,287,852	1,574,738
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	2,810,000	2,788,352	2,955,921
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,700,000	1,689,664	2,135,221
DISCOVERY FIXED 4.65% DUE 05-15-2050	795,000	812,285	935,791
DISNEY WALT CO 2.75% DUE 09-01-2049	2,665,000	2,595,741	2,588,642
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	194,270
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,415,000	1,531,062	1,553,838
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,507,000	1,695,630	1,654,865
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000	499,320	567,581
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	1,230,000	1,412,237	1,396,249
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	3,746,033
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000	998,570	1,163,539
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	2,380,527
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	3,971,785
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	2,250,678
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	295,000	356,838	353,394
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000	992,820	1,135,245
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000	2,639,170	3,300,702
DISNEY WALT CO SR NT 5.4% 10-01-2043	550,000	548,675	764,745
DISNEY WALT CO SR NT 5.4% 10-01-2043	330,000	462,640	458,847
DISNEY WALT CO SR NT 6.2% 12-15-2034	660,000	796,422	923,166
DISNEY WALT CO SR NT 6.4% 12-15-2035	790,000	974,744	1,132,513
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,090,000	1,509,650	1,618,877
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,205,000	1,488,308	1,789,676
DOLLAR TREE INC 3.375% 12-01-2051	2,700,000	2,728,479	2,728,465
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	(750,000)	(750,000)	(750,000)
DOMINION ENERGY INC 3.3% DUE 04-15-2041	110,000	109,903	114,572
DOMINION RES INC 4.7% DUE 12-01-2044	2,000,000	2,147,680	2,473,203
DOMINION RES INC 5.25% DUE 08-01-2033	1,720,000	1,989,806	2,107,977
DOMINION RESOURCES INC 4.9% 08-01-2041	610,000	609,975	752,168
DOW CHEM CO 4.625% DUE 10-01-2044	335,000	346,226	406,140
DOW CHEM CO 5.25% DUE 11-15-2041	250,000	321,958	320,408
DOW CHEM CO NT 9.4 DUE 05-15-2039	472,000	772,352	848,205
DOW CHEMICAL CO 3.6% 11-15-2050	410,000	446,092	445,639
DOW CHEMICAL CO 4.375% DUE 11-15-2042	263,000	270,551	311,471
DOW CHEMICAL CO 4.375% DUE 11-15-2042	835,000	799,602	988,890
DOW INC COM USD0.01 WI	62,400	3,705,365	3,539,328
DOWDUPONT INC 5.319% DUE 11-15-2038	1,965,000	2,050,305	2,537,805
DOWDUPONT INC 5.319% DUE 11-15-2038	1,955,000	2,159,697	2,524,890
DOWDUPONT INC 5.419% DUE 11-15-2048	20,000	20,000	28,013
DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO	2,985,000	2,970,075	2,989,209
DTE ELEC CO 3.75% DUE 08-15-2047	440,000	485,368	501,355
DTE ELEC CO 4.3% DUE 07-01-2044	240,000	294,895	290,624
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	600,000	594,990	647,665
DTE ELECTRIC CO 3.95% 03-01-2049	1,370,000	1,609,897	1,624,684
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000	991,980	1,185,900
DTE ENERGY CO COM	9,700	1,126,761	1,159,538
DUKE ENERGY 3.2% DUE 08-15-2049	487,000	504,828	505,920
DUKE ENERGY 3.875% DUE 03-15-2046	1,000,000	1,095,850	1,129,844
DUKE ENERGY 4 DUE 09-30-2042	360,000	357,134	414,396
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	5,891,580
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	206,205

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
DUKE ENERGY 4.2% DUE 08-15-2045	1,030,000	1,076,225	1,228,139
DUKE ENERGY 4.2% DUE 08-15-2045	193,000	211,704	230,127
DUKE ENERGY 4.25% DUE 12-15-2041	595,000	643,793	702,933
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000	1,402,497	1,506,285
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	7,162,827
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	1,253,115
DUKE ENERGY 4.375% DUE 03-30-2044	878,000	895,427	1,056,902
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	306,959
DUKE ENERGY 6% DUE 01-15-2038	2,030,000	2,722,143	2,831,408
DUKE ENERGY 6.1% DUE 06-01-2037	650,000	893,922	883,014
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000	7,734	8,563
DUKE ENERGY CORP 3.75% DUE 09-01-2046	2,070,000	2,136,759	2,215,789
DUKE ENERGY CORP 3.95% DUE 08-15-2047	645,000	707,072	714,485
DUKE ENERGY CORP 4.8% DUE 12-15-2045	117,000	116,607	144,080
DUKE ENERGY CORP 6.45% DUE 10-15-2032	598,000	780,392	793,934
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	695,735
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	1,100,000	1,097,272	1,119,543
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	4,100,000	4,089,832	4,172,841
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	540,000	539,800	559,677
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	323,595
DUKE ENERGY FLA 2.858% DUE 03-01-2035	515,000	514,974	536,292
DUKE ENERGY FLA 3.112% DUE 09-01-2038	460,000	459,972	489,775
DUKE ENERGY FLA 3.4% DUE 10-01-2046	550,000	599,643	582,236
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,349,000	1,607,487	1,624,111
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	1,105,000	1,098,701	1,118,021
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	515,000	512,065	521,068
DUKE ENERGY IND 3.75% DUE 05-15-2046	2,160,000	2,367,566	2,414,705
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000	1,692,299	2,134,276
DUKE ENERGY IND 4.9 DUE 07-15-2043	285,000	360,898	357,805
DUKE ENERGY IND 6.35% DUE 08-15-2038	350,000	496,017	494,249
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000	759,276	890,492
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	400,000	397,740	370,988
DUKE UNIV 2.832% 10-01-2055	1,005,000	1,012,503	1,044,693
EASTMAN CHEM CO 4.65% DUE 10-15-2044	545,000	670,475	653,663
EASTMAN CHEM CO 4.8% DUE 09-01-2042	655,000	779,699	786,718
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000	523,558	633,051
EATON CORP PLC COM USD0.50	11,600	1,601,394	2,004,712
EBAY INC COM USD0.001	9,900	733,804	658,350
ECOLAB INC 2.7% DUE 12-15-2051	1,335,000	1,331,729	1,317,951
ECOLAB INC 2.7% DUE 12-15-2051	600,000	598,530	592,337
ECOLAB INC 2.75% 08-18-2055 BEO	1,200,000	1,178,208	1,182,932
EDF S A 4.95% DUE 10-13-2045	2,000,000	1,995,040	2,517,473
EDWARDS LIFESCIENCES CORP COM	13,400	1,192,684	1,735,970
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000	1,175,122	1,181,966
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000	1,092,157	1,131,822
EL PASO PIPELN 4.7% DUE 11-01-2042	325,000	319,559	367,613
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	1,039,265
ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028	300,000	300,000	348,000
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	578,039	578,039	569,912
ELECTR ARTS COM	28,900	3,656,818	3,811,910
ELECTRONIC ARTS INC 2.95% 02-15-2051	545,000	542,090	515,543
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	2,300,000
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	1,028,071
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	950,000	947,891	931,617
EMERSON ELECTRIC CO COM	28,800	2,697,527	2,677,536
ENABLE MIDSTREAM 3.9% DUE 05-15-2024	200,000	194,082	208,871
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,713,173
ENABLE MIDSTREAM 5% DUE 05-15-2044	725,000	754,686	781,044
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000	624,379	726,688
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	2,225,393
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	928,000	937,892	1,086,929
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000	1,525,000	1,692,750
ENBRIDGE INC SR NT 3.4% 08-01-2051	975,000	987,143	992,048
ENBRIDGE INC SR NT 3.4% 08-01-2051	165,000	166,924	167,885
ENCANA CORP 6.5% DUE 08-15-2034	862,000	861,725	1,110,505
ENCOMPASS HEALTH CORP COM USD0.01	10,900	927,512	711,334
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000	1,786,950	1,967,934
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000	183,202	197,924
ENERGY TRANSFER 5.15% DUE 02-01-2043	435,000	401,205	480,972
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,450,000	1,438,906	1,603,240
ENERGY TRANSFER 5.15% DUE 03-15-2045	385,000	442,134	436,322
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000	424,088	518,327

NTSS RETIREMENT INCOME PLAN

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As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,450,000	1,389,935	1,747,273
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,815,000	1,870,063	2,187,104
ENERGY TRANSFER 6% DUE 06-15-2048	570,000	663,064	710,226
ENERGY TRANSFER 6% DUE 06-15-2048	150,000	190,081	186,902
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	279,106
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	3,144,470
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,449,000	1,687,680	1,898,474
ENERGY TRANSFER 7.5% DUE 07-01-2038	540,000	635,947	745,795
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	2,440,813
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000	1,403,418	1,563,805
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,268,000	2,228,539	2,828,943
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	595,000	694,817	742,161
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	235,000	254,500	247,714
ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000	560,258	536,526
ENTERGY CORP NEW 2.4% 06-15-2031	315,000	312,593	310,599
ENTERGY CORP NEW 3.75% DUE 06-15-2050	1,343,000	1,494,346	1,450,875
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	648,194
ENTERGY LA LLC 4.0% 03-15-2033	285,000	325,461	324,238
ENTERGY LA LLC COLL TR MTG BD 2.35% 06-15-2032	410,000	407,521	409,288
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	305,000	310,185	299,938
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	1,070,000	1,063,195	1,100,899
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000	998,110	1,193,506
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	885,000	1,087,687	1,056,252
ENTERGY TEX INC 1.75% DUE 03-15-2031	410,000	407,453	384,876
ENTERGY TEX INC 4.5% 03-30-2039	1,055,000	1,115,663	1,243,355
ENTERPRISE PRODS 3.7% DUE 01-31-2051	979,000	988,172	1,030,870
ENTERPRISE PRODS 3.7% DUE 01-31-2051	220,000	220,005	231,656
ENTERPRISE PRODS 4.2% DUE 01-31-2050	785,000	856,689	883,110
ENTERPRISE PRODS 4.45 DUE 02-15-2043	635,000	649,125	726,427
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,072,000	1,109,815	1,293,915
ENTERPRISE PRODS 4.85% DUE 03-15-2044	570,000	664,163	687,996
ENTERPRISE PRODS 4.95% DUE 10-15-2054	495,000	622,453	626,791
ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,150,000	1,473,898	1,498,430
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000	393,632	482,103
ENTERPRISE PRODS 5.95% DUE 02-01-2041	180,000	243,439	239,492
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	2,261,872
ENTERPRISE PRODS 6.125% DUE 10-15-2039	845,000	979,608	1,143,391
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000	2,719,960	3,041,592
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000	2,374,376	2,724,206
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000	1,282,659	1,477,788
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	205,000	203,688	222,238
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	295,000	310,346	319,805
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	210,000	252,643	254,703
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	6,064,349
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	1,180,000	1,235,017	1,431,186
ENTERPRISE PRODS FLTGT RT 2.94838% DUE 06-01-2067	1,200,000	1,233,000	1,081,500
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	805,000	829,696	914,229
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	395,000	474,194	482,310
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000	1,391,460	1,709,453
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	812,000	862,984	991,483
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	622,000	622,000	635,434
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042	330,000	382,866	395,130
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	1,370,000	1,357,473	1,368,025
EOG RES INC 4.95% DUE 04-15-2050	465,000	507,867	630,386
EOG RESOURCES INC COM	42,000	2,879,016	3,730,860
EPR PPTYS 4.5% DUE 06-01-2027	1,400,000	1,391,502	1,479,049
EQT CORP COM	15,400	318,188	335,874
EQTY LIFESTYLE PPTYS INC REIT	30,500	2,036,219	2,673,630
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	766,523
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	685,000	658,035	656,335
EQUINIX INC FIXED 2.95% 09-15-2051	1,755,000	1,748,379	1,662,962
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,520	2,263,382
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,901,392
ERP OPER LTD 4.5% DUE 07-01-2044	350,000	442,560	440,720
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000	947,300	1,204,246
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	635,000	650,550	659,684
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000	892,692	996,400
ESSEX PORTFOLIO L P 4.5% 03-15-2048	215,000	269,262	262,700
Euro - Cash Collateral Due to/from CCP Broker	(814,475)	(814,475)	(814,475)
Euro - Cash	729,617	729,617	729,617
Euro - Variation Margin	(17)	(17)	(17)
EVEREST RE GROUP COM	1,470	367,216	402,662

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	2,195,000	2,149,652	2,145,208
EVERGY KANS CENT 3.45% DUE 04-15-2050	340,000	360,325	365,783
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	1,212,620
EXELON CORP 4.45% DUE 04-15-2046	1,065,000	1,052,785	1,276,126
EXELON CORP 4.7% DUE 04-15-2050 REG	215,000	214,755	270,833
EXELON CORP 5.625% DUE 06-15-2035	227,000	194,169	289,030
EXELON CORP 5.625% DUE 06-15-2035	910,000	1,037,513	1,158,666
EXELON CORP COM	24,800	1,328,749	1,432,448
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000	702,100	876,181
EXPEDIA GROUP INC FORMERLY EXPEDIA SR NT2.95% 03-15-2031	950,000	942,220	949,697
EXPORT-IMP BK INDI FRN MTN 03/2022 USD200000	500,000	495,855	500,227
EXXON MOBIL CORP 2.995% DUE 08-16-2039	1,345,000	1,352,250	1,366,621
EXXON MOBIL CORP 3.095% DUE 08-16-2049	430,000	440,040	437,460
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	1,090,000	1,179,931	1,185,633
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	2,345,000	2,527,352	2,550,743
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	5,438,685
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,340,000	1,565,548	1,571,291
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	3,882,495
EXXON MOBIL CORP 4.227% DUE 03-19-2040	855,000	1,012,258	1,013,566
EXXON MOBIL CORP 4.227% DUE 03-19-2040	350,000	413,850	414,910
EXXON MOBIL CORP COM	28,800	1,513,042	1,762,272
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	896,831
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000	1,557,447	1,669,697
FED EXPRESS CORP 7.6% DUE 07-01-2097	510,000	680,482	922,523
FEDEX CORP 4.05% DUE 02-15-2048	245,000	284,707	275,984
FEDEX CORP 4.1% DUE 02-01-2045	1,606,000	1,535,829	1,803,545
FEDEX CORP 4.1% DUE 04-15-2043	1,597,000	1,573,992	1,794,190
FEDEX CORP 4.4% DUE 01-15-2047	210,000	217,254	248,121
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	4,607,958
FEDEX CORP 4.5% DUE 02-01-2065	65,000	62,462	75,947
FEDEX CORP 4.55% DUE 04-01-2046	1,531,000	1,561,550	1,840,431
FEDEX CORP 4.55% DUE 04-01-2046	1,050,000	1,244,104	1,262,216
FEDEX CORP 4.95% 10-17-2048	670,000	774,245	858,633
FEDEX CORP 4.95% 10-17-2048	2,200,000	2,184,006	2,819,390
FEDEX CORP BOND 5.1 DUE 01-15-2044	615,000	812,163	782,099
FEDEX CORP COM	3,190	794,886	825,062
FEDEX CORP NT 3.25% 05-15-2041	1,535,000	1,558,612	1,572,444
FHLB DISC NT 02-09-2022 0% DISC NTS 09/02/2022 USD	3,600,000	3,599,832	3,599,926
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	1,705,535	1,742,378	1,760,304
FHLMC POOL #ZA6393 4 03-01-2049	40,018	41,778	42,991
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	18,800	874,498	980,984
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000	170,699	173,906
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041	485,000	482,601	491,073
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	6,179,282
FIRST AMERN FINL CORP COM STK	12,900	717,200	1,009,167
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031	1,100,000	1,096,293	1,073,462
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	1,176,000
FIRSTENERGY CORP 4.85% 07-15-2047	2,205,000	2,520,302	2,624,695
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000	496,264	526,266
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	597,000	679,174	683,781
FISERV INC 4.4% DUE 07-01-2049	675,000	846,177	806,928
FISERV INC 4.4% DUE 07-01-2049	750,000	745,410	896,586
FISERV INC 4.4% DUE 07-01-2049	1,100,000	1,093,268	1,314,993
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000	1,629,435	1,893,531
FL PWR & LT CO 3.7% 12-01-2047	1,786,000	1,863,354	2,051,848
FL PWR & LT CO 3.7% 12-01-2047	2,600,000	2,579,434	2,987,013
FL PWR & LT CO 3.7% 12-01-2047	1,295,000	1,356,995	1,487,762
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000	1,513,006	1,935,638
FL PWR & LT CO 3.8% DUE 12-15-2042	290,000	328,422	330,197
FL PWR & LT CO 4.05% DUE 10-01-2044	260,000	264,946	308,994
FL PWR & LT CO 4.05% DUE 10-01-2044	280,000	352,338	332,763
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000	1,858,659	1,996,914
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000	2,694,914	2,734,254
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	1,135,348
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	1,195,000	1,194,510	1,216,855
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	1,415,000	1,414,420	1,440,878
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000	1,099,417	1,346,089
FLORIDA PWR CORP 3.85% DUE 11-15-2042	730,000	718,807	820,627
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000	2,932,837	3,021,659
FMC CORP 4.5% DUE 10-01-2049	845,000	949,907	1,017,106
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	113,283	117,646	120,935
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH	1,200,000	1,238,438	1,241,074

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH	3,460,000	3,629,216	3,635,076
FOMENTO ECONOMICO 4.375% DUE 05-10-2043	230,000	276,506	272,000
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	780,000	800,436	817,955
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	2,002,000	2,092,599	2,099,417
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	1,328,183
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	342,058
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000	788,535	929,871
FORD MTR CO DEL NT 4.75 01-15-2043	2,114,000	1,770,717	2,333,327
FORD MTR CR CO LLC 3.096% DUE 05-04-2023	2,900,000	2,876,175	2,954,375
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023	1,000,000	1,000,000	1,016,905
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	300,000	276,957	299,409
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	2,670,000	2,670,000	2,670,000
FOX CORP 5.476% DUE 01-25-2039	293,000	293,000	378,742
FOX CORP 5.476% DUE 01-25-2039	570,000	731,461	736,802
FOX CORP 5.576% DUE 01-25-2049	708,000	962,881	969,463
FOX CORP 5.576% DUE 01-25-2049	195,000	195,000	267,013
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	525,000	532,367	556,493
GARMIN LTD COMMON STOCK	6,700	915,549	912,339
GATX CORP 3.1% DUE 06-01-2051	305,000	297,726	297,424
GATX CORP 3.25% DUE 09-15-2026	1,600,000	1,589,040	1,674,578
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	2,159,045
GE CAP FDG LLC 4.55% 05-15-2032	200,000	236,518	236,840
GE CAP FDG LLC 4.55% 05-15-2032	4,200,000	4,200,000	4,973,635
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	722,000	874,888	862,877
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	3,000,000	2,741,434	3,585,360
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	6,000,000	6,272,569	7,170,720
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000	1,027,832	1,273,189
GEN MTRS CO COM	9,532	440,054	558,861
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	995,000	991,518	1,026,442
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	224,000	291,234	305,812
GENERAL MILLS INC COM	11,900	752,498	801,822
GENERAL MLS INC 2.25% 10-14-2031	405,000	394,681	400,652
GENERAL MLS INC 3.0% 02-01-2051	200,000	148,878	201,332
GENERAL MLS INC 3.0% 02-01-2051	864,000	662,493	869,755
GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024	200,000	199,572	214,480
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,900,000	1,672,384	2,295,071
GENERAL MTRS CO 5.2% DUE 04-01-2045	2,507,000	2,521,867	3,111,033
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	1,501,536
GENERAL MTRS CO 5.4% 04-01-2048	290,000	287,177	371,134
GENERAL MTRS CO 5.95% DUE 04-01-2049	795,000	1,027,842	1,091,600
GENERAL MTRS CO 6.25% DUE 10-02-2043	208,000	288,248	285,389
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000	1,398,880	1,896,116
GENERAL MTRS CO 6.6% DUE 04-01-2036	585,000	682,391	792,305
GENERAL MTRS CO 6.75% DUE 04-01-2046	2,150,000	2,551,337	3,080,794
GENUINE PARTS CO COM	8,698	1,154,323	1,219,460
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000	1,150,000	1,463,589
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000	378,000	381,457
GEORGETOWN UNIV 4.315% DUE 04-01-2049	250,000	250,000	307,258
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000	1,395,436	1,493,853
GEORGIA PWR CO 3.7% 01-30-2050	130,000	140,998	138,715
GEORGIA PWR CO 5.4% DUE 06-01-2040	315,000	392,644	388,398
GILEAD SCIENCES 4% DUE 09-01-2036	1,125,000	1,191,851	1,295,934
GILEAD SCIENCES 4% DUE 09-01-2036	350,000	422,670	403,179
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	70,877
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,082,000	1,078,328	1,323,118
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000	388,694	472,554
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,188	7,022,885
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,519,000	2,577,221	3,201,927
GILEAD SCIENCES 4.8% DUE 04-01-2044	2,005,000	2,155,531	2,538,064
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	2,800,000	2,769,214	2,705,063
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	350,000	348,177	340,836
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	222,000	251,701	294,062
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	784,000	1,165,825	1,149,776
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000	1,269,348	1,462,997
GLOBAL PMTS INC 2.9% 11-15-2031	630,000	628,104	639,736
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	938,250
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,295,000	2,403,904	2,626,961
GLOBE LIFE INC COM	17,300	1,631,632	1,621,356
GLP CAP L P / GLP 4% DUE 01-15-2030	2,760,000	2,961,259	2,920,207
GLP CAPITAL LP/FIN II 3.25% 01-15-2032	190,000	188,814	191,024
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY	800,000	816,000	817,938
GOLDEN ST TOB SECURITIZATION CORP 2.746%06-01-2034	400,000	399,356	402,382

NTESS RETIREMENT INCOME PLAN

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As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

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GOLDMAN SACHS 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,508,561
GOLDMAN SACHS 3.85% DUE 01-26-2027	11,600,000	11,803,288	12,473,556
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	2,049,376
GOLDMAN SACHS 4.8% DUE 07-08-2044	510,000	669,420	653,238
GOLDMAN SACHS 5.15% DUE 05-22-2045	310,000	401,400	404,128
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	4,693,098
GOLDMAN SACHS 5.15% DUE 05-22-2045	864,000	938,399	1,126,343
GOLDMAN SACHS 6.25% DUE 02-01-2041	230,000	341,946	335,196
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,457,372
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000	4,365,748	5,889,085
GOLDMAN SACHS 6.75% DUE 10-01-2037	3,075,000	4,424,487	4,368,863
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000	230,386	308,307
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000	1,169,252	1,511,347
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	4,510,000	4,738,227	5,170,476
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	2,640,000	2,898,758	3,026,620
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	1,550,000	1,566,827	1,527,907
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	1,500,000	1,500,000	1,478,619
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	2,038,000	2,045,281	2,053,178
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000	5,505,065	5,484,181
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	505,000	504,404	503,547
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	1,530,000	1,537,149	1,591,281
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	2,965,000	2,972,122	3,083,757
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,524,035
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	2,394,808
GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO	955,000	1,294,089	1,307,219
GOLDMAN SACHS GROUP INC COM	3,210	1,261,490	1,227,986
GRAINGER W W INC 3.75% DUE 05-15-2046	485,000	474,127	555,593
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	626,739
GREENKO PWR II LTD GTD SR NT 144A 4.3% 12-13-2028	1,100,000	1,100,000	1,116,500
GRUPO TELEvisa S A 5% DUE 05-13-2045	595,000	693,746	702,249
GRUPO TELEvisa S A 6.625% DUE 01-15-2040	830,000	1,013,041	1,124,376
GRUPO TELEvisa S A 8.5% DUE 03-11-2032	1,025,000	1,268,296	1,466,265
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	2,624,500
GULF PWR CO 3.3% DUE 05-30-2027	200,000	199,660	213,523
HACKENSACK 2.675% DUE 09-01-2041	240,000	240,941	234,745
HACKENSACK 4.211% 07-01-2048	290,000	355,488	356,031
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	2,547,857
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,750,532
HALLIBURTON CO 4.75% DUE 08-01-2043	350,000	415,159	403,272
HALLIBURTON CO 4.75% DUE 08-01-2043	930,000	927,203	1,071,552
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000	659,828	776,761
HALLIBURTON CO 4.85% DUE 11-15-2035	560,000	593,352	659,070
HALLIBURTON CO 5% DUE 11-15-2045	180,000	211,063	215,695
HALLIBURTON CO 5% DUE 11-15-2045	1,060,000	1,116,288	1,270,206
HALLIBURTON CO 6.7% DUE 09-15-2038	320,000	440,989	440,079
HALLIBURTON CO 7.45% DUE 09-15-2039	454,000	612,583	668,592
HARRIS CORP DEL 4.854% DUE 04-27-2035	830,000	950,018	1,013,335
HARRIS CORP DEL 5.054% DUE 04-27-2045	310,000	386,260	407,565
HARRIS CORP DEL 6.15% DUE 12-15-2040	205,000	297,670	291,667
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	1,260,000	1,381,165	1,384,210
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000	2,966,310	3,295,739
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	265,000	369,520	355,869
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000	1,159,133	1,332,792
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000	2,700,885	2,970,397
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	340,000	336,590	417,791
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	195,000	193,300	192,913
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	245,000	242,864	242,377
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	725,951
HASBRO INC 3.55% DUE 11-19-2026	800,000	797,640	858,201
HASBRO INC COM	8,800	815,743	895,664
HCA INC 3.5% DUE 07-15-2051 BEO	2,765,000	2,751,203	2,829,421
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000	2,686,527	2,762,906
HCA INC 5.125% 06-15-2039	930,000	921,500	1,148,030
HCA INC 5.25% DUE 06-15-2049	1,000,000	985,280	1,288,516
HCA INC 5.25% DUE 06-15-2049	2,274,000	2,752,671	2,930,085
HCA INC 5.5% DUE 06-15-2047	1,890,000	2,068,086	2,480,778
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,302,364
HERSHEY COMPANY COM STK USD1	5,300	983,691	1,025,391
HESS CORP 5.6% DUE 02-15-2041	2,473,000	2,658,336	3,060,637
HESS CORP 5.8% DUE 04-01-2047	1,000,000	1,138,860	1,281,345
HESS CORP 5.8% DUE 04-01-2047	1,565,000	1,689,917	2,005,304
HESS CORP COM STK	4,600	369,548	340,538

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	399,535
HEWLETT PACKARD ENTERPRISE CO COM	10,200	151,906	160,854
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000	199,864	268,626
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	895,000	1,156,358	1,202,100
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000	698,215	719,855
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	510,656
HOME DEPOT INC 3.125% DUE 12-15-2049	3,915,000	4,058,599	4,141,731
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	490,000	545,777	532,679
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000	109,042	108,710
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	260,000	288,730	284,624
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	1,975,944
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	945,000	1,005,187	1,034,497
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	5,275,198
HOME DEPOT INC 3.9% DUE 06-15-2047	700,000	717,794	820,586
HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000	1,189,640	1,225,018
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000	2,597,831	3,055,660
HOME DEPOT INC 4.2% DUE 04-01-2043	930,000	987,155	1,125,451
HOME DEPOT INC 4.25% DUE 04-01-2046	2,015,000	2,095,007	2,515,741
HOME DEPOT INC 4.25% DUE 04-01-2046	885,000	983,770	1,104,928
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	1,922,700
HOME DEPOT INC 4.5% DUE 12-06-2048	645,000	828,143	836,806
HOME DEPOT INC 4.875% DUE 02-15-2044	260,000	256,116	343,846
HOME DEPOT INC 5.4% DUE 09-15-2040	420,000	533,514	575,790
HOME DEPOT INC 5.875% DUE 12-16-2036	1,775,000	2,532,041	2,517,891
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	4,963,947
HOME DEPOT INC COM	3,760	944,902	1,560,438
HOME DEPOT INC SR NT 2.75% 09-15-2051	440,000	421,568	438,740
HONEYWELL INTL INC COM STK	7,100	1,452,594	1,480,421
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	865,000	872,547	922,342
HOST HOTELS & 3.875% DUE 04-01-2024	2,000,000	1,991,500	2,090,280
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	100,000	126,480	127,228
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	1,235,000	1,235,000	1,240,229
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	587,259
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000	5,306,300	6,540,552
HSBC HLDGS PLC 5.25% DUE 03-14-2044	13,500,000	14,526,102	17,659,489
HSBC HLDGS PLC 6% 12-31-2049	670,000	676,407	721,088
HSBC HLDGS PLC 6.5% DUE 05-02-2036	180,000	249,125	244,893
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,005,000	1,392,886	1,393,442
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,050,000	1,296,582	1,455,835
HSBC HLDGS PLC 6.5% DUE 09-15-2037	2,170,000	3,001,727	3,008,726
HSBC HLDGS PLC 6.8% DUE 06-01-2038	2,981,000	3,862,507	4,228,440
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000	886,931	999,073
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049	200,000	200,000	220,296
HUARONG FIN. 19 3.375% GTD SNR 24/02/30 USD	300,000	247,500	287,997
HUARONG FIN. 19 3.625% GTD SNR 30/09/30 USD	900,000	774,250	863,982
HUMANA INC 2.15% 02-03-2032	1,330,000	1,312,997	1,287,614
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	2,668,778
HUMANA INC COM	6,100	2,673,954	2,829,546
HUNT J B TRANS SVCS INC COM	2,200	428,456	449,680
HUNTSMAN INTL LLC 4.5% 05-01-2029	800,000	802,616	885,051
HYATT HOTELS CORP 4.375% 09-15-2028	100,000	99,866	108,212
HYATT HOTELS CORP COM CL A COM CL A	3,000	274,538	287,700
ICE_CDS SBSIUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPCOK5B4	1,800,000	10,110	11,399
ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7	500,000	81,600	30,964
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPCOHWO3	1,400,000	1,246	19,545
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOI305	3,100,000	1,835	50,045
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOK0C7	2,800,000	51,643	47,617
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOJY5	2,500,000	19,759	43,021
ICE_CDS SBSIUS33 12/20/2022 SELL BANK OF AMERICA CORP F SWPCOKKB7	2,700,000	25,735	20,027
ICE_CDS SBSIUS33 12/20/2022 SELL BOEING CO 8.75% 08/15/ SWPCOJJB2	1,800,000	1,392	9,953
ICE_CDS SBSIUS33 12/20/2022 SELL JPMORGAN CHASE & CO 3. SWPCOKKA9	3,100,000	29,959	23,609
ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26	4,800,000	-	68,101
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOH0E4	1,300,000	213,881	125,974
ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPCOIV12	100,000	484	1,627
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOIIT6	1,600,000	-	28,922
ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPCOINS2	3,600,000	65,098	75,609
ICE_CDS SBSIUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKBG6	1,400,000	-	-
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOKBE1	300,000	3,509	4,806
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL MOTORS CO 4.87 SWPCOKFP2	1,700,000	342,719	329,543
ICE_CDS SBSIUS33 12/20/2026 SELL LENNAR CORP 4.875% 12/ SWPCOKFY3	3,400,000	708,603	688,066
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKE65	10,200,000	241,931	209,206
ICE_CDS SBSIUS33 20/06/2025 SELL ATLANTIA SPA 1.625% 02 SWPCOJFI1	300,000	-	2,535

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

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EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
ICE_CDS SBSIUS33 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPC0JZL2	1,100,000	-	-
ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPC0HK24	500,000	-	264
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPC0IMN4	400,000	-	-
ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55	400,000	-	-
ICE_CDX BOFAGB2U 12/20/2026 BUY CDX.NA.IG.37 Z91ZCOP39	22,620,000	-	-
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94	470,000	-	-
ICE_CDX SBSIUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99	7,100,000	174,427	175,802
ICE_CDX SBSIUS33 06/20/2031 SELL CDX.NA.IG.36 SWPC0JZB4	400,000	1,439	5,083
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14	500,000	-	-
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30	2,000,000	47,829	48,453
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00	1,100,000	-	-
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4	184,700,000	4,494,891	4,574,539
ICE_CDX SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPC0JJ89	100,000	242	1,525
ICE_CDX SBSIUS33 12/20/2031 SELL CDX.NA.IG.37 SWPC0KC18	4,200,000	34,199	42,471
ICE_CDX SBSIUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57	3,400,000	106,012	101,053
ICE_CDX SBSIUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7	16,400,000	418,578	488,863
ICE_CDX SBSIUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0	18,100,000	542,239	543,114
IDA PWR CO SEC2 4.2% DUE 03-01-2048	200,000	227,526	246,076
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000	1,095,403	1,334,393
ILLUMINA INC COM	4,740	2,188,378	1,803,286
IN MICH PWR CO 4.55% DUE 03-15-2046	552,000	633,924	675,785
IN UNIV HLTH INC 2.852% DUE 11-01-2051	415,000	415,000	418,894
INCYTE CORP COM	26,641	1,847,444	1,955,449
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	240,000	238,133	246,772
INDIANA UNIV HEALTH INC 3.97% BND5 11-01-2048	180,000	180,000	217,910
ING GROEP N V CONV BD 3.875% DUE 12-31-2049 BEO	2,235,000	2,235,000	2,126,044
ING U S INC 5.7% DUE 07-15-2043	1,741,000	1,723,733	2,375,619
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	435,000	434,604	435,219
INTEL CORP 3.1% DUE 02-15-2060	608,000	603,993	610,311
INTEL CORP 3.25% DUE 11-15-2049	3,020,000	3,210,170	3,199,361
INTEL CORP 3.734% 12-08-2047 BEO	745,000	845,448	851,520
INTEL CORP 4% DUE 12-15-2032	195,000	227,087	228,925
INTEL CORP 4.1% DUE 05-11-2047	545,000	594,157	655,801
INTEL CORP 4.1% DUE 05-19-2046	540,000	614,111	643,478
INTEL CORP 4.25% DUE 12-15-2042	300,000	315,162	366,557
INTEL CORP 4.6% DUE 03-25-2040	680,000	836,553	848,860
INTEL CORP 4.75% DUE 03-25-2050	2,170,000	2,806,757	2,899,911
INTEL CORP COM	167,200	8,719,407	8,610,800
INTEL CORP SR NT 3.2% 08-12-2061	320,000	332,166	329,213
INTEL CORP SR NT 3.2% 08-12-2061	260,000	259,009	267,485
INTERCONTINENTAL 4.25% DUE 09-21-2048	845,000	998,201	1,054,121
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	1,122,732
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	645,000	640,614	624,664
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	1,103,729
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	725,000	678,121	717,611
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,060,000	1,111,126	1,222,822
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,905,000	2,095,761	2,205,527
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,890,000	1,920,940	2,188,161
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	1,350,000	1,410,336	1,643,161
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	4,000,000	3,943,240	4,868,626
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000	1,392,146	1,906,551
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,481,000	1,540,775	2,016,859
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO	440,000	439,045	454,260
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	482,000	493,299	518,438
INTL BUSINESS 4.7% DUE 02-19-2046	850,000	843,506	1,092,085
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	190,000	188,708	187,025
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	955,000	956,200	936,195
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	1,000,000	991,710	980,309
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000	2,491,250	2,912,780
INTL PAPER CO 6 DUE 11-15-2041	945,000	1,298,451	1,307,413
INTL PAPER CO 6 DUE 11-15-2041	1,450,000	1,725,743	2,006,083
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	413,745
INTUIT COM	5,720	2,802,241	3,679,218
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000	1,997,420	1,979,993
IQVIA HLDGS INC COM USD0.01	8,050	1,771,995	2,271,227
Japanese yen - Cash Collateral Due to/from CCP Broker	(255)	(255)	(255)
JD COM INC FIXED 4.125% DUE 01-14-2050	600,000	593,880	636,068
JDE PEET'S NV JDEPNA 2 1/4 09/24/31 2.25% 09-24-2031	1,105,000	1,102,457	1,064,404
JDE PEETS NV NT 144A 1.375% 01-15-2027	1,000,000	993,550	966,330
JEFFERIES FINL GROUP INC COM	25,600	1,068,545	993,280
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,113,376	1,246,460	1,354,811
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000	567,000	675,161

NTESS RETIREMENT INCOME PLAN

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JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000	363,000	373,732
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	350,000	350,000	360,348
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	1,965,000	1,853,418	1,864,334
JOHNSON & JOHNSON 3.4% 01-15-2038	950,000	953,596	1,071,932
JOHNSON & JOHNSON 3.5% 01-15-2048	940,000	1,145,758	1,081,647
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000	6,973,610	8,054,821
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	395,000	455,830	452,524
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,325,000	2,628,120	2,673,734
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	955,000	1,164,188	1,125,659
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	350,000	373,331	413,024
JOHNSON & JOHNSON 4.375 DUE 12-05-2033	810,000	1,016,411	1,000,832
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	295,000	375,272	373,997
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	1,000,000	1,253,880	1,267,785
JOHNSON & JOHNSON 5.85% DUE 07-15-2038	1,190,000	1,668,380	1,723,852
JOHNSON & JOHNSON COM USD1	40,985	6,149,773	7,011,304
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000	442,470	517,636
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	917,000	886,464	1,189,422
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,579,000	3,579,000	4,070,859
JPMORGAN CHASE & 3.882% DUE 07-24-2038	375,000	375,148	426,536
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000	3,090,701	3,753,516
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,014,000	3,156,277	3,934,779
JPMORGAN CHASE & 4.95% DUE 06-01-2045	950,000	1,185,823	1,240,226
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	1,110,692
JPMORGAN CHASE & CO 2.956% 05-13-2031	756,000	756,000	783,540
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000	535,000	555,608
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	5,465,000	5,601,346	5,675,514
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000	1,688,000	1,750,774
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	640,000	665,433	663,801
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,010,000	994,396	1,057,353
JPMORGAN CHASE & CO 3.328% 04-22-2052	1,145,000	1,142,883	1,229,969
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,000,000	5,000,000	5,371,043
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,300,000	5,300,000	5,693,305
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,153,000	2,494,838	2,533,902
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,095,000	2,227,001	2,465,641
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000	2,484,355	3,144,431
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	640,000	843,945	872,668
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000	736,992	852,215
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000	3,682,531	4,772,402
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	521,000	610,497	710,513
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,345,000	1,676,252	1,834,243
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	890,000	1,015,075	1,247,666
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	1,261,685
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000	3,250,000	3,783,315
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	890,000	1,078,224	1,036,046
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,330,000	1,388,519	1,575,381
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000	1,700,000	2,013,645
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000	2,536,125	2,961,242
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	660,000	817,864	809,550
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000	2,100,000	2,575,840
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	762,511	889,278
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2022 BEO	1,453,000	1,629,476	1,460,265
JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041	845,000	843,219	805,868
JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041	1,410,000	1,405,328	1,344,702
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	475,000	478,629	478,949
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	235,000	247,081	242,798
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,650,000	1,654,895	1,704,750
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	3,543,926
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000	1,391,356	1,650,043
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	2,102,754
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	955,000	954,846	1,181,253
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	400,000	545,106	529,863
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	700,000	696,514	827,485
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	631,402
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	465,000	473,579	549,732
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	1,490,000	1,647,860	1,651,005
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	470,000	490,450	490,582
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	1,134,600
KIMBERLY-CLARK 2.875% DUE 02-07-2050	435,000	432,811	447,668
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	344,548
KINDER MORGAN 5.4% DUE 09-01-2044	615,000	758,393	750,096
KINDER MORGAN 5.5 DUE 03-01-2044	465,000	579,867	571,606
KINDER MORGAN 5.625% DUE 09-01-2041	875,000	840,945	1,079,463

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
KINDER MORGAN 6.375% DUE 03-01-2041	855,000	1,039,517	1,135,752
KINDER MORGAN 6.375% DUE 03-01-2041	885,000	1,020,670	1,175,603
KINDER MORGAN 6.5% DUE 02-01-2037	200,000	236,705	264,639
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,668,058
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000	1,456,394	1,654,196
KINDER MORGAN 6.55% DUE 09-15-2040	645,000	773,659	868,227
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,634,397
KINDER MORGAN 6.95% DUE 01-15-2038	675,000	865,670	935,904
KINDER MORGAN 6.95% DUE 01-15-2038	1,786,000	2,241,879	2,476,333
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	588,000	577,913	683,786
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000	359,678	436,088
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	250,000	224,830	291,935
KINDER MORGAN INC 5.05% DUE 02-15-2046	240,000	282,083	288,549
KINDER MORGAN INC 5.3% DUE 12-01-2034	520,000	525,133	626,579
KINDER MORGAN INC 5.3% DUE 12-01-2034	834,000	732,511	1,004,936
KINDER MORGAN INC 5.55% DUE 06-01-2045	782,000	994,514	991,561
KINDER MORGAN INC 5.55% DUE 06-01-2045	420,000	545,605	532,552
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	140,000	139,642	141,309
KLA CORP 3.3% 03-01-2050	1,474,000	1,469,474	1,574,398
KLA CORP 5% DUE 03-15-2049	190,000	256,471	254,048
KLA CORP 5% DUE 03-15-2049	1,524,000	1,617,017	2,037,730
KOHL'S CORP COM	4,000	228,780	197,560
KONINKLIJKE 6.875% DUE 03-11-2038	265,000	389,596	387,562
KRAFT FOODS GROUP 5% DUE 06-04-2042	745,000	715,504	926,410
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000	1,947,608	2,132,693
KROGER CO 3.875% DUE 10-15-2046	490,000	460,664	547,031
KROGER CO 4.45% DUE 02-01-2047	340,000	420,226	413,814
KROGER CO 4.65% 01-15-2048	230,000	277,877	286,003
KROGER CO 5 DUE 04-15-2042 REG	185,000	192,439	235,383
KROGER CO COM	9,600	388,152	434,496
KY UTILS CO 4.65 DUE 11-14-2043	470,000	525,361	575,201
LAB CORP AMER 4.7% DUE 02-01-2045	335,000	382,416	408,935
LAM RESH CORP 2.875% DUE 06-15-2050	460,000	459,006	460,162
LAM RESH CORP 2.875% DUE 06-15-2050	345,000	330,914	345,121
LAM RESH CORP 4.875% DUE 03-15-2049	305,000	410,356	415,422
LAM RESH CORP 4.875% DUE 03-15-2049	2,145,000	2,344,594	2,921,574
LAMB WESTON HLDGS INC COM USD5	7,500	438,327	475,350
LANDSTAR SYS INC COM	5,146	785,625	921,237
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000	1,698,657	1,731,093
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	564,347
LCH_IRS SBSIUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9	5,800,000	-	-
LCH_IRS SBSIUS33 07/08/2051 USD P 1.84% / R 3MLIBOR SWU01BAK7	2,000,000	-	-
LCH_IRS SBSIUS33 11/02/2026 USD P 3MLIBOR / R 1.235% SWU01DCV7	6,400,000	-	-
LCH_IRS SBSIUS33 12/15/2026 USD P 1.25% / R 3MLIBOR SWU05U928	6,100,000	-	29,207
LCH_IRS SBSIUS33 14/07/2025 CNY P 7DCNRR0 / R 2.66% SWU013LD9	83,900,000	-	153,135
LCH_IRS SBSIUS33 16/03/2052 EUR P 0.5% / R 6MEURIB SWU01B1R2	400,000	-	-
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000	-	-
LCH_OIS SBSIUS33 16/03/2027 GBP P 0.5% / R 1DSONIA SWU01B1T8	12,600,000	69,185	472,491
LCH_OIS SBSIUS33 16/03/2052 GBP P 0.75% / R 1DSONIA SWU01B1V3	2,900,000	-	88,088
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU0SD181	800,000	-	-
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU0SD199	800,000	-	-
LEAR CORP 5.25% 05-15-2049	1,000,000	983,200	1,266,610
LEGGETT & PLATT 3.5% DUE 11-15-2051	1,565,000	1,560,383	1,576,293
LENNAR CORP CL A CL A	18,200	1,979,277	2,114,112
LEVEL 3 FING INC 3.875% DUE 11-15-2029	2,000,000	2,185,000	2,035,000
LIBERTY GLOBAL PLC USD0.01 A	6,800	183,718	188,632
LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR	300,000	335,378	352,461
LIFE STORAGE INC COM	11,000	1,250,054	1,684,980
LILLY ELI & CO 2.25% DUE 05-15-2050	1,520,000	1,449,506	1,396,072
LILLY ELI & CO 2.5% 08-25-2020	295,000	288,763	278,743
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	650,000	788,314	790,640
LITHIA MTRS INC CL A CL A	4,661	1,571,456	1,384,084
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD	800,000	612,000	639,985
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000	1,890,000	2,136,104
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	190,000	186,344	188,919
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,732,449
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	400,000	475,608	467,804
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	1,142,000	1,416,571	1,513,654
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000	797,584	910,593
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000	619,612	699,434
LOCKHEED MARTIN 3.6% DUE 03-01-2035	495,000	556,172	553,952
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000	885,334	1,026,382

NTSS RETIREMENT INCOME PLAN

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

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LOCKHEED MARTIN 4.07% DUE 12-15-2042	690,000	639,702	814,558
LOCKHEED MARTIN 4.07% DUE 12-15-2042	750,000	884,370	885,389
LOCKHEED MARTIN 4.5% DUE 05-15-2036	20,000	19,625	24,443
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	1,100,761
LOEWS CORP 3.2% 05-15-2030	400,000	399,556	425,601
LOEWS CORP COM	29,900	1,635,523	1,727,024
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	775,000	774,086	947,689
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	1,105,000	1,114,974	1,196,711
LOWE'S COMPANIES INC 2.8% 09-15-2041	480,000	479,491	469,988
LOWES COS INC 3% DUE 10-15-2050	1,110,000	1,084,731	1,098,982
LOWES COS INC 3% DUE 10-15-2050	1,810,000	1,854,302	1,792,033
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000	1,591,104	1,759,632
LOWES COS INC 3.7% DUE 04-15-2046	2,133,000	1,994,640	2,345,809
LOWES COS INC 4.05% DUE 05-03-2047	195,000	222,269	225,086
LOWES COS INC 4.05% DUE 05-03-2047	455,000	529,185	525,201
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	2,885,721
LOWES COS INC 4.25% DUE 09-15-2044	228,000	235,344	258,760
LOWES COS INC 4.375% DUE 09-15-2045	80,000	78,106	95,976
LOWES COS INC 5% DUE 04-15-2040	430,000	537,694	541,258
LOWES COS INC 5.125% DUE 04-15-2050 BEO	1,385,000	1,875,881	1,880,497
LOWES COS INC COM	8,890	1,893,235	2,297,887
LOWES COS INC FIXED 4.55% 04-05-2049	962,000	1,006,824	1,209,862
LYB INTL FIN B V 5.25% DUE 07-15-2043	237,000	256,981	305,919
LYB INTL FIN B V 5.25% DUE 07-15-2043	440,000	490,433	567,951
LYB INTL FIN III 3.375% DUE 10-01-2040	1,900,000	1,968,550	1,984,202
LYB INTL FIN III 3.625% DUE 04-01-2051	1,320,000	1,332,264	1,402,863
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	435,000	501,520	504,545
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	635,000	625,399	735,980
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	605,000	631,058	701,209
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	1,204,824	1,499,114
LYONDELLBASELL 4.625% DUE 02-26-2055	420,000	512,635	513,982
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	8,500	881,818	783,955
M.D.C.HLDGS INC 3.966% 08-06-2061	1,100,000	1,100,000	1,051,820
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	4,074,613
MA INST TECH 3.885% DUE 07-01-2116	1,046,000	1,046,000	1,310,995
MA INST TECH 3.885% DUE 07-01-2116	170,000	170,000	213,068
MA INST TECH FIXED 2.989% DUE 07-01-2050	1,455,000	1,501,895	1,595,861
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	400,000	438,712	425,190
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	610,000	655,636	665,949
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	195,000	217,103	217,358
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	735,000	761,930	887,678
MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG	165,000	203,719	198,069
MARATHON OIL CORP 4.4% DUE 07-15-2027	347,000	369,697	380,334
MARATHON OIL CORP 5.2% DUE 06-01-2045	789,000	932,169	946,963
MARATHON OIL CORP 5.2% DUE 06-01-2045	645,000	564,304	774,133
MARATHON OIL CORP 6.6% DUE 10-01-2037	720,000	939,625	942,713
MARATHON OIL CORP 6.6% DUE 10-01-2037	370,000	444,028	484,450
MARATHON OIL CORP 6.8% DUE 03-15-2032	180,000	206,682	232,154
MARATHON OIL CORP COM	29,100	345,233	477,822
MARATHON PETE CORP 5% DUE 09-15-2054	300,000	272,412	356,736
MARATHON PETE CORP 5.85% DUE 12-15-2045	510,000	501,557	645,535
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	689,079
MARATHON PETE CORP 6.5% DUE 03-01-2041	930,000	1,112,042	1,281,687
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,385,000	1,698,314	1,908,748
MARKEL CORP 4.15% DUE 09-17-2050 REG	200,000	237,398	229,640
MARKEL CORP 5.0% 05-20-2049	665,000	855,454	848,658
MARKEL CORP HOLDING CO COM	638	792,814	787,292
MARKEL CORP SR NT 3.45% 05-07-2052	1,055,000	1,057,721	1,091,771
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	1,909,627
MARSH & MCLENNAN 4.9% DUE 03-15-2049	425,000	449,996	573,185
MARSH & MCLENNAN 4.9% DUE 03-15-2049	885,000	1,207,199	1,193,573
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	180,000	184,342	222,690
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	871,000	966,718	1,077,574
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000	894,294	1,113,452
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	3,000,000	2,997,330	3,749,951
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	4,688,000	4,676,796	4,692,222
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	555,000	553,674	555,500
MARTIN MARIETTA 4.25% 12-15-2047	200,000	237,036	234,988
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,745,000	1,730,988	1,772,091
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	3,017,139
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	2,286,605
MASTERCARD INC 3.65% DUE 06-01-2049	1,400,000	1,469,490	1,626,137

NTESS RETIREMENT INCOME PLAN

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MASTERCARD INC 3.65% DUE 06-01-2049	215,000	254,904	249,728
MASTERCARD INC 3.85% DUE 03-26-2050 REG	630,000	745,461	759,947
MASTERCARD INC 3.85% DUE 03-26-2050 REG	80,000	79,661	96,501
MASTERCARD INC 3.95% DUE 02-26-2048	615,000	614,465	743,141
MASTERCARD INC 3.95% DUE 02-26-2048	170,000	217,670	205,421
MASTERCARD INC CL A	8,650	2,958,956	3,108,118
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000	1,260,000	1,587,997
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,260,000	1,254,613	1,541,848
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	730,000	873,183	893,293
MCDONALD'S CORP 3.625 DUE 05-01-2043	515,000	452,096	560,864
MCDONALDS CORP 4.7% DUE 12-09-2035	915,000	1,127,990	1,115,580
MCDONALDS CORP 4.875% DUE 07-15-2040	315,000	351,686	397,630
MCDONALDS CORP 4.875% DUE 12-09-2045	375,000	376,381	483,283
MCDONALDS CORP 6.3% DUE 10-15-2037	205,000	288,964	288,688
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	200,000	254,746	247,093
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	31,135
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	100,000	99,968	124,539
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000	573,373	642,026
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	175,000	247,296	249,145
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	200,000	223,284	221,517
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	1,993,651
MEDPACE HLDGS INC COM	2,500	448,712	544,100
MEDTRONIC INC 4.375% DUE 03-15-2035	1,990,000	2,467,951	2,451,483
MEDTRONIC INC 4.375% DUE 03-15-2035	1,668,000	1,653,272	2,054,811
MEDTRONIC INC 4.375% DUE 03-15-2035	201,000	199,225	247,612
MEDTRONIC INC 4.625% DUE 03-15-2045	454,000	460,756	596,464
MEDTRONIC PLC COMMON STOCK STOCK	24,600	2,673,998	2,544,870
MEM 2.955% DUE 01-01-2050	665,000	665,000	681,964
MEM 4.2% DUE 07-01-2055	678,000	675,539	859,979
MERCADOLIBRE INC COM STK	517	729,999	697,123
MERCK & CO INC 2.9% DUE 12-10-2061	770,000	767,829	767,967
MERCK & CO INC 2.9% DUE 12-10-2061	1,785,000	1,780,374	1,780,288
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	680,000	678,341	676,393
MERCK & CO INC 4.15% DUE 05-18-2043	830,000	1,057,008	1,011,599
MERCK & CO INC NEW 2.35% DUE 06-24-2040	650,000	682,009	620,934
MERCK & CO INC NEW 2.35% DUE 06-24-2040	2,160,000	2,095,110	2,063,411
MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,385,000	1,351,634	1,599,097
MERCK & CO INC NEW 3.7% DUE 02-10-2045	550,000	634,850	635,020
MERCK & CO INC NEW 4.0% 03-07-2049	785,000	898,063	955,021
MERCK & CO INC NEW 6.55% DUE 09-15-2037	220,000	329,624	324,798
MERCK & CO INC NEW COM	58,600	4,387,323	4,491,104
MERCK & CO INC NEW FIXED 2.15% DUE 12-10-2031	975,000	972,712	978,510
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	2,316,286
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,075,000	1,492,164	1,448,964
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	983,000	1,234,101	1,324,959
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000	1,011,518	1,634,970
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	5,605,337
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	1,355,000	2,107,189	2,127,516
META PLATFORMS INC	21,330	4,722,156	7,174,345
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	285,000	285,000	276,681
METLIFE INC 4.05% DUE 03-01-2045	890,000	1,075,150	1,061,203
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	5,939,668
METLIFE INC 5.7% DUE 06-15-2035	435,000	588,016	584,456
METLIFE INC 5.7% DUE 06-15-2035	580,000	793,069	779,275
METLIFE INC 5.875% DUE 02-06-2041	175,000	224,354	248,285
METLIFE INC 6.375% DUE 06-15-2034	255,000	354,547	354,855
METLIFE INC 9.25% DUE 04-08-2068	750,000	1,046,250	1,110,082
METLIFE INC COM STK USD0.01	54,900	3,380,057	3,430,701
METLIFE INC FIXED 10.75% DUE 08-01-2069	630,000	976,387	1,063,281
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	580,000	585,442	755,416
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	940,000	990,597	1,224,295
METTLER-TOLEDO INTL INC COM	1,024	1,289,834	1,737,943
Mexican peso - Cash	799	799	799
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	850,000	850,000	925,402
MICROCHIP TECHNOLOGY INC COM	17,400	1,391,646	1,514,844
MICRON TECH INC 4.185% DUE 02-15-2027	1,700,000	1,730,430	1,861,687
MICRON TECH INC COM	14,300	1,208,653	1,332,045
MICRON TECHNOLOGY INC 2.703% 04-15-2032	325,000	325,000	325,367
MICRON TECHNOLOGY INC 3.366% 11-01-2041	295,000	295,000	302,927
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,104,000	1,104,000	1,133,664
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,100,000	1,100,000	1,129,557
MICRON TECHNOLOGY INC 4.975% 02-06-2026	1,500,000	1,500,000	1,665,450

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	2,138,000	2,138,000	2,188,735
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	390,000	390,000	399,255
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	5,698,000	5,358,659	5,578,692
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	3,885,000	3,061,799	3,803,653
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	6,608,664
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,883,000	1,283,176	1,885,579
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	639,296	969,326
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	3,126,000	2,569,542	3,130,281
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	3,480,000	2,519,147	3,484,766
MICROSOFT CORP 2.921% 03-17-2052 USD	17,250,000	14,697,025	18,389,035
MICROSOFT CORP 2.921% 03-17-2052 USD	1,137,000	950,365	1,212,077
MICROSOFT CORP 2.921% 03-17-2052 USD	780,000	817,366	831,504
MICROSOFT CORP 3.041% 03-17-2062	2,555,000	2,097,504	2,745,883
MICROSOFT CORP 3.45% DUE 08-08-2036	943,000	939,351	1,087,703
MICROSOFT CORP 3.5% DUE 11-15-2042	670,000	819,820	772,414
MICROSOFT CORP 3.7% DUE 08-08-2046	3,959,000	4,282,134	4,738,154
MICROSOFT CORP 3.95% DUE 08-08-2056	170,000	221,099	212,071
MICROSOFT CORP 4.1% DUE 02-06-2037	265,000	326,432	321,622
MICROSOFT CORP 4.2% DUE 11-03-2035	250,000	298,102	306,473
MICROSOFT CORP COM	90,020	11,745,802	30,275,526
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	975,000	1,240,171	1,262,470
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	460,000	457,110	454,716
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	300,000	295,764	296,554
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	1,226,620
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	640,000	786,632	785,037
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	5,168,593
MIDAMERICAN ENERGY CO 2.7% 08-01-2052	660,000	655,321	643,380
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	445,000	450,060	501,948
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000	858,812	882,576
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,411,000	1,483,379	1,747,092
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	765,000	929,037	947,219
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000	869,719	882,728
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	1,100,000	1,259,512	1,263,833
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	435,000	430,363	430,686
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000	1,400,000	1,591,237
MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032	1,380,000	1,380,000	1,362,260
MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031	1,100,000	1,100,000	1,076,595
MIZUHO FINL GROUP FLTGT RT 2.591% DUE 05-25-2031	500,000	500,000	504,249
MOLSON COORS 5 DUE 05-01-2042	435,000	501,805	526,913
MOLSON COORS 5 DUE 05-01-2042	400,000	419,264	484,517
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000	1,066,000	1,158,972
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000	925,000	908,993
MOODYS CORP 5.25% DUE 07-15-2044	2,480,000	2,521,242	3,379,198
MOODYS CORP COM	3,450	1,254,394	1,347,501
MOODYS CORP SR NT 2.75% 08-19-2041	575,000	561,896	562,777
MOODY'S CORPORATION .95% 02-25-2030	100,000	109,701	116,257
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000	526,055	714,005
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000	786,624	1,067,671
MORGAN STANLEY 2.239% 07-21-2032	4,100,000	4,100,000	4,014,808
MORGAN STANLEY 2.802% 01-25-2052	273,000	270,726	268,952
MORGAN STANLEY 2.802% 01-25-2052	3,000,000	3,000,000	2,955,515
MORGAN STANLEY 2.802% 01-25-2052	2,225,000	2,213,083	2,192,007
MORGAN STANLEY 3.971% 07-22-2038	730,000	730,000	833,914
MORGAN STANLEY 3.971% 07-22-2038	600,000	557,382	685,409
MORGAN STANLEY 3.971% 07-22-2038	1,257,000	1,225,926	1,435,931
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,562	894,318
MORGAN STANLEY 4.3% DUE 01-27-2045	1,490,000	1,788,441	1,837,977
MORGAN STANLEY 4.3% DUE 01-27-2045	1,820,000	1,867,995	2,245,046
MORGAN STANLEY 4.375% DUE 01-22-2047	3,035,000	3,760,792	3,825,187
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	630,179
MORGAN STANLEY 4.457% 04-22-2039	730,000	760,370	877,810
MORGAN STANLEY 4.457% 04-22-2039	1,300,000	1,301,105	1,563,224
MORGAN STANLEY 5.597% DUE 03-24-2051	1,200,000	1,200,000	1,798,646
MORGAN STANLEY 6.375% DUE 07-24-2042	2,455,000	2,708,556	3,728,993
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	9,113,628
MORGAN STANLEY 7.5%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	4,315,995
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	646,000	667,241	678,721
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000	2,658,000	2,792,632
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	655,000	655,000	688,177
MOSAIC CO NEW 5.45% DUE 11-15-2033	345,000	386,238	428,349
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000	4,045,516	5,144,233
MOSAIC CO/THE	53,600	1,902,825	2,105,944

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	320,000	340,138	417,705
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	1,063,861
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	2,035,000	2,018,557	2,040,922
MPLX LP 4.7% 04-15-2048	2,200,000	2,325,085	2,546,643
MPLX LP 5.5% DUE 02-15-2049	240,000	304,440	307,451
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	808,511
MPLX LP FIXED 4.9% DUE 04-15-2058	675,000	769,325	779,635
MPLX LP FIXED 5.2% 12-01-2047	1,025,000	1,100,311	1,248,483
MPLX LP FIXED 5.2% 12-01-2047	445,000	443,080	542,024
MPLX LP FIXED 5.2% DUE 03-01-2047	695,000	782,432	853,517
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000	168,817	208,774
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	175,000	219,571	217,325
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000	1,096,502	1,366,042
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000	1,960,380	2,157,477
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000	2,733,534	3,317,730
NASDAQ INC 2.5% DUE 12-21-2040	405,000	384,390	375,202
NATIONAL INSTRS CORP COM	20,800	885,138	908,336
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000	295,761	376,852
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	2,300,000	2,246,732	2,182,399
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	480,000	468,883	455,457
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	900,000	879,590	853,982
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	1,824,000	1,789,928	1,881,558
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	380,000	378,700	476,289
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	15,200	825,210	1,051,840
NATIONWIDE BLDG VAR RT 4.363% DUE 08-01-2024	200,000	200,650	209,466
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	1,476,039
NATIONWIDE MUT INS 4.35% DUE 04-30-2050	1,000,000	997,670	1,149,365
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000	4,000,000	4,016,111
NATWEST GROUP PLC 2%-FR SNR EMTN 04/03/25 EUR	300,000	347,167	354,761
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000	2,150,000	2,352,788
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	2,395,000	2,372,297	2,365,640
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,527,000	1,394,883	1,855,682
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	3,069,000	2,932,741	3,729,593
NESTLE HLDGS INC 4% DUE 09-24-2048	1,300,000	1,282,541	1,603,152
NETFLIX INC COM STK	1,180	608,005	710,879
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	2,372,822
NEUROCRINE BIOSCIENCES INC COM	10,000	897,252	851,700
NEVADA PWR CO 3.125% DUE 08-01-2050	395,000	394,846	400,235
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	600,198
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	1,100,000	1,127,033	1,204,230
NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE	55,000	55,000	61,587
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	6,886,819
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000	195,228	203,292
NEW YORK TIMES CO CL A ISIN #US6501111073	12,600	618,249	608,580
NEWFIELD EXPL CO 5.375% DUE 01-01-2026	475,000	503,922	526,365
NEWMONT GOLDCORP CORP 5.875% 04-01-2035	265,000	354,000	344,744
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,180,000	1,251,297	1,481,856
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	430,000	538,309	539,998
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,595,000	1,825,484	2,229,398
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	3,000,000	2,993,430	3,002,866
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	1,610,000	1,606,474	1,611,538
NIKE INC 3.375% DUE 03-27-2050	2,799,000	3,136,399	3,176,041
NIKE INC 3.375% DUE 03-27-2050	500,000	571,230	567,353
NIKE INC 3.625% DUE 05-01-2043	770,000	903,048	880,586
NIKE INC FIXED 3.25% DUE 03-27-2040	1,520,000	1,657,856	1,657,982
NISOURCE FIN CORP 4.375% 05-15-2047	290,000	356,332	342,581
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000	3,611,955	4,134,596
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000	2,497,950	2,953,283
NISOURCE FIN CORP 4.8% DUE 02-15-2044	765,000	793,933	939,861
NISOURCE FIN CORP 5.25% DUE 02-15-2043	440,000	587,382	564,361
NISOURCE FIN CORP 5.65% DUE 02-01-2045	760,000	976,319	1,029,312
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,327,000	1,578,391	1,797,233
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000	1,851,296	2,108,232
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	388,705
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	1,048,730
NOMURA HLDGS INC 2.608% DUE 07-14-2031	815,000	815,000	805,186
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	619,082
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,295,396
NORFOLK SOUTHN 3.05% DUE 05-15-2050	975,000	980,449	996,956
NORFOLK SOUTHN 3.4% DUE 11-01-2049	330,000	330,469	355,152
NORFOLK SOUTHN 4.837% DUE 10-01-2041	250,000	294,662	315,850
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	4,060,697

NTESS RETIREMENT INCOME PLAN

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EIN: 85-0097942

Plan #: 006

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NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	375,000	377,298	381,453
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,265,000	1,517,198	1,512,281
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000	1,596,703	1,948,631
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	940,000	939,509	928,199
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	225,000	225,841	255,772
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	419,000	427,216	505,496
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	2,031,000	2,015,474	2,450,266
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	315,000	312,682	375,998
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	1,005,000	1,071,140	1,199,613
NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051	145,000	147,226	149,544
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	405,000	397,378	387,963
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	970,000	932,581	929,195
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,697,000	1,849,484	1,906,339
NORTHN STS PWR CO 3.6% DUE 05-15-2046	520,000	562,671	584,146
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000	493,994	466,857
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	825,000	976,937	975,648
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,338,000	2,415,434	2,764,927
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	1,013,000	1,278,386	1,277,838
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	440,000	539,668	572,255
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	231,000	281,867	324,658
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000	479,000	567,366
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	385,817
NORTHWESTN MEM 2.633% DUE 07-15-2051	1,100,000	1,100,000	1,055,736
NORTONLIFE LOCK INC	17,700	445,439	459,846
NOVANT HEALTH INC 2.637% DUE 11-01-2036	790,000	790,000	797,411
NOVANT HEALTH INC 3.168% DUE 11-01-2051	3,825,000	3,825,000	4,029,362
NOVANT HEALTH INC 3.318% DUE 11-01-2061	715,000	715,000	770,138
NOVARTIS CAP CORP 4% DUE 11-20-2045	435,000	474,989	529,415
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	1,923,522
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	1,925,000	1,962,125	1,951,975
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,770,000	2,706,622	2,808,815
NRG ENERGY INC COM NEW	20,600	857,806	887,448
NUCOR CORP 4.4% DUE 05-01-2048	175,000	223,134	220,522
NUCOR CORP FIXED 2.979% DUE 12-15-2055	530,000	409,718	522,566
NUCOR CORP FIXED 2.979% DUE 12-15-2055	890,000	673,516	877,516
NUTRIEN LTD FIXED 4.125% DUE 03-15-2035	180,000	192,991	204,805
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000	251,478	274,173
NVIDIA CORP 3.5% DUE 04-01-2040	110,000	109,780	123,949
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	790,700
NVIDIA CORP 3.5% DUE 04-01-2050	1,320,000	1,462,711	1,510,455
NVIDIA CORP 3.5% DUE 04-01-2050	1,225,000	1,345,046	1,401,748
NVIDIA CORP COM	26,390	4,929,544	7,761,563
NXP SEMICONDUCTORS N V COM STK	10,200	2,044,810	2,323,356
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	2,710,532
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	2,483,948
O REILLY AUTOMOTIVE INC NEW COM USD0.01	2,620	1,649,827	1,850,323
OCCIDENTAL PETE 4.2% DUE 03-15-2048	324,000	315,980	324,000
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000	1,091,464	1,127,500
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000	190,611	207,825
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	745,000	771,285	966,638
OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044	385,000	382,857	396,550
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG	339,000	338,484	347,797
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039	49,000	48,746	48,866
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049	7,000	6,898	7,088
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049	49,000	48,284	49,612
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049	1,100,000	1,105,108	1,113,750
OCCIDENTAL PETROLEUM CORP	14,200	408,575	411,658
OGE ENERGY CORP COM	24,800	840,966	951,824
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	65,000	64,546	82,283
OHIO POWER CO SR NT 2.9% 10-01-2051	305,000	303,539	295,304
OHIO POWER CO SR NT 2.9% 10-01-2051	990,000	985,258	958,527
OHIO PWR CO 4.15% DUE 04-01-2048	1,135,000	1,249,763	1,333,364
OHIOHEALTH CORP 2.834% 11-15-2041	535,000	535,000	547,545
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000	280,000	295,356
OLD REP INTL CORP COM	35,200	824,513	865,216
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	741,000	733,315	723,167
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000	2,505,353	2,760,231
ONCOR ELEC 5.25% DUE 09-30-2040	180,000	203,373	239,262
ONCOR ELEC 5.3 DUE 06-01-2042	221,000	242,178	295,951
ONCOR ELEC 7.25% DUE 01-15-2033	290,000	376,836	420,426
ONCOR ELEC 7.5% DUE 09-01-2038	740,000	995,581	1,174,613
ONCOR ELEC DELIVERY CO LLC 2.75% DUE 05-15-2030 REG	600,000	599,346	623,964

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	355,000	298,942	371,844
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	526,000	526,362	550,958
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	1,040,000	1,071,094	1,199,970
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	170,000	200,364	197,257
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000	334,068	336,497
ONCOR ELEC DELIVERY CO LLC SR SEC'D NT 5.35% 10-01-2052	379,000	415,319	553,180
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,899,000	2,035,189	2,296,961
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	275,000	275,451	332,630
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,225,000	1,300,056	1,526,314
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	2,708,415
ONEMAIN HLDGS INC COM	17,400	1,003,607	870,696
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000	2,278,978	2,788,281
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,256,562
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	360,000	359,018	400,054
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000	1,933,110	2,273,509
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	647,199
ONEOK PARTNERS L P 6.65% DUE 10-01-2036	350,000	433,569	458,307
ONT TEACHERS 3.875% DUE 03-20-2027	1,100,000	1,129,678	1,203,487
ORACLE CORP 3.6% DUE 04-01-2040 REG	1,950,000	2,064,605	1,963,286
ORACLE CORP 3.6% DUE 04-01-2050 REG	1,940,000	2,031,752	1,906,369
ORACLE CORP 3.6% DUE 04-01-2050 REG	3,759,000	3,765,832	3,693,835
ORACLE CORP 3.8% 11-15-2037	370,000	391,264	387,202
ORACLE CORP 3.8% 11-15-2037	520,000	566,192	544,176
ORACLE CORP 3.85% DUE 07-15-2036	1,680,000	1,694,660	1,777,314
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	2,539,020
ORACLE CORP 3.9% DUE 05-15-2035	125,000	132,715	134,104
ORACLE CORP 3.9% DUE 05-15-2035	715,000	773,231	767,077
ORACLE CORP 3.95% DUE 03-25-2051	1,185,000	1,246,994	1,234,726
ORACLE CORP 3.95% DUE 03-25-2051	2,742,000	2,844,481	2,857,062
ORACLE CORP 4% 11-15-2047	3,630,000	3,803,518	3,781,258
ORACLE CORP 4% 11-15-2047	3,260,000	3,539,828	3,395,840
ORACLE CORP 4% DUE 07-15-2046	2,000,000	1,999,640	2,082,472
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000	1,693,013	1,798,911
ORACLE CORP 4.125% DUE 05-15-2045	4,015,000	3,969,750	4,248,604
ORACLE CORP 4.125% DUE 05-15-2045	870,000	881,570	920,619
ORACLE CORP 4.3% DUE 07-08-2034	1,160,000	1,271,947	1,286,456
ORACLE CORP 4.3% DUE 07-08-2034	570,000	642,282	632,138
ORACLE CORP 4.3% DUE 07-08-2034	5,000,000	5,367,700	5,545,069
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000	2,488,725	2,746,632
ORACLE CORP 4.375% DUE 05-15-2055	235,000	264,107	258,183
ORACLE CORP 4.375% DUE 05-15-2055	250,000	292,592	274,663
ORACLE CORP 4.5% DUE 07-08-2044	400,000	399,804	452,965
ORACLE CORP 5.375 DUE 07-15-2040	1,715,000	2,127,486	2,099,356
ORACLE CORP 6.125% DUE 07-08-2039	530,000	725,872	703,948
ORACLE CORP FIXED 3.65% DUE 03-25-2041	1,656,000	1,659,059	1,678,867
ORACLE CORP FIXED 3.65% DUE 03-25-2041	2,165,000	2,218,493	2,194,895
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,665,000	2,753,604	2,642,286
ORACLE CORP FIXED 3.85% DUE 04-01-2060	1,400,000	1,494,640	1,388,067
ORACLE CORP FIXED 3.85% DUE 04-01-2060	3,195,000	3,182,699	3,167,768
ORACLE CORP FIXED 4.1% DUE 03-25-2061	1,061,000	1,134,957	1,110,442
ORGANON & CO COM	11,100	330,865	337,995
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33	830,000	830,000	830,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(250,000)	(250,000)	(250,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(658,000)	(658,000)	(658,000)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	800,000	799,888	822,802
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000	899,838	951,995
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	550,000	603,697	581,774
OVINTIV INC COM USD0.01	44,700	1,290,872	1,506,390
OWENS CORNING NEW 4.3% DUE 07-15-2047	1,200,000	999,180	1,377,462
OWENS CORNING NEW COM STK	37,100	3,101,064	3,357,550
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	406,105
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	350,000	303,996	325,347
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,859,067
PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022	2,200,000	2,199,802	2,200,006
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,459,301
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000	368,043	622,066
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000	1,168,200	1,141,699
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	623,894
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	835,168
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	3,260,000	3,420,026	3,403,309
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,708,794
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	2,785,000	3,212,924	3,042,765

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	764,788
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,567,000	4,973,510	4,989,697
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000	1,598,772	1,449,495
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,420,000	1,447,079	1,372,189
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	2,141,000	2,237,204	2,084,974
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,200,000	1,281,324	1,221,445
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	240,000	261,233	249,554
PACIFICORP 2.9% 06-15-2052 USD	950,000	942,714	936,078
PACIFICORP 2.9% 06-15-2052 USD	2,825,000	2,803,332	2,783,601
PACIFICORP 4.125% DUE 01-15-2049	1,075,000	1,230,451	1,242,737
PACIFICORP 4.15% 02-15-2050	785,000	781,350	931,986
PACIFICORP 6% DUE 01-15-2039	560,000	741,600	768,148
PACIFICORP 6.1% DUE 08-01-2036	305,000	357,128	413,748
PACIFICORP 6.25% DUE 10-15-2037	272,000	378,380	378,831
PACIFICORP 6.25% DUE 10-15-2037	825,000	1,071,647	1,149,027
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000	619,290	624,169
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	970,000	969,975	969,111
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	1,060,000	1,050,870	1,059,028
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000	1,317,371	1,428,202
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	519,346
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060	180,000	197,510	196,777
PAYCOM SOFTWARE INC COM	4,930	2,509,117	2,046,887
PAYLOCITY HLDG CORP COM	2,580	682,638	609,293
PAYPAL HLDGS INC COM	10,380	2,701,218	1,957,460
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	1,063,000	1,135,753	1,142,936
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	600,000	597,708	645,119
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	710,000	709,290	705,944
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	2,330,711
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	344,540
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000	1,121,141	1,340,054
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	215,000	198,116	251,848
PEPSICO INC 2.875% DUE 10-15-2049	1,355,000	1,376,246	1,426,300
PEPSICO INC COM	22,500	3,100,177	3,908,475
PEPSICO INC SR NT 2.75% 10-21-2051	1,240,000	1,231,965	1,276,046
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000	997,510	1,069,828
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	600,000	595,020	608,370
PERU(REP OF) FXD 5.94% 5.94% 12/02/2029	2,200	733,353	564,046
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	1,067,715
PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,700,000	1,756,100	1,882,750
PETROBRAS GLOBAL FIN B V GLOBAL NT 5.093% 01-15-2030	3,381,000	3,112,851	3,516,477
PETRO-CDA 5.95% DUE 05-15-2035	2,590,000	3,227,751	3,334,271
PETRO-CDA 6.8% DUE 05-15-2038	869,000	1,246,930	1,213,767
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000	301,549	269,535
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	2,325,000	2,207,776	2,243,625
PFIZER INC 2.55% DUE 05-28-2040	625,000	621,119	625,445
PFIZER INC 2.55% DUE 05-28-2040	1,270,000	1,270,396	1,270,905
PFIZER INC 2.7% DUE 05-28-2050	1,788,000	1,780,602	1,805,855
PFIZER INC 4% DUE 12-15-2036	200,000	244,046	238,303
PFIZER INC 4.1% 09-15-2038	1,505,000	1,507,236	1,796,336
PFIZER INC 4.2% 09-15-2048	1,075,000	1,324,117	1,353,172
PFIZER INC 4.3% DUE 06-15-2043	590,000	665,577	724,866
PFIZER INC 4.3% DUE 06-15-2043	475,000	507,162	583,578
PFIZER INC 4.4% DUE 05-15-2044	355,000	451,333	442,583
PFIZER INC 5.6% DUE 09-15-2040	302,000	329,842	425,408
PFIZER INC FIXED 3.9% 03-15-2039	325,000	390,000	383,383
PFIZER INC NT 7.2 DUE 03-15-2039	295,000	480,850	477,133
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	515,000	514,976	513,779
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	925,000	926,060	997,711
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000	590,650	693,004
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000	2,779,267	3,034,545
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,603,156
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	2,065,000	2,333,725	2,350,526
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	4,325,422
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	808,235
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	110,000	118,308	127,922
PHILIP MORRIS INTL COM STK NPV	21,200	1,896,641	2,014,000
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,025,000	1,264,622	1,251,015
PHILLIPS 66 3.3% DUE 03-15-2052	825,000	818,920	827,289
PHILLIPS 66 4.65% DUE 11-15-2034	920,000	1,009,798	1,079,388
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000	2,642,450	3,161,012
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000	407,037	396,666
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050	424,000	463,241	436,329

NTESS RETIREMENT INCOME PLAN

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As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
PINNACLE W. CAP CORP COM	15,300	1,013,537	1,080,027
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,190,000	1,132,011	1,196,183
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	2,315,875
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	345,000	326,291	380,001
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000	5,620,764	6,203,645
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000	2,241,624	2,612,061
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	555,000	582,961	604,039
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000	200,000	265,094
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000	670,152	831,628
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	784,000	829,856	915,489
PPL ELEC UTILS 4.15% DUE 10-01-2045	10,000	11,500	11,885
PPL ELEC UTILS 4.75 DUE 07-15-2043	180,000	231,050	228,343
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000	1,987,320	2,537,142
PPL ELEC UTILS 4.75 DUE 07-15-2043	20,000	19,873	25,371
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000	1,038,146	1,210,443
PPL ELEC UTILS CORP 3.95% 06-01-2047	335,000	397,166	392,594
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000	5,010,732	5,429,208
PRAXAIR INC 3.55% DUE 11-07-2042	190,000	220,664	216,069
PRAXAIR INC NT 2% 08-10-2050	190,000	151,970	166,633
PROCTER & GAMBLE COM NPV	6,400	915,591	1,046,912
PROGRESS ENERGY 6% DUE 12-01-2039	785,000	996,643	1,077,987
PROGRESS ENERGY 6% DUE 12-01-2039	1,163,000	1,547,779	1,597,069
PROGRESS ENERGY 6.5% DUE 02-01-2042	2,308,000	2,631,925	2,980,697
PROGRESS ENERGY 6.5% DUE 02-01-2042	535,000	590,363	690,933
PROGRESS ENERGY 7% DUE 10-30-2031	764,000	946,665	1,034,653
PROGRESSIVE CORP 3.95% DUE 03-26-2050	725,000	856,349	879,599
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	1,091,916
PROGRESSIVE CORP 4.2% DUE 03-15-2048	980,000	1,172,901	1,214,960
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	1,980,000	2,302,792	2,405,822
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000	2,750,000	2,811,875
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	302,421
PROLOGIS L P 4.375% DUE 09-15-2048	705,000	896,960	888,363
PROLOGIS L P FIXED 2.125% DUE 10-15-2050	1,475,000	1,364,951	1,269,144
PROVID ST JOSEPH 2.7% DUE 10-01-2051	1,940,000	1,940,000	1,882,812
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	514,639
PUB STORAGE COM	7,300	2,171,557	2,734,288
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	305,000	303,707	308,525
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	510,000	513,734	573,644
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	340,000	339,060	391,727
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	675,000	818,518	790,940
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000	381,160	409,229
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	873,000	968,694	1,006,357
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	460,000	404,750	390,433
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000	233,310	232,877
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	241,000	254,492	288,887
PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO	565,000	564,847	568,516
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000	667,266	757,478
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	3,310,000	3,349,095	3,464,061
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	2,511,706
PUBLIC SVC CO COLO 4.05% 09-15-2049	465,000	477,392	553,208
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000	3,963,280	4,758,775
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	1,078,770
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000	206,647	203,768
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	650,000	625,601	626,174
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	590,000	591,744	663,339
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	1,011,873
PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000	575,038	623,225
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000	598,998	649,193
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000	287,739	334,812
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	803,369
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	595,000	840,086	824,130
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	245,000	271,446	259,381
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	705,000	831,297	836,340
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000	535,000	634,669
PULTE GROUP INC	16,200	490,591	925,992
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000	369,580	468,144
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000	1,405,092	1,385,092
PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025	2,300,000	2,300,000	2,448,987
PVTPL DAIMLER TRUCKS 2.375% 12-14-2028	900,000	897,237	904,941
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	4,000,000	3,980,080	4,186,805
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	665,000	661,688	696,056
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000	1,195,404	1,117,370

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	600,000	622,875	623,925
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	823,124	823,120	742,235
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	700,000	700,875	714,000
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,130,000	1,116,090	1,296,844
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000	2,963,070	3,442,949
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	1,229,255
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000	2,198,922	2,608,661
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	854,177
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	3,000,000	3,000,523	3,323,431
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,200,000	1,200,000	1,329,372
PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000	2,979,150	3,303,810
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026	1,000,000	1,000,000	1,022,500
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,359,465
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	1,573,000	1,586,229	1,529,118
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025	600,000	596,610	605,250
PVTPL BANCO DO BRASIL S A SR NT 3.25% 09-30-2026	1,000,000	1,000,000	973,360
PVTPL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO	400,000	393,268	433,608
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	1,410,420
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG	4,300,000	4,300,000	4,120,568
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000	1,383,073	1,570,268
PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024	200,000	198,656	209,190
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	1,252,517
PVTPL BPCE 3.582% 10-19-2042	515,000	515,000	527,599
PVTPL BPCE 3.582% 10-19-2042	3,000,000	3,000,000	3,073,394
PVTPL BPCE SA 3.116% 10-19-2032	1,102,000	1,102,000	1,106,800
PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	728,930	728,930	726,511
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	595,000	591,847	580,758
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	545,000	535,795	549,080
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,189,000	1,919,476	2,205,389
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	2,900,000	3,058,339	3,043,634
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	445,000	463,196	467,040
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	500,000	506,670	523,682
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	710,000	753,300	743,628
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	1,370,000	1,391,824	1,434,888
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	1,470,000	1,466,052	1,541,300
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	874,000	916,224	916,392
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,435,000	1,433,313	1,470,466
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	3,100,000	3,089,274	3,176,616
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,863,000	1,856,554	1,909,043
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	2,680,000	2,739,730	2,746,235
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	170,000	170,000	183,552
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	710,000	714,657	766,598
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	996,000	1,023,121	1,041,113
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000	500,000	516,386
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	240,000	240,000	247,865
PVTPL CARGILL INC 3.875% 05-23-2049	3,500,000	3,448,655	4,218,586
PVTPL CARNIVAL CORP 4.0% 08-01-2028	1,700,000	1,701,250	1,687,250
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059	402,605	405,140	408,874
PVTPL CMO NEW RESIDENTIAL MTG LN SR 19-RPL3 CL A1 FRN 07-25-2059 BEO	1,910,418	1,921,658	1,945,477
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	931,406	940,436	949,326
PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	9,119,000	7,614,719	8,854,273
PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	8,749,000	6,419,593	8,495,014
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	1,681,000	1,328,717	1,608,242
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	4,788,000	3,607,057	4,580,763
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	3,236,000	3,116,157	3,095,938
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	31,731,000	25,061,105	30,357,600
PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063	439,000	299,465	418,619
PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063	4,486,000	3,370,452	4,277,732
PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063	3,755,000	3,499,560	3,580,669
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	945,000	945,000	1,015,215
PVTPL CONOCOPHILLIPS 4.85% DUE 08-15-2048 BEO	180,000	234,009	236,350
PVTPL CONOCOPHILLIPS 4.85% DUE 08-15-2048 BEO	2,000	2,156	2,626
PVTPL CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	441,000	456,337	582,667
PVTPL CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	150,000	197,802	198,186
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049	800,000	744,432	912,654
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000	599,526	600,757
PVTPL COTERRA ENERGY INC SR NT 3.9% 05-15-2027	2,100,000	2,092,789	2,258,094
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	1,600,000	1,587,040	1,499,542
PVTPL CREDIT AGRICOLE S A 2.811% DUE 01-11-2041 BEO	2,148,000	2,148,000	2,061,220
PVTPL CREDIT SUISSE AG FIXED 7.5% 12-31-2049 BEO	1,100,000	1,216,050	1,188,000
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	2,690,000	2,701,334	2,740,268
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	800,000	800,000	814,950

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	3,772,000	3,772,000	3,842,487
PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049	800,000	800,000	846,000
PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO	3,000,000	3,000,000	3,121,685
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO	900,000	900,000	931,833
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	2,042,811	2,626,479	2,602,204
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	915,000	911,962	908,290
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	2,800,000	2,790,704	2,779,465
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	225,000	224,917	216,364
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	2,800,000	2,798,964	2,692,529
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	1,700,000	1,699,371	1,634,750
PVTPL DELTA AIR LINES INC DEL SR SEC ED NT144A 7% DUE 05-01-2025 BEO	1,800,000	2,101,500	2,058,954
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,800,000	1,780,812	1,912,032
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,556,000	1,539,413	1,652,845
PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO	600,000	595,500	300,000
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000	788,608	791,671
PVTPL EASTERN GAS TRAN 4.6% 12-15-2044	700,000	772,518	834,938
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000	918,897	1,183,756
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	685,000	739,896	955,548
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000	1,163,436	1,673,952
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	2,706,944
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	290,000	397,336	393,809
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000	1,927,044	2,477,868
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025	747,000	836,640	843,053
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030	500,000	497,760	526,064
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	735,000	724,071	710,509
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	1,079,609
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,155,000	1,661,055	1,558,265
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	4,639,985
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	100,000	102,250	102,370
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	700,000	704,840	736,092
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	2,600,000	2,577,458	2,756,140
PVTPL INDIAN RY FIN CORP LTD GLOBAL MEDIUM TER 3.249% DUE 02-13-2030 BEO	400,000	400,000	405,609
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	230,000	229,986	234,185
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	3,700,000	3,699,667	3,890,588
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	1,000,000	999,910	1,051,510
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	555,000	586,419	583,588
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	2,693,000	2,780,093	2,831,717
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	1,991,624
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,130,000	1,133,786	1,250,297
PVTPL JACKSON FINANCIAL INC 4.0% DUE 11-23-2051 BEO	5,300,000	5,261,464	5,361,535
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021	1,215,000	1,202,680	1,215,000
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021	815,000	804,478	815,000
PVTPL KEYSAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	8,912,356
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	1,099,014
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SEC ED NT 144A 3.797% 12-31-2057	705,000	705,000	702,958
PVTPL LEASEPLAN CORP N V MEDIUM TERM NT52.875% DUE 10-24-2024	400,000	399,096	412,411
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	2,755,770
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000	881,981	1,167,921
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	2,338,000	1,911,042	2,599,903
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061	1,000,000	992,170	989,346
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000	800,000	804,400
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000	470,275	546,000
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	1,700,000	1,850,000	1,814,750
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000	375,319	486,590
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,125,000	1,395,392	1,395,324
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000	900,000	910,125
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000	1,088,237	1,149,174
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030	1,800,000	1,800,000	1,979,341
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	2,595,443
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	342,685
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,210,000	1,201,264	1,545,894
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000	1,796,932	2,312,453
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000	895,059	940,281
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	500,000	498,390	524,172
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	300,000	301,844	393,606
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	1,089,033
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	480,000	480,000	495,600
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	206,500
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	7,800,000	7,800,000	8,731,654
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	4,168,000	4,552,380	4,665,838
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO	2,500,000	2,593,950	2,932,761
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	5,499,072

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000	5,578,661	6,925,747
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,289,039
PVTPL NXP B V / NXP FDG LLC / NXP USA INC 2.65% 02-15-2032	765,000	766,077	768,216
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029	1,000,000	996,540	1,121,297
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	750,000	768,735	777,344
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	3,400,000	3,460,810	3,523,959
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.125% 02-15-2042	1,360,000	1,345,149	1,372,382
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.125% 02-15-2042	255,000	252,215	257,322
PVTPL NXP BV / NXP FUNDING LLC / NXP USA INC 3.25% 11-30-2051	245,000	241,987	245,783
PVTPL NXP BV / NXP FUNDING LLC / NXP USA INC 3.25% 11-30-2051	640,000	632,128	642,046
PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO	800,000	799,976	904,271
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	663,875
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000	600,865	777,880
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000	1,500,000	1,595,575
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000	1,997,220	2,204,756
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,813,968
PVTPL PETROLEOS MEXICANOS 6.7% DUE 02-16-2032	4,200,000	4,202,154	4,242,000
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	365,000	466,196	449,640
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000	1,053,788	1,510,052
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,541,739
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO	215,000	214,003	217,282
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028	2,100	723,011	553,349
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	1,500,000	1,500,000	1,469,320
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	2,680,000	2,680,000	2,625,185
PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO	1,930,000	1,930,000	1,927,004
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000	1,104,990	1,130,000
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	980,000	978,829	1,193,661
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	2,200,000	2,200,000	2,241,493
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO	321,000	317,957	312,263
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	2,236,750
PVTPL SAUDI ARABIAN OIL CO FIXED 4.25% 04-16-2039	705,000	699,085	794,645
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	200,000	197,106	231,530
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	500,000	492,765	578,825
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,691,850
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000	1,737,015	2,211,479
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	3,060,000	3,048,078	3,130,010
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,415,000	2,478,457	2,470,253
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO	3,500,000	3,498,005	3,570,313
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,876,759
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000	600,000	619,500
PVTPL STELLANTIS FINANCE US INC 2.0% DUE01-29-2027	1,100,000	1,100,000	1,081,901
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	1,238,582
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,292,000	1,368,494	1,663,459
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 144A 3.29% DUE 06-03-2060/06-03-2020 REG	700,000	699,538	649,138
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG	770,000	769,784	800,633
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	835,000	834,708	879,547
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	2,200,000	2,199,230	2,317,370
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	3,253,541
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000	658,788	784,022
PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO	858,395	860,142	861,616
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048	289,574	289,924	290,948
PVTPL TRANSOCCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024	300,250	295,746	295,746
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	3,036,800
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000	2,080,125	2,567,250
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	571,000	705,175	747,909
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000	1,000,000	1,046,206
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,883,836
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	300,000	301,512	324,043
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	1,415,000	1,415,000	1,543,130
PVTPL UNICREDIT SPA 5.861% 06-19-2032	1,790,000	1,825,547	1,955,388
PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO	1,700,000	1,700,000	1,702,465
PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032	1,193,000	1,187,928	1,180,541
PVTPL USAA CAP CORP 2.125% DUE 05-01-2030 REG	853,000	850,543	853,716
PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO	3,050,000	3,053,850	3,008,949
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024	800,000	831,000	823,976
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000	4,788,384	5,288,545
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000	599,586	640,251
PVTPL XIAOMI BEST TIME INTL LTD 2.875% 07-14-2031	2,900,000	2,875,089	2,846,353
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO	500,000	500,638	516,331
QATAR PETE BD 144A 3.3% 07-12-2051	890,000	890,000	916,138
QATAR PETE BD 144A 3.3% 07-12-2051	1,800,000	1,800,000	1,852,862
QORVO INC COM	2,600	453,589	406,614

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
QUALCOMM INC 4.3% DUE 05-20-2047	570,000	566,117	716,145
QUALCOMM INC 4.3% DUE 05-20-2047	600,000	599,904	753,837
QUALCOMM INC 4.8% DUE 05-20-2045	1,595,000	1,747,049	2,119,813
QUALCOMM INC 4.8% DUE 05-20-2045	2,000,000	1,978,795	2,658,073
QUALCOMM INC COM	17,500	2,371,071	3,200,225
QUALCOMM INC FIXED 4.65% DUE 05-20-2035	640,000	814,944	796,850
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	1,276,738
RAYMOND JAMES FINL INC 3.75% 04-01-2051	210,000	208,725	232,807
RAYTHEON FIXED 3.03% DUE 03-15-2052	605,000	604,776	610,349
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	1,140,000	1,157,273	1,389,768
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	811,000	884,637	988,686
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,500,000	2,487,165	3,047,737
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	1,090,000	1,088,888	1,052,617
RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD	445,000	547,501	563,109
RAYTHEON TECHNOLOGIES CORPORATION NT 2.375% 03-15-2032	1,150,000	1,157,958	1,150,178
REALTY INCOME CORP 2.85% DUE 12-15-2032	445,000	471,062	462,362
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000	1,679,316	1,717,336
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	235,821
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	621,520
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030	600,000	598,830	657,341
REGENERON PHARMACEUTICALS INC COM	1,920	1,171,885	1,212,518
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000	2,351,795	2,842,859
REINSURANCE GROUP AMER INC COM NEW STK	8,200	954,656	897,818
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000	294,610	392,813
REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023	300,000	296,751	303,158
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000	464,481	458,473
REPUBLIC SVCS INC COM	8,600	1,152,866	1,199,270
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000	1,561,181	1,751,580
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000	1,686,587	1,616,568
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	230,000	278,387	282,373
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000	271,780	335,165
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,875,849
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000	520,896	515,198
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000	524,996	560,039
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000	835,075	894,436
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,600,000	1,703,639	1,895,442
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000	197,125	234,561
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,960,000	3,437,034	3,606,595
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	3,533,488
RIO TINTO FIN USA 5.2 DUE 11-02-2040	485,000	645,608	646,911
RIO TINTO FIN USA LTD 2.75% 11-02-2051	750,000	741,818	746,609
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	155,000	201,900	199,112
ROGERS 5% DUE 03-15-2044	800,000	793,848	989,768
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000	1,483,890	1,580,041
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	990,000	1,045,855	1,042,827
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	621,000	668,072	654,137
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	275,000	302,723	315,024
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	460,000	526,125	526,949
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	388,000	448,871	451,159
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	1,170,000	1,204,888	1,360,454
ROMANIA(REP OF) 2.875% SNR MTN 13/04/42 EUR	2,600,000	3,020,989	2,657,261
ROSS STORES INC COM	14,700	1,778,978	1,679,916
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	3,000,000	3,013,740	3,372,446
RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52	250,000	2,404	1,695
RPM INTL INC 5.25% DUE 06-01-2045	240,000	254,957	308,749
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	310,000	310,000	363,968
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,140,000	1,161,796	1,424,566
S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000	1,738,510	1,750,780
S&P GLOBAL INC 3.25% DUE 12-01-2049	485,000	518,111	527,713
S&P GLOBAL INC COM	2,590	1,191,287	1,222,299
SABINE PASS 5.75% DUE 05-15-2024	670,000	714,582	728,775
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	3,178,806
SALESFORCE COM INC COM STK	8,060	1,971,990	2,048,288
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	900,000	895,032	901,511
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,725,000	1,720,187	1,762,636
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,295,000	1,291,387	1,323,254
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	510,000	508,358	527,001
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	160,000	159,485	165,334
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	1,225,000	1,214,997	1,221,547
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	2,234,692
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000	219,347	255,438
SANDS CHINA LTD 2.3% 03-08-2027	600,000	581,244	564,780

NTESS RETIREMENT INCOME PLAN

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Plan #: 006

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SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	1,900,000	1,870,740	1,993,214
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000	1,159,754	1,292,784
SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032	2,100,000	2,100,000	2,123,049
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	1,700,000	1,700,000	1,665,348
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000	227,500	234,966
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000	1,292,070	1,560,021
SAUDI ARABIA 5% SNR MTN 17/04/49 USD1000	1,300,000	1,271,738	1,652,464
SBA COMMUNICATIONS CORP COM USD0.01 CL A	4,780	1,618,948	1,859,516
SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033	495,000	731,699	714,864
SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031	500,000	499,295	520,200
SEAGATE TECHNOLOGY HOLDINGS PLC	2,200	227,254	248,556
SEI INVTs CO COM	14,400	860,318	877,536
SEMPRA 4% DUE 02-01-2048	2,470,000	2,715,639	2,757,009
SEMPRA 6% DUE 10-15-2039	2,600,000	3,172,858	3,597,067
SEMPRA 6% DUE 10-15-2039	654,000	723,535	904,801
SEMPRA ENERGY 3.4% 01-12-2018	300,000	274,470	319,588
SEMPRA ENERGY 3.8% DUE 02-01-2038	420,000	415,456	461,923
SERVICENOW INC COM USD0.001	6,350	3,687,863	4,121,849
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO	3,300,000	3,291,750	3,295,875
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	175,000	203,778	213,294
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,550,000	1,545,520	1,889,174
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	830,000	983,342	1,011,622
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	815,000	946,568	1,019,292
SHELL INTL FIN B V 2.875% DUE 11-26-2041	1,515,000	1,497,328	1,520,639
SHELL INTL FIN B V 3% DUE 11-26-2051	1,705,000	1,700,976	1,739,342
SHELL INTL FIN B V 3% DUE 11-26-2051	1,270,000	1,275,090	1,295,580
SHELL INTL FIN B V 3.125% DUE 11-07-2049	935,000	984,318	965,804
SHELL INTL FIN B V 3.25% DUE 04-06-2050	605,000	647,652	646,133
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000	1,074,340	1,067,989
SHELL INTL FIN B V 3.625% DUE 08-21-2042	718,000	626,703	790,892
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,315,000	1,260,427	1,448,500
SHELL INTL FIN B V 3.75% DUE 09-12-2046	885,000	979,640	997,185
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000	6,048,290	7,108,247
SHELL INTL FIN B V 4% DUE 05-10-2046	985,000	1,134,477	1,149,314
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000	157,993	157,520
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000	1,284,791	1,513,404
SHELL INTL FIN B V 6.375% DUE 12-15-2038	705,000	1,051,245	1,028,987
SHELL INTL FIN B V 6.375% DUE 12-15-2038	200,000	296,012	291,911
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	2,250,576
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	370,000	368,267	462,618
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	1,240,000	1,224,967	1,215,846
SHERWIN-WILLIAMS FIXED 2.2% DUE 03-15-2032	325,000	317,362	321,605
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	312,000	310,179	329,741
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000	936,656	961,744
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	240,542
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	200,000	225,900	225,094
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	295,000	331,438	332,014
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	1,171,259
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	679,250
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	995,000	1,027,972	1,022,496
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	440,000	436,691	452,159
SKYWORKS SOLUTIONS INC COM	18,200	3,029,768	2,823,548
SLM CORP COM	44,600	884,592	877,282
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	25,219	25,219	26,230
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	484,050
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000	700,000	735,280
SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048	1,873,000	1,850,528	2,301,619
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	1,110,000	1,107,403	1,207,089
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	1,865,000	1,852,076	1,782,802
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	68,000	70,448	76,540
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	1,054,050
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	125,000	143,508	153,101
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	416,480
SOUTHERN CO 4.25% DUE 07-01-2036	1,360,000	1,382,623	1,536,664
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	2,467,921
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000	2,494,125	2,912,135
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	786,419
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,388,737
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	535,000	532,088	571,519
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	990,000	1,043,575	1,024,785
SOUTHN CAL EDISON 4% DUE 04-01-2047	906,000	938,524	1,002,278
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	995,640

NTSS RETIREMENT INCOME PLAN

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SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000	736,921	731,798
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000	645,806	706,913
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000	1,388,939	1,348,488
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000	1,416,641	1,351,496
SOUTHN CAL EDISON 5.625% DUE 02-01-2036	320,000	409,242	403,025
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	1,027,636
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000	136,408	129,535
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	259,474
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,597,141
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000	446,903	536,508
SOUTHN CAL GAS 3.75 DUE 09-15-2042	101,000	99,971	111,726
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	350,000	426,269	415,531
SOUTHN COPPER 6.75% DUE 04-16-2040	595,000	850,449	832,256
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,555,000	1,536,359	2,135,824
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000	1,358,954	1,888,590
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	2,005,000	2,848,607	2,864,644
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,530,000	1,545,751	1,523,160
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,800,000	1,793,502	1,791,953
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	480,000	477,240	540,566
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000	256,588	257,024
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000	3,949,560	4,569,315
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	460,000	425,397	496,613
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000	1,076,617	1,107,521
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000	1,114,438	1,386,068
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	380,000	419,018	413,448
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	270,000	281,278	328,018
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	325,000	424,902	408,070
SPECTRA ENERGY 4.5% DUE 03-15-2045	625,000	702,754	724,719
SPECTRA ENERGY 4.5% DUE 03-15-2045	830,000	834,673	962,427
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,595	3,391,684
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	579,775
SPIRE MO INC 3.3% DUE 06-01-2051	590,000	589,748	641,758
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000	1,973,792	2,201,336
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000	700,000	784,000
SS&C TECHNOLOGIES HLDGS INC COM	16,638	1,161,121	1,363,983
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO	1,088,425	1,077,541	1,088,882
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000	693,370	823,087
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	1,760,000	1,685,724	1,700,784
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,861,193
STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO	1,995,000	1,990,012	1,986,561
STATE STR CORP FLTGT RT 3.79975% DUE 12-29-2049	215,000	215,000	215,512
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	2,290,000	1,743,220	1,952,652
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000	2,984,880	3,894,367
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000	899,991	922,936
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	1,420,000	1,444,299	1,436,551
STEEL DYNAMICS INC COM	16,600	1,031,625	1,030,362
STIFEL FINL CORP COM	12,300	823,553	866,166
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	657,533
STRYKER CORP 2.9% DUE 06-15-2050 REG	500,000	498,505	504,208
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	2,440,818
SUMITOMO MITSUI 2.13% DUE 07-08-2030	1,000,000	1,000,000	972,563
SUMITOMO MITSUI FINL GROUP INC SR NT 2.222% 09-17-2031	670,000	659,427	657,952
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,413,336
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000	187,058	203,604
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,859,223
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,485,000	1,495,175	1,705,164
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	455,000	448,389	523,996
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000	691,083	800,389
SUNOCO LOGISTICS 6.1% DUE 02-15-2042	410,000	476,453	501,381
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	782,000	824,258	920,455
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000	548,000	565,212
SUTTER HEALTH 3.161% DUE 08-15-2040	500,000	500,000	515,704
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000	495,000	520,642
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000	1,247,054	1,286,354
SUZANO AUSTRIA GMBH 3.125% 01-15-2032	890,000	878,984	861,084
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,719,262
SYNCHRONY FINL COM	30,000	1,017,014	1,391,700
SYNEOS HEALTH INC COM	9,100	781,772	934,388
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000	697,088	723,678
SYNNEX CORP 09/08/2031 2.65% 08-09-2031	2,600,000	2,584,608	2,502,368
SYNOPSIS INC COM	13,750	3,914,809	5,066,875
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000	1,160,075	1,376,994

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
SYSCO CORP 5.375% DUE 09-21-2035	285,000	373,111	359,278
SYSCO CORP COM	12,900	1,004,812	1,013,295
SYSCO CORPORATION 3.15% 12-14-2051	405,000	402,197	400,206
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	1,047,000	1,063,617	1,067,661
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	430,000	437,719	438,485
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	2,970,000	3,043,842	3,005,157
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000	1,200,000	1,214,205
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,995,000	2,005,912	2,018,615
TAMPA ELEC CO 4.1% DUE 06-15-2042	765,000	860,587	883,885
TAMPA ELEC CO 4.3% DUE 06-15-2048	686,000	694,850	841,260
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,795,887
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,248,000	1,397,724	1,573,818
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	4,459,827
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	362,000	396,245	403,614
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	1,067,075
TAMPA ELEC CO NT 3.45% 03-15-2051	290,000	292,926	317,854
TAPESTRY INC COM USD0.01	42,100	1,740,632	1,709,260
TARGET CORP 3.625% DUE 04-15-2046	215,000	259,193	253,442
TARGET CORP 4% DUE 07-01-2042	500,000	633,010	613,287
TARGET CORP 6.5% DUE 10-15-2037	230,000	360,307	346,892
TARGET CORP COM STK	19,420	4,751,730	4,494,565
TARGET CORP FIXED 3.9% DUE 11-15-2047	655,000	840,150	814,196
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	270,000	435,526	427,403
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,425,462
TEACHERS INS & 3.3% DUE 05-15-2050	704,000	703,064	736,953
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	2,953,291
TEACHERS INS & 4.27% DUE 05-15-2047	556,000	660,595	673,791
TEACHERS INS & 6.85% DUE 12-16-2039	106,000	129,797	158,509
TELEFONICA 7.045% DUE 06-20-2036	155,000	195,915	221,440
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000	1,200,000	1,384,139
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000	187,258	241,341
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	150,000	173,311	181,005
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	945,000	1,066,717	1,140,334
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	305,000	343,221	379,844
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	2,884,000	3,012,841	3,591,704
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000	4,545,390	5,604,253
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000	1,000,000	1,303,054
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	920,000	1,192,967	1,198,809
TELUS CORP 4.6% DUE 11-16-2048	1,365,000	1,348,074	1,742,697
TELUS CORP 4.6% DUE 11-16-2048	247,000	292,483	315,345
TENCENT HLDGS LTD 2.88% DUE 04-22-2031	1,000,000	999,910	1,018,948
TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024	1,500,000	1,500,000	1,505,475
TESLA INC COM USD0.001	880	652,630	929,966
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	575,000	575,000	521,544
TEXAS INSTRS INC 2.7% 09-15-2051	895,000	888,798	898,719
TEXAS INSTRS INC 4.15% DUE 05-15-2048	300,000	393,364	375,556
TEXAS INSTRUMENTS INC COM	32,000	5,743,092	6,031,040
TEXAS ROADHOUSE INC COMMON STOCK	10,400	1,010,650	928,512
THERMO FISHER CORP	1,980	931,461	1,321,135
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000	1,316,069	1,381,574
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	1,480,000	1,482,792	1,501,585
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	500,000	499,640	689,628
THOR INDS INC COM STK	7,200	752,546	747,144
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	546,569
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	364,627
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000	883,498	1,033,111
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	1,000,708
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	2,621,854
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,930,000	3,274,603	3,665,092
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000	140,218	183,537
TIME WARNER CABLE 6.75% DUE 06-15-2039	560,000	578,659	764,682
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000	1,123,884	1,476,482
TIME WARNER ENTMT 8.375% DUE 07-15-2033	293,000	339,420	427,095
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,457,662
TIME WARNER ENTMT 8.375% DUE 07-15-2033	280,000	420,325	408,145
TJX COS INC COM NEW	16,000	1,055,790	1,214,720
T-MOBILE USA INC 2.55% 02-15-2031	1,000,000	997,930	996,082
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	930,000	920,063	910,556
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	1,520,000	1,490,541	1,488,221
T-MOBILE USA INC 3.6% 11-15-2060	5,700,000	5,685,465	5,695,825
T-MOBILE USA INC 3.6% 11-15-2060	1,490,000	1,501,010	1,488,909
T-MOBILE USA INC 3.875% 04-15-2030	1,800,000	1,787,004	1,971,226

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	435,000	434,936	498,539
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	3,080,000	3,067,933	3,076,465
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	1,600,000	1,611,916	1,598,164
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	600,000	596,532	599,311
T-MOBILE USA INC SR SECD NT 144A 3.6% 11-15-2060	1,350,000	1,362,677	1,349,011
T-MOBILE USA INC TMUS 3.3% 02-15-2051	1,040,000	1,028,260	1,019,569
T-MOBILE USA INC TMUS 3.3% 02-15-2051	3,395,000	3,370,561	3,328,306
TN GAS PIPELN CO 7% DUE 03-15-2027	825,000	1,003,364	1,022,107
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000	856,674	893,755
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	377,293
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000	1,079,746	1,110,521
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000	2,153,614	2,503,841
TOLL BROS INC COM	9,100	556,765	658,749
TORO CO COM	6,700	649,468	669,397
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,375,000	1,373,979	1,396,958
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,040,000	1,051,368	1,070,119
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	629,000	640,316	647,216
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	1,090,698
TOTAL CAP INTL 3.386% DUE 06-29-2060	565,000	565,000	601,881
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	758,986
TOTAL CAP INTL 3.461% DUE 07-12-2049	315,000	340,603	341,544
TRANS UNION LLC TERM LOAN B DUE 12-01-2028 BEO	1,100,000	1,097,250	1,096,425
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000	1,723,552	1,880,799
TRANSCANADA 4.625% DUE 03-01-2034	385,000	459,517	452,567
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000	1,874,870	2,179,823
TRANSCANADA 4.875% DUE 05-15-2048	47,000	47,286	59,962
TRANSCANADA 5% DUE 10-16-2043	546,000	595,386	682,479
TRANSCANADA 5.6% DUE 03-31-2034	425,000	536,824	532,080
TRANSCANADA 5.85% DUE 03-15-2036	245,000	260,153	319,663
TRANSCANADA 6.2% DUE 10-15-2037	350,000	448,812	476,968
TRANSCANADA 7.625% DUE 01-15-2039	907,000	1,298,467	1,414,512
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000	2,194,016	2,908,918
TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	510,000	676,301	709,088
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	2,170,875
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,494,500
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	316,000	316,000	345,230
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000	762,000	800,100
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	770,000	764,425	933,873
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	675,000	671,112	758,872
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	638,577
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	360,000	424,843	422,161
TRANSUNION COM	3,661	413,805	434,121
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000	317,773	368,537
TRAVELERS COS INC 4% DUE 05-30-2047	570,000	710,347	683,188
TRAVELERS COS INC 4% DUE 05-30-2047	630,000	627,266	755,102
TRAVELERS COS INC 4.1% 03-04-2049	385,000	485,358	467,356
TRAVELERS COS INC 4.3% 08-25-2045	455,000	511,032	563,143
TRAVELERS COS INC 4.3% 08-25-2045	508,000	616,717	628,740
TRAVELERS COS INC 5.35% DUE 11-01-2040	275,000	375,598	373,516
TRAVELERS COS INC 6.25% DUE 06-15-2037	205,000	290,339	294,403
TRAVELERS COS INC COM STK	4,000	593,576	625,720
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	1,365,000	1,388,955	1,431,688
TRAVELERS FIXED 2.55% DUE 04-27-2050	201,000	196,861	191,874
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	89,000	89,000	87,484
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000	285,000	346,889
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	2,316,229
TSMC ARIZ CORP 2.5% DUE 10-25-2031	635,000	632,212	643,829
TSMC ARIZ CORP SR NT 3.25% 10-25-2051	495,000	488,357	523,426
TSMC ARIZ CORP SR NT 3.25% 10-25-2051	670,000	661,009	708,476
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	765,000	756,570	799,194
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	1,630,000	1,633,630	1,702,858
TWITTER INC COM	29,100	1,772,300	1,257,702
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	2,735,248
TYSON FOODS INC 5.1% 09-28-2048	800,000	773,744	1,079,517
TYSON FOODS INC CL A COM (DELAWARE)	7,400	531,331	644,984
UBS GROUP AG 3.875% 12-29-2049	2,635,000	2,635,000	2,596,661
UDR INC 3.1% DUE 11-01-2034	325,000	323,560	337,030
UDR INC CORP 3.2% 01-15-2030	1,000,000	996,620	1,051,585
UDR INC FIXED 1.9% DUE 03-15-2033	880,000	876,286	812,368
ULTA BEAUTY INC COM STK USD0.01	1,110	420,406	457,697
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000	900,000	1,001,889
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	890,000	878,501	883,631

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UNILEVER CAP CORP 5.9% DUE 11-15-2032	310,000	421,256	417,249
UNION ELEC CO 2.625% DUE 03-15-2051	255,000	251,384	245,469
UNION ELEC CO 2.625% DUE 03-15-2051	2,105,000	2,094,938	2,026,325
UNION ELEC CO 3.25% DUE 10-01-2049	1,480,000	1,544,144	1,578,947
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000	1,074,758	1,256,717
UNION PAC CORP 3.25% DUE 02-05-2050	150,000	161,370	161,377
UNION PAC CORP 3.25% DUE 02-05-2050	350,000	367,013	376,547
UNION PAC CORP 3.55% DUE 05-20-2061	2,860,000	3,198,324	3,170,924
UNION PAC CORP 3.55% DUE 08-15-2039	470,000	468,660	522,191
UNION PAC CORP 3.799% DUE 10-01-2051	700,000	704,989	817,536
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	765,000	812,977	904,616
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,918,000	2,479,554	3,450,546
UNION PAC CORP 3.875% DUE 02-01-2055	330,000	391,694	384,943
UNION PAC CORP 3.95% DUE 08-15-2059	505,000	564,523	599,771
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	2,850,395
UNION PAC CORP 3.95% DUE 08-15-2059	380,000	376,971	451,312
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	610,044
UNION PAC CORP 4.375% DUE 09-10-2038	580,000	704,677	674,845
UNION PAC CORP 4.5% 09-10-2048	595,000	784,537	752,456
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000	1,720,370	2,284,636
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	448,000	342,503	445,007
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000	259,883	295,972
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000	1,349,844	1,745,253
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	570,000	641,124	663,196
UNION PAC CORP FIXED 4% DUE 04-15-2047	335,000	368,410	395,342
UNION PAC CORP FIXED 4% DUE 04-15-2047	230,000	271,179	271,429
UNION PACIFIC CORP 3.6% DUE 09-15-2037	990,000	996,719	1,100,061
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	547,313	547,313	542,914
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	1,787,996	1,783,919	1,790,428
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027	107,760	107,760	112,771
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG	1,155,000	1,294,139	1,311,006
UNITED PARCEL SERVICE 5.3% 04-01-2050	240,000	351,656	355,768
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000	1,690,106	2,520,020
United States dollar - Cash (externally held)	100,000	100,000	100,000
United States dollar - Cash Collateral Due to/from CCP Broker	(6,155,719)	(6,155,720)	(6,155,720)
United States dollar - Cash Collateral Due to/from CCP Broker	551,556	551,556	551,556
United States dollar - Futures initial margin	1,546,000	1,546,000	1,546,000
United States dollar - Invested cash	39,657,735	39,657,735	39,657,735
United States dollar - Invested cash	925,653	925,653	925,653
United States dollar - Invested cash	97	97	97
United States dollar - Invested cash	8,137,209	8,137,209	8,137,209
United States dollar - Invested cash	6,195,071	6,195,071	6,195,071
United States dollar - Variation Margin	520,809	520,809	520,809
United States dollar - Variation Margin	719,266	719,266	719,266
United States dollar - Variation Margin	(92,645)	(92,645)	(92,645)
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	29,141,000	29,276,915	29,842,205
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	6,640,000	6,825,956	6,799,775
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000	17,456,846	17,687,025
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	37,700,000	23,670,440	23,377,846
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000	25,666,579	25,494,146
UNITED STATES TREAS BD STRIPPED PRIN PMT2CP DUE 02-15-2043	87,500,000	58,179,123	57,938,479
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	3,100,000	2,543,719	2,645,172
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	2,405,000	2,225,454	2,390,345
UNITED STATES TREAS BDS 1.875% 11-15-2051	17,200,000	17,317,219	17,143,562
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	24,300,000	23,970,920	24,128,191
UNITED STATES TREAS BDS 2% 11-15-2041	3,655,000	3,717,130	3,708,683
UNITED STATES TREAS BDS 2% 11-15-2041	480,000	492,127	487,050
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	34,217,000	36,290,497	36,050,817
UNITED STATES TREAS BDS 2.25% 08-15-2049	6,240,000	6,709,433	6,707,269
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	3,839,000	3,864,284	4,258,891
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	2,000	2,669	2,419
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	60,000	58,705	52,809
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	1,237,500	1,156,243	1,089,193
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	2,133,300	2,051,263	1,996,885
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	3,836,700	3,496,239	3,591,361
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(4,848,000)	(6,119,458)	(5,984,439)
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	18,242,000	19,513,555	20,125,344
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	270,000	261,373	262,617
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	8,500,000	8,112,852	8,267,578
UNITED STATES TREAS NTS 1.375% 11-15-2031	3,305,000	3,289,762	3,267,302
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	(2,990,000)	(3,038,127)	(3,036,135)
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	400,000	384,719	388,641

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	56,000	56,581	65,468
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	1,075,000	1,170,869	1,256,759
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000	1,381,827	1,679,240
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	880,000	950,957	1,063,116
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	1,348,441
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000	1,680,728	1,806,461
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,550,000	1,608,657	1,723,086
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	1,000,000	1,032,707	1,201,946
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	4,807,783
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	3,125,059
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	115,722
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	185,000	229,222	225,294
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	2,435,616
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	2,455,788
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	693,499
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000	534,936	669,715
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000	914,986	1,114,519
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000	1,077,035	1,388,074
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	308,583	307,073
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000	2,656,288	2,952,688
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	650,000	909,119	903,175
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	695,000	962,951	1,029,424
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000	1,730,549	2,062,082
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000	1,955,443	2,120,097
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	190,000	298,589	291,897
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	2,610,273
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,340,000	2,448,178	2,908,590
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	345,000	359,242	351,243
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	1,860,000	1,982,861	1,902,132
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	3,030,000	3,028,490	3,180,313
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,660,000	1,707,610	1,802,889
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	585,000	581,227	635,355
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	6,474,851
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000	710,297	855,169
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	2,215,388
UNITEDHEALTH GROUP INC COM	8,810	3,454,051	4,423,853
UNIV PA TRUSTEES 2.396% DUE 10-01-2050	445,000	445,000	426,111
UNIV PA TRUSTEES 3.61% DUE 02-15-2119	350,000	350,000	405,425
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	3,190,559
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	520,000	520,000	615,863
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	1,470,918
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	988,803
UNIVERSITY VA UNIV REVS REF-TAXABLE-GEN-SER B 2.584% 11-01-2051	860,000	860,000	869,097
UNUM GROUP 4% DUE 06-15-2029	550,000	547,981	607,591
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	3,733,000	4,019,477	4,569,111
UNUM GROUP	23,600	837,456	579,852
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	102,481	103,506	107,399
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049	1,990,000	1,990,000	1,989,602
US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049	1,854,000	1,867,461	2,003,006
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000)	(2,859,396)	(2,857,417)
US TREASURY N/B 2.375% 05-15-2029	(6,668,000)	(7,111,753)	(7,113,141)
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	2,190,502	2,190,502	2,399,908
UTD AIRLS INC 3.5% DUE 03-01-2030	1,313,779	1,299,682	1,368,846
UTD PARCEL SVC INC 3.75% 11-15-2047	620,000	705,689	739,807
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	340,000	487,179	459,219
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	2,091,064	2,214,647
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,258,000	2,398,176	2,523,927
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,605,000	1,808,737	1,794,022
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	15,000	18,342	17,416
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000	2,891,996	3,367,074
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	1,480,000	1,609,924	1,718,369
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,675,000	4,090,046	4,580,111
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	795,000	929,471	990,799
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,692	1,866,318
VA ELEC & PWR CO 3.8% DUE 09-15-2047	140,000	172,409	158,714
VA ELEC & PWR CO 4% DUE 11-15-2046	915,000	1,099,244	1,063,524
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	5,339,907
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	691,228
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000	1,496,497	1,926,478
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000	4,519,168	4,658,050
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000	1,530,496	1,546,332
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	345,000	586,663	609,697

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	1,500,000	1,597,649	1,736,265
VALE OVERSEAS LTD 6.875% DUE 11-10-2039	435,000	588,546	583,992
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000	2,397,791	2,747,876
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	1,065,000	1,440,142	1,415,129
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	325,000	325,288	336,378
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000	297,528	310,503
VALE S A 5.625% DUE 09-11-2042	375,000	474,000	446,722
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000	906,478	1,007,081
VALERO ENERGY CORP 6.625% DUE 06-15-2037	810,000	1,011,403	1,093,479
VALERO ENERGY CORP NEW 3.65% 12-01-2051	730,000	727,620	728,011
VEEVA SYS INC CL A COM CL A COM	5,320	1,541,580	1,359,154
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	2,285,775
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	777,313
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000	1,488,260	1,726,966
VERIZON 2.65% DUE 11-20-2040	490,000	473,652	466,958
VERIZON 2.65% DUE 11-20-2040	2,660,000	2,615,486	2,534,914
VERIZON 3.85% DUE 11-01-2042	1,535,000	1,438,556	1,720,632
VERIZON 4% DUE 03-22-2050	2,000,000	2,510,340	2,324,168
VERIZON 4% DUE 03-22-2050	900,000	900,000	1,045,876
VERIZON 4% DUE 03-22-2050	810,000	951,447	941,288
VERIZON 4.125% DUE 08-15-2046	1,110,000	1,312,174	1,291,543
VERIZON 4.272% DUE 01-15-2036	1,387,000	1,340,016	1,629,362
VERIZON 4.5% DUE 08-10-2033	1,330,000	1,593,880	1,565,612
VERIZON 4.75% DUE 11-01-2041	190,000	200,972	235,488
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	140,767
VERIZON 4.812% DUE 03-15-2039	2,000,000	1,998,560	2,513,695
VERIZON 4.812% DUE 03-15-2039	193,000	155,006	242,572
VERIZON 4.862% DUE 08-21-2046	545,000	513,384	703,684
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	143,438
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	3,030,000	3,049,302	3,180,990
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,755,000	2,850,652	2,892,286
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,600,000	1,585,680	1,729,486
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	638,000	644,124	689,632
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	5,300,000	5,252,565	5,728,921
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	4,317,000	4,324,283	4,701,015
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,495,000	1,498,225	1,627,986
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000	1,484,835	1,633,431
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	3,324,000	3,396,295	3,876,960
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	385,000	450,666	449,046
VERIZON COMMUNICATIONS BND5 5.25% DUE 03-16-2037 REG	7,882,000	8,500,487	10,262,391
VERIZON COMMUNICATIONS COM	93,400	5,102,188	4,853,064
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	1,575,000	1,562,211	1,558,387
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	3,625,000	3,621,002	3,453,321
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	2,196,000	2,020,840	2,087,759
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,145,000	812,836	1,088,563
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	3,374,000	3,369,048	3,207,695
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000	1,189,488	1,139,160
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,475,000	1,383,841	1,400,217
VERIZON FIXED 4.016% DUE 12-03-2029	459,000	446,754	515,058
VERTEX PHARMACEUTICALS INC COM	14,210	2,964,287	3,120,516
VIACOM INC NEW 4.375% DUE 03-15-2043	1,791,000	1,953,781	2,043,356
VIACOM INC NEW 5.85% DUE 09-01-2043	791,000	1,013,861	1,068,265
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	508,000	595,493	649,780
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	2,045,000	2,549,672	2,615,747
VIATRIS INC 4.0% 06-22-2050	1,240,000	1,270,431	1,325,357
VIATRIS INC SR NT 3.85% 06-22-2040	765,000	763,409	812,306
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	3,000,000	2,993,490	3,023,024
VISA INC 2.7% DUE 04-15-2040	725,000	739,820	742,901
VISA INC 2.7% DUE 04-15-2040	2,145,000	2,160,243	2,197,962
VISA INC 3.65% 09-15-2047	183,000	199,452	213,982
VISA INC 3.65% 09-15-2047	1,795,000	1,787,515	2,098,897
VISA INC 4.15% DUE 12-14-2035	225,000	224,696	269,657
VISA INC 4.15% DUE 12-14-2035	550,000	659,912	659,162
VISA INC 4.3% DUE 12-14-2045	1,041,000	1,081,452	1,314,205
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	2,524,890
VISA INC 4.3% DUE 12-14-2045	2,550,000	3,059,085	3,219,235
VISA INC FIXED 2% DUE 08-15-2050	515,000	486,473	455,359
VISTRA CORP COM USD0.01	70,300	1,702,061	1,600,731
VMWARE INC CL A COM CL A COM	9,100	1,042,521	1,054,508
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	2,700,000	2,689,848	3,127,397
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,770,000	2,030,243	2,050,182
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000	3,694,960	4,702,952

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,355,000	2,116,045	2,768,863
VODAFONE GROUP PLC 5% DUE 05-30-2038	685,000	880,883	853,489
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000	886,743	1,186,600
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	345,000	458,833	454,863
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,320,000	2,327,950	3,031,603
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	525,000	644,644	664,307
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	345,000	468,896	468,601
VORNADO RLTY L P NT 3.4% 06-01-2031	925,000	921,180	947,000
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	550,992
WA GAS LT CO 3.796% DUE 09-15-2046	495,000	487,714	562,243
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	315,000	431,581	422,503
WALMART INC 2.5% DUE 09-22-2041 BEO	1,785,000	1,785,000	1,805,108
WALMART INC 2.5% DUE 09-22-2041 BEO	980,000	980,000	991,040
WALMART INC COM	49,600	6,895,347	7,176,624
WALMART INC NT 2.65% 09-22-2051	1,455,000	1,449,617	1,493,890
WALMART INC NT 2.65% 09-22-2051	1,770,000	1,763,451	1,817,309
WALT DISNEY CO	16,600	2,813,643	2,571,174
WASTE CONNECTIONS 3.05% DUE 04-01-2050	270,000	272,894	267,390
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	1,585,000	1,562,897	1,566,475
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	640,000	678,234	669,354
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	625,000	618,738	597,063
WATERS CORP COM	2,130	727,830	793,638
WEC ENERGY GROUP INC COM	11,900	1,130,253	1,155,133
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	599,060
WELLPOINT INC 5.1% DUE 01-15-2044	837,000	847,385	1,108,291
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	3,310,307
WELLS FARGO & CO 3.9% DUE 05-01-2045	1,645,000	1,899,318	1,888,011
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	2,377,908
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000	773,814	891,715
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000	12,322,440	15,024,771
WELLS FARGO & CO 4.75% DUE 12-07-2046	430,000	534,911	538,388
WELLS FARGO & CO 4.9% DUE 11-17-2045	775,000	754,928	977,590
WELLS FARGO & CO 4.9% DUE 11-17-2045	570,000	678,181	719,002
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	2,522,812
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,892,109
WELLS FARGO & CO 5.375% DUE 11-02-2043	700,000	697,928	927,752
WELLS FARGO & CO 5.375% DUE 11-02-2043	165,000	217,767	218,684
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	13,916,273
WELLS FARGO & CO 5.606% DUE 01-15-2044	787,000	1,061,605	1,067,889
WELLS FARGO & CO 5.875% DUE 12-29-2049	1,460,000	1,460,000	1,595,050
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	405,000	555,329	554,978
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	3,908,000	4,852,167	5,355,194
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	1,650,000	2,143,691	2,261,021
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	4,000,000	4,000,000	4,113,498
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	5,740,000	5,790,343	5,902,870
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000	1,241,400	1,517,823
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	6,661,000	6,671,361	8,088,173
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	1,114,802
WELLS FARGO CO 3.9% 12-31-2049	1,720,000	1,720,000	1,767,300
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	1,571,832
WEST PHARMACEUTICAL SVCS INC COM	3,033	1,309,158	1,422,507
WESTAR ENERGY INC 4.1% DUE 04-01-2043	1,235,000	1,360,463	1,440,495
WESTERN DIG CORP 3.1% DUE 02-01-2032	280,000	279,233	282,044
WESTERN UN CO 2.85% DUE 01-10-2025	800,000	798,760	828,235
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.40% DUE 03-15-2024	1,500,000	1,497,075	1,586,809
WESTLAKE CHEM CORP 3.125% DUE 08-15-2051BEO	1,075,000	1,045,556	1,039,365
WESTLAKE CHEM CORP 4.375% 11-15-2047	335,000	394,074	395,228
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	865,000	838,375	828,752
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,325	3,943,500
WESTPAC BKG 2.963% DUE 11-16-2040	845,000	823,981	831,120
WESTPAC BKG CORP 3.02% 11-18-2036	1,595,000	1,595,000	1,578,609
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	230,000	268,362	269,575
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	515,000	515,000	512,342
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	3,500,000	3,828,000	3,906,920
WI ELEC PWR CO 4.3% DUE 12-15-2045	700,000	788,277	827,719
WI ENERGY CORP FLTGT RT 2.2685% DUE 05-15-2067	847,000	431,970	786,651
WILLIAMS COS INC 5.75% DUE 06-24-2044	420,000	478,997	546,656
WILLIAMS COS INC 8.75% DUE 03-15-2032	760,000	1,121,669	1,126,565
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	870,000	890,994	1,072,403
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	420,000	515,285	522,842
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	195,000	216,136	254,726
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000	1,548,576	2,035,975

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2021

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
WILLIAMS SONOMA INC COM	2,600	438,028	439,738
WILLIS N AMER INC 3.875% DUE 09-15-2049	780,000	870,335	849,367
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	626,136
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	800,000	985,094	1,013,667
WILLIS TOWERS WATSON PLC COM USD0.000115	2,600	598,047	617,474
WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG	185,000	184,747	181,890
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051	930,000	928,317	917,150
WORKDAY INC CL A COM USD0.001	760	202,702	207,617
WRKCO INC 3% DUE 06-15-2033	555,000	572,040	571,462
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	798,785
WRKCO INC FIXED 4.2% DUE 06-01-2032	445,000	527,401	507,799
WYETH 6% DUE 02-15-2036	3,510,000	4,466,613	4,957,394
WYETH 6.5% DUE 02-01-2034	425,000	620,097	607,492
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	940,000	1,207,805	1,326,692
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,390,894
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	668,998
XPO LOGISTICS INC COM	7,600	595,507	588,468
YALE UNIV 1.482% DUE 04-15-2030/06-09-2020 REG	410,000	410,000	400,575
YALE UNIV 2.402% DUE 04-15-2050	335,000	335,000	330,842
ZOETIS INC 4.7 02-01-2043	600,000	768,873	766,864
ZOETIS INC 4.7 02-01-2043	900,000	898,794	1,150,296
ZOETIS INC COM USD0.01 CL 'A'	3,800	616,663	927,314
ZOETIS INC FIXED 4.45% DUE 08-20-2048	700,000	692,132	897,267
ZYNGA INC	179,400	1,312,647	1,148,160
		5,729,676,853	7,215,744,882