

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2022</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	▶ ☒
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
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>	1b Three-digit plan number (PN) ▶	<u>006</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>		
1c Effective date of plan <u>06/01/1950</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.	10/10/2023	NANCY MULLER, CPA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2023	JOSHUA PARSONS, CPA
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

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 13696
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)..... h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		6a(1) 3901 6a(2) 3544 6b 7514 6c 1169 6d 12227 6e 1239 6f 13466 6g 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:		
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)		
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ 1 A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 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>2022</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
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
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(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	856	01/01/2022	12/31/2022

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end.....	4	13408524
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	10869881

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.....**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)****a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b**

13618151

c Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

938500

(4) Transferred from separate account.....

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions.....

7c(6)

938500

d Total of balance and additions (add lines **7b** and **7c(6)**)**7d**

14556651

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

1030303

(2) Administration charge made by carrier.....

7e(2)

117824

(3) Transferred to separate account.....

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions.....

7e(5)

1148127

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**)**7f**

13408524

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

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 2022 This Form is Open to Public Inspection
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

▶ **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>2022</u>	
2 Assets:	
a Market value.....	2a <u>7193231525</u>
b Actuarial value	2b <u>6979899494</u>
3 Funding target/participant count breakdown	(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment	<u>8591</u> <u>3898723070</u> <u>3898723070</u>
b For terminated vested participants.....	<u>1204</u> <u>118970782</u> <u>118970782</u>
c For active participants.....	<u>3901</u> <u>1552317304</u> <u>1635286789</u>
d Total	<u>13696</u> <u>5570011156</u> <u>5652980641</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>5.45 %</u>
6 Target normal cost	
a Present value of current plan year accruals.....	6a <u>90223936</u>
b Expected plan-related expenses	6b <u>12661000</u>
c Total (line 6a + line 6b)	6c <u>102884936</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>09/20/2023</u>
	Signature of actuary	Date
<u>BRIAN P. LEVINE</u>	Type or print name of actuary	<u>23-06424</u>
		Most recent enrollment number
<u>AON CONSULTING, INC.</u>	Firm name	<u>214-989-2661</u>
		Telephone number (including area code)
<u>MSC #17849</u> <u>PO BOX 803507</u> <u>DALLAS, TX 75380</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) 2022
v. 220413

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.75 %2nd segment:
5.18 %3rd segment:
5.92 %☐ 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** Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**b** Is the plan required to provide a projection of expected benefit payments? 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**

102884936

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

102884936

32 Amortization installments:**a** Net shortfall amortization installment

Outstanding Balance

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

Total balance

35 Balances elected for use to offset funding requirement.....

0

0

0

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**

42273765

38 Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36).....**38a**

42273765

b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances**38b**

0

39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....**39**

0

40 Unpaid minimum required contributions for all years.....**40**

0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)**41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☐ 2021

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2022
		This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022	
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
--

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	2053893	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	1596050	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(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	1210597	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)

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	1205794	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NTESS, LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	1037573	Yes ☐ No ☒	Yes ☐ No ☐		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	1018621	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NORTHERN TRUST CORPORATION

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 52 59 21	TRUSTEE	747277	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NUMERIC INVESTORS, LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	416068	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	113335	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	21200	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="text-align: center; font-size: 1.2em; font-weight: bold;">2022</div> This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ►	006
C Plan or DFE 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 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: SHORT TERM FUND			
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY			
c EIN-PN 22-1211670-044	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 7255182	
a Name of MTIA, CCT, PSA, or 103-12 IE: CONSERVATIVE STOCK FD (CORE EQUITY)			
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY			
c EIN-PN 22-1211670-007	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3614699	
a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT-TERM INV FD			
b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY			
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 57662524	
a Name of MTIA, CCT, PSA, or 103-12 IE: CF BLACKROCK RUSSELL 3000 INDEX FD			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO			
c EIN-PN 94-3302956-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 482814965	
a Name of MTIA, CCT, PSA, or 103-12 IE: CF HARDING LOEVNER EM COLTV INV FD			
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY			
c EIN-PN 27-6075499-002	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 191339880	
a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA INDX SEC LEND			
b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY			
c EIN-PN 90-0337987-125	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 20862293	
a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA SMALL CAP INDX			
b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY			
c EIN-PN 90-0337987-078	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3319265	

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) 172398259
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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) 28338466
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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) 283939955
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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) 96109522
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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) 99499233
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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) 113712951
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
A Name of plan <u>NTESS RETIREMENT INCOME PLAN</u>		B Three-digit plan number (PN) <u>006</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u>		D Employer Identification Number (EIN) <u>85-0097942</u>

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	103121372	45270000
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	72123765	66046523
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	20706061	19522600
(2) U.S. Government securities	1c(2)	342798368	335601486
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	215845399	176827104
(B) All other	1c(3)(B)	3865825128	2772565107
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)	440829031	374338719
(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)	19474414	16430990
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	1966168263	1267275805
(10) Value of interest in pooled separate accounts	1c(10)	10199336	10869881
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	301292542	283939955
(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)	13618151	13408524
(15) Other	1c(15)	141224988	168313659

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	7513226818	5550410353

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	2462870	2194573
i Acquisition indebtedness	1i		
j Other liabilities	1j	317132066	299365245
k Total liabilities (add all amounts in lines 1g through 1j)	1k	319594936	301559818

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	7193631882	5248850535
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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)	45270000	
(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)		45270000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	153588	
(B) U.S. Government securities	2b(1)(B)	3177754	
(C) Corporate debt instruments	2b(1)(C)	152527743	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2506352	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		158365437
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	5968798	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1437866	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		7406664
(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)	-1437381635	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-1437381635

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-315724152
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-817004
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		-31137438
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		7491089
d Total income. Add all income amounts in column (b) and enter total	2d		-1566527039
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	357911182	
(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)		357911182
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)	314543	
(3) Investment advisory and management fees	2i(3)	9263609	
(4) Other	2i(4)	10596974	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		20343126
j Total expenses. Add all expense amounts in column (b) and enter total	2j		378254308
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-1944781347
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 489004.

<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>2022</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
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 36-1561860 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) 2022 v. 220413		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (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
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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	<p>If the total number of participants is 1,000 or more, complete lines (a) through (c)</p> <p>a Enter the percentage of plan assets held as: Stock: <u>33</u> % Investment-Grade Debt: <u>67</u> % High-Yield Debt: _____ % Real Estate: _____ % Other: _____ %</p> <p>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</p> <p>c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____</p>
20	<p>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.</p> <p>a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No</p> <p>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:</p> <p>☐ Yes.</p> <p>☐ 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.</p> <p>☐ 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.</p> <p>☐ No. Other. Provide explanation _____</p>

NTESS RETIREMENT INCOME PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2022 and 2021
With Independent Auditor's Report**



MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2022 and 2021

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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 audits 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 statements of net assets available for benefits as of December 31, 2022 and 2021, the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits 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 audits 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 a qualified institution as of December 31, 2022 and 2021, and for the years then ended, 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 audits 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.

1625 K Street, NW
Washington, DC 20006
T +1 202 293 7500
F +1 202 465 3149
mitchelltitus.com



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

Basis for Opinion

We conducted our audits 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 audits. 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 audits did not extend to the certified investment information, except for obtaining and reading the certification, 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 audits, significant audit findings, and certain internal control-related matters that we identified during the audits.



Other Matter — Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) as of December 31, 2022, acquisitions and dispositions, and reportable transactions for the year ended December 31, 2022 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 audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with 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, is 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 schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Mitchell Titus, LLP

October 2, 2023

NTESS RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2022 and 2021

	<u>2022</u>	<u>2021</u>
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-term fund	\$ 7,255,182	\$ 5,776,151
Conservative stock fund	3,614,699	4,423,185
	10,869,881	10,199,336
Assets held in unallocated insurance contract, at contract value	13,408,524	13,618,151
<i>Investments</i>		
Common stocks	374,338,719	440,829,031
Fixed income	3,312,961,293	4,451,743,990
Derivatives	13,695,551	11,187,508
Cash and cash equivalents	19,522,600	20,706,061
Common/collective trusts	1,267,275,805	1,966,168,263
103-12 entities	283,939,955	301,292,542
Total investments	5,296,012,329	7,215,744,882
Investments held as collateral on securities on loan	143,081,502	122,236,799
<i>Receivables</i>		
Contributions from employer	45,270,000	103,121,372
Accrued income	41,254,445	39,069,489
Due from broker for sale of securities	24,792,078	33,054,276
Total assets	5,550,410,353	7,513,226,818
LIABILITIES		
Administrative expenses payable	2,129,957	2,462,870
Due to broker for securities purchased	149,317,844	190,369,599
Collateral of securities on loan	143,081,502	122,236,799
Payable for foreign currency forward contracts	42,778	119,398
Derivatives	6,923,121	4,406,270
Total liabilities	301,495,203	319,594,936
Net assets available for benefits	<u>\$ 5,248,915,151</u>	<u>\$ 7,193,631,882</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, 2022 and 2021

	<u>2022</u>	<u>2021</u>
ADDITIONS		
<i>Investment income</i>		
Interest and dividend income	\$ 173,263,190	\$ 170,069,947
Net (depreciation) appreciation in fair value of investments	<u>(1,785,060,228)</u>	<u>152,839,938</u>
Total investment (loss) income	(1,611,797,039)	322,909,885
Plan Sponsor contributions	<u>45,270,000</u>	<u>103,121,372</u>
Total additions	<u>(1,566,527,039)</u>	<u>426,031,257</u>
DEDUCTIONS		
Benefit payments	357,911,182	336,166,627
Administrative expenses	<u>20,278,510</u>	<u>13,091,991</u>
Total deductions	<u>378,189,692</u>	<u>349,258,618</u>
Changes in net assets	(1,944,716,731)	76,772,639
<i>Net assets available for benefits</i>		
Beginning of year	<u>7,193,631,882</u>	<u>7,116,859,243</u>
End of year	<u><u>\$ 5,248,915,151</u></u>	<u><u>\$ 7,193,631,882</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, 2022 and 2021

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 2022 and 2021. The Plan Sponsor may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Plan Sponsor made contributions of \$45,270,000 and \$103,121,372 for the years ended December 31, 2022 and 2021, 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 1.50% for the year ended December 31, 2022 and 0.62% for the year ended December 31, 2021, were \$_____ and \$285,548 at December 31, 2022 and 2021, respectively.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2022 and 2021

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 Plan 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, 2022 and 2021

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

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States (U.S. GAAP) 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, 2022 and 2021

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, 2022 and 2021, 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, 2022 and 2021 as indicated below.

	2022		2021	
	Notional Amount	Amount Included in Fair Value of Asset	Notional Amount	Amount Included in Fair Value of Asset
CASH AND CASH EQUIVALENTS				
<i>Foreign currency</i>				
Contracts – receivable	2,893,015	\$ 37,710	80,608	\$ 655
Contracts – payable	4,157,504	(80,489)	10,238,995	(120,053)
Net (payable)/receivable		\$ (42,779)		\$ (119,398)
DERIVATIVE ASSETS				
Futures contracts	(236)	\$ -	549	\$ -
Options contracts	-	-	29,100,000	18,761.00
Swaps contracts	328,804,241	13,695,551	491,550,000	11,168,747
Derivative assets		13,695,551		11,187,508
DERIVATIVE LIABILITIES				
Futures contracts	(188)	-	(188)	-
Options contracts	(11,200,000)	(74,020)	(662,100,000)	(1,116,630)
Swaps contracts	80,040,000	(6,832,518)	135,630,000	(3,289,640)
Derivative liabilities		(6,906,538)		(4,406,270)
Net derivatives		\$ 6,789,013		\$ 6,781,238

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2022 and 2021

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

Derivative Instruments *(continued)*

Derivative instruments investment income for the years ended December 31, 2022 and 2021 was as follows.

	<u>2022</u>	<u>2021</u>
Futures contracts	\$ (10,423,600)	\$ (690,941)
Swaps contracts	(6,492,725)	(875,851)
Forwards	459,731	386,874
Options contracts	<u>(2,037,305)</u>	<u>2,899,050</u>
Derivatives net (loss)/gain	<u><u>\$ (18,493,899)</u></u>	<u><u>\$ 1,719,132</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.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2022 and 2021

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, 2022, 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.

Subsequent Events

The Plan Sponsor evaluated subsequent events and transactions through _____, 2023, the date these financial statements were available to be issued.

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2022 and 2021

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 4.75% (4.25% in 2021) for the year ended December 31, 2022, (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, 2021
Vested benefits of participants currently receiving payments	\$ 4,067,373,691
Other vested benefits	1,917,816,391
Non-vested benefits	82,889,306
Total	\$ 6,068,079,388

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2022 and 2021

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, 2021 is the result of the following:

Change in actuarial assumptions and methods	\$ (366,788,066)
Interest accumulation	263,011,045
Benefits accrued	153,174,092
Benefits paid	<u>(336,128,272)</u>
Net decrease	(286,731,201)

Actuarial present value of accumulated plan benefits

Beginning of year	<u>6,354,810,589</u>
End of year	<u>\$ 6,068,079,388</u>

NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held at December 31, 2022 and 2021, and net appreciation in fair value of investments, interest, and dividends for the years ended December 31, 2022 and 2021, 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, 2022 and 2021

NOTE 4 INVESTMENTS *(continued)*

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

	<u>2022</u>	<u>2021</u>
Short-term fund	\$ 7,255,182	\$ 5,776,151
Conservative stock fund	3,614,699	4,423,185
Fixed dollar account	13,408,524	13,618,151
<i>Equity</i>		
U.S. equity securities	374,338,719	440,829,031
<i>Fixed income</i>		
U.S. Government debt securities	299,138,312	335,180,050
Corporate debt securities	2,949,392,211	4,081,670,527
Other fixed income	64,430,770	34,893,413
Derivatives	13,695,551	11,187,508
Common/collective trusts	1,267,275,805	1,966,168,263
103-12 entities	283,939,955	301,292,542
Cash and cash equivalents	19,522,600	20,706,061
Total investments	<u>\$ 5,296,012,329</u>	<u>\$ 7,215,744,882</u>

Investment income for the years ended December 31, 2022 and 2021 was as follows.

	<u>2022</u>	<u>2021</u>
<i>Investment income</i>		
Net (depreciation) appreciation in the fair value of investments	<u>\$ (1,785,060,228)</u>	<u>\$ 152,839,938</u>
Dividend income	7,406,664	5,519,888
Interest income	158,365,437	157,384,165
Other investment income	<u>7,491,089</u>	<u>7,165,894</u>
Total investment (loss) income of the Plan	<u>\$ (1,611,797,039)</u>	<u>\$ 322,909,885</u>

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2022 and 2021

NOTE 4 INVESTMENTS *(continued)*

In 2022 and 2021, 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, 2022 and 2021 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, 2022 and 2021, loaned securities had a fair value of \$139,097,937 and \$118,783,886 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
2022	\$ 143,081,502	\$ 143,081,502	\$ 139,097,937	\$ 3,983,565
2021	\$ 122,236,799	\$ 122,236,799	\$ 118,783,886	\$ 3,452,913

Cash received as collateral for securities loaned at December 31, 2022 and 2021 totaled \$65,452,881 and \$57,892,669, 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, 2022 and 2021 totaled \$77,628,621 and \$64,344,130, respectively. These securities were held in a separate account at December 31, 2022 and 2021. 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, 2022 and 2021

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, 2022 and 2021.

Accounting Standards Codification (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 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, 2022 and 2021

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

U.S. Government and corporate debt securities: U.S. 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 \$19,522,600 and \$20,706,061 is not reflected in the fair value measurement tables at December 31, 2022 and 2021, 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, 2022 and 2021

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2022 were as follows:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Pooled separate accounts	\$ -	\$ 10,869,881	\$ -	\$ 10,869,881
Assets held in unallocated insurance contract	-	-	13,408,524	13,408,524
<i>Equities</i>				
U.S. equity securities	368,410,325	5,928,394.15	-	374,338,719
<i>Fixed income</i>				
U.S. Government debt securities	-	299,138,312	-	299,138,312
Corporate debt securities	-	2,949,392,211	-	2,949,392,211
Other fixed income	-	64,430,770	-	64,430,770
Derivatives	-	13,695,551	-	13,695,551
Common/collective trusts	-	1,267,275,805	-	1,267,275,805
103-12 entities	-	283,939,955	-	283,939,955
Total	\$ 368,410,325	\$4,894,670,879	\$ 13,408,524	\$5,276,489,729

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
International equity securities	-	-	-	-
<i>Fixed income</i>				
U.S. 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	\$ 440,417,373	\$6,741,003,297	\$ 13,618,151	\$7,195,038,821

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, 2022:

Level 3 Asset Reconciliation
Year Ended December 31, 2022

Balance, beginning of year	\$ 13,618,151
Income	942,868
Disbursements	(1,152,494)
Balance, end of year	\$ 13,408,525

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2022 and 2021

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, 2021:

Level 3 Asset Reconciliation **Year Ended December 31, 2021**

Balance, beginning of year	\$ 13,835,784
Income	1,093,526
Disbursements	<u>(1,311,159)</u>
Balance, end of year	<u>\$ 13,618,151</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 2022 and 2021, the Plan paid Prudential \$37,459 and \$42,590 in trustee and transactional fees, respectively. The Plan also owed the trustee \$21,200 and \$26,010 in fees as of December 31, 2022 and 2021, respectively.

SUPPLEMENTAL SCHEDULES

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, 504,449 units	\$ 7,255,152	\$ 7,255,182
Conservative stock fund	Common stock account, 17,318 units	783,456	3,614,699
<i>*Unallocated insurance contract with Prudential Insurance Company of America</i>	Variable rate, 6.39%	13,408,524	13,408,524
Investments held at Northern Trust	See attached schedule	<u>5,463,342,545</u>	<u>5,271,733,924</u>
		<u>\$ 5,484,789,677</u>	<u>\$5,296,012,329</u>

NTESS RETIREMENT INCOME PLAN			EIN: 85-0097942
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)			Plan #: 006
Investments held at Northern Trust			
As of December 31, 2022			
* Party-in-Interest			
Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	485,000	561,966	389,729
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	858,000	926,010	733,496
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	65,000	76,472	52,167
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	75,442
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	1,260,000	988,189	1,011,246
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	400,000	382,896	321,030
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000	1,950,000	1,885,600
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,300,000	1,291,134	1,000,081
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,812,000	1,826,525	1,421,696
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	3,970,862
* PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	800,000	970,908	715,255
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000	336,000	622,308
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	195,000	262,706	202,250
1ST INDL RLTY TR INC COM	12,325	624,697	594,805
3M CO 3.25% DUE 08-26-2049	655,000	587,861	458,674
3M CO 4.0% 09-14-2048	415,000	352,625	328,744
3M CO 4.0% 09-14-2048	1,100,000	1,086,921	871,369
3M CO COM	7,600	862,521	911,392
3M CO FIXED 3.625% 10-15-2047	520,000	610,631	388,747
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028	2,700,000	2,794,125	2,685,231
ABBOTT LAB COM	37,100	4,367,696	4,073,209
ABBOTT LABS 4.75% 04-15-2043	2,424,000	2,541,572	2,332,664
ABBOTT LABS 4.75% 04-15-2043	2,415,000	2,486,856	2,324,003
ABBOTT LABS 4.75% DUE 11-30-2036	865,000	872,448	860,763
ABBOTT LABS 4.9% DUE 11-30-2046	655,000	890,732	638,583
ABBVIE INC 4.05% DUE 11-21-2039 REG	4,855,000	4,871,963	4,179,667
ABBVIE INC 4.05% DUE 11-21-2039 REG	2,852,000	2,959,848	2,455,285
ABBVIE INC 4.25% DUE 11-21-2049 REG	1,475,000	1,598,976	1,243,110
ABBVIE INC 4.3% DUE 05-14-2036	100,000	114,819	90,935
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000	3,717,680	3,265,150
ABBVIE INC 4.4% DUE 11-06-2042	235,000	214,734	204,889
ABBVIE INC 4.45% DUE 05-14-2046	1,340,000	1,359,556	1,158,937
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	5,189,270
ABBVIE INC 4.45% DUE 05-14-2046	785,000	797,519	678,929
ABBVIE INC 4.55% DUE 03-15-2035 REG	1,770,000	1,788,702	1,662,528
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000	198,299	191,938
ABBVIE INC 4.75% 03-15-2045	901,000	999,215	814,735
ABBVIE INC 4.75% 03-15-2045	1,321,000	1,279,098	1,194,523
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000	1,215,876	1,145,807
ABBVIE INC 4.85% DUE 06-15-2044 REG	945,000	1,128,995	871,108
ABBVIE INC 4.875% DUE 11-14-2048	1,070,000	1,055,736	981,834
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	91,760
ABBVIE INC COM USD0.01	8,300	1,187,918	1,341,363
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,605,000	1,638,288	1,491,042
ABBVIE INC FIXED 4.7% DUE 05-14-2045	732,000	780,947	655,846
ABBVIE INC FIXED 4.7% DUE 05-14-2045	847,000	889,934	758,882
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000	598,392	581,886
ACCENTURE PLC SHS CL A NEW	8,480	2,402,152	2,262,803
ACE INA HLDGS INC 4.15% DUE 03-13-2043	300,000	382,077	254,512
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	228,514
ACTIVISION 2.5% DUE 09-15-2050	875,000	840,754	541,594
ACTIVISION 4.5% DUE 06-15-2047	2,600,000	2,562,404	2,280,075
ADOBE SYS INC COM	8,200	3,063,711	2,759,546
ADVANCE AUTO PTS INC COM	3,900	569,991	573,417
ADVANCED MICRO DEVICES INC 4.393% 06-01-2052	270,000	270,000	238,963
ADVENTHEALTH OBL 2.795% 11-15-2051	505,000	504,621	323,192
ADVENTHEALTH OBL 2.795% 11-15-2051	618,000	618,000	395,510
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	310,000	310,000	265,116
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	1,885,428
AEP TEX INC 4.15% DUE 05-01-2049	370,000	421,567	290,670
AEP TEX INC 5.25% DUE 05-15-2052	435,000	434,287	419,206

AEP TEX INC SR NT SER J 3.45% 05-15-2051	350,000	348,957	248,775
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	270,000	270,041	188,026
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	654,000	662,263	455,441
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	170,000	194,256	133,429
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	355,000	284,025	272,761
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	800,000	796,912	510,432
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	390,000	231,742	248,836
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052	830,000	825,315	735,637
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	215,000	214,192	168,704
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	628,000	625,639	492,774
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000	2,137,964	1,523,815
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,615,000	1,556,711	1,229,581
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,300,000	1,294,410	989,756
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,000,000	995,700	761,351
AES CORP SR NT 2.45% 01-15-2031	3,300,000	3,310,954	2,633,205
AETNA INC 4.125% DUE 11-15-2042	430,000	419,344	352,978
AETNA INC 4.125% DUE 11-15-2042	1,440,000	1,407,214	1,182,065
AETNA INC NEW 3.875% DUE 08-15-2047	1,247,000	1,356,324	964,486
AETNA INC NEW 4.75% DUE 03-15-2044	376,000	375,098	333,128
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	877,120
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	425,000	480,552	453,320
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	230,000	337,642	245,326
AETNA INC NEW 6.75% DUE 12-15-2037	220,000	275,145	236,998
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	323,180
AFFILIATED MANAGERS GROUP INC COM STK	2,700	425,037	427,761
AGILENT TECHNOLOGIES INC COM	7,466	995,360	1,117,287
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000	1,228,087	1,043,334
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000	1,091,915	903,190
AHS HOSP CORP 2.78% DUE 07-01-2051	420,000	420,000	263,846
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	2,380,635
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	456,519
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	230,000	198,745	160,218
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	130,000	129,527	90,558
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	1,000,000	996,360	696,599
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	200,000	211,278	136,964
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000	5,113,000	3,840,070
ALABAMA POWER CO 3.7% 12-01-2047	1,485,000	1,195,974	1,140,501
ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032	1,200,000	1,199,172	1,037,700
ALABAMA PWR CO 3.45% DUE 10-01-2049	405,000	385,090	293,588
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000	421,583	306,636
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,934,000	2,084,040	1,514,376
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	1,566,056
ALABAMA PWR CO 3.75% DUE 03-01-2045	780,000	812,633	610,762
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	3,769,153
ALABAMA PWR CO 4.3% 07-15-2048	275,000	228,027	230,598
ALBEMARLE CORP COM	2,780	668,811	602,871
ALBERTSONS COS INC CL A CL A	55,728	1,621,780	1,155,799
ALCAN INC 5.75% DUE 06-01-2035	255,000	274,125	260,926
ALCAN INC 6.125% DUE 12-15-2033	295,000	409,799	317,196
ALCON FIN CORP 5.375% DUE 12-06-2032	1,700,000	1,690,786	1,717,146
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	1,974,753
ALEXANDRIA REAL 4% DUE 02-01-2050	710,000	802,335	542,238
ALEXANDRIA REAL 4.85% DUE 04-15-2049	555,000	665,401	473,203
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	1,170,000	1,165,028	834,199
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	1,900,000	1,898,430	1,354,682
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	445,000	357,059	283,691
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	1,610,000	1,537,481	1,026,387
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	2,800,000	2,788,464	1,785,020
ALIBABA GROUP HLDG 3.25% DUE 02-09-2061	4,235,000	4,232,096	2,554,732
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	1,405,000	1,647,390	1,081,589
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034	485,000	558,187	437,301
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	2,227,000	2,195,462	1,400,225
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	325,000	324,938	204,344
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	1,160,000	1,286,489	972,387
ALKERMES PLC SHS	9,100	242,969	237,783
ALLIANT ENERGY CORP COM	13,272	795,819	732,747
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	1,682,641
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	2,119,902
ALLSTATE CORP 4.2% DUE 12-15-2046	195,000	190,246	162,429

ALLSTATE CORP 4.5% DUE 06-15-2043	355,000	306,449	318,664
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	932,737
ALPHABET INC 1.9% DUE 08-15-2040	610,000	545,371	407,527
ALPHABET INC 2.05% 08-15-2050	1,160,000	1,150,198	683,104
ALPHABET INC CAP STK USD0.001 CL C	31,040	1,971,706	2,754,179
ALPHABET INC CAPITAL STOCK USD0.001 CL A	40,420	3,494,207	3,566,257
ALTRIA GROUP INC 3.4% DUE 02-04-2041	2,460,000	2,343,109	1,633,160
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	1,560,000	1,111,604	984,121
ALTRIA GROUP INC 3.875% DUE 09-16-2046	600,000	448,170	404,078
ALTRIA GROUP INC 3.875% DUE 09-16-2046	250,000	147,625	168,366
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,077,542
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000	3,074,890	2,027,165
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,205,000	1,182,292	898,161
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000	2,169,252	1,773,960
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	525,000	545,303	374,126
ALTRIA GROUP INC 4.5% DUE 05-02-2043	550,000	490,074	415,371
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,000,000	1,104,650	884,099
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	400,000	371,284	353,640
ALTRIA GROUP INC 5.8% DUE 02-14-2039	790,000	788,144	725,432
ALTRIA GROUP INC 5.95% DUE 02-14-2049	406,000	406,717	362,115
ALTRIA GROUP INC 5.95% DUE 02-14-2049	900,000	970,142	802,718
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	891,909
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000	316,068	296,204
ALTRIA GROUP INC 6.2% DUE 02-14-2059	48,000	47,859	44,851
AMAZON COM INC 2.5% DUE 06-03-2050	725,000	714,779	462,309
AMAZON COM INC 2.7% DUE 06-03-2060	135,000	133,402	82,128
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	1,277,549
AMAZON COM INC 4.05% 08-22-2047	262,000	261,001	225,672
AMAZON COM INC 4.05% 08-22-2047	1,320,000	1,443,166	1,136,973
AMAZON COM INC 4.95% DUE 12-05-2044	740,000	981,176	734,128
AMAZON COM INC COM	83,280	10,478,476	6,995,520
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000	2,291,223	2,065,103
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	1,331,000	1,304,483	1,187,323
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	3,445,511
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	810,000	1,012,105	697,716
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,872,000	2,813,695	2,473,877
AMAZON COM INC NT 3.1% 05-12-2051	1,376,000	1,390,994	987,617
AMAZON COM INC NT 3.1% 05-12-2051	1,600,000	1,588,544	1,148,392
AMAZON COM INC NT 3.1% 05-12-2051	790,000	602,221	567,018
AMAZON COM INC NT 3.25% 05-12-2061	1,796,000	1,877,202	1,240,746
AMAZON COM INC NT 3.25% 05-12-2061	1,700,000	1,686,060	1,174,426
AMAZON COM INC NT 4.1% 04-13-2062	810,000	806,209	670,481
AMAZON COM INC NT 4.1% 04-13-2062	5,000,000	4,976,600	4,138,771
AMAZON.COM INC 3.95% 04-13-2052	810,000	806,614	676,673
AMAZON.COM INC 3.95% 04-13-2052	2,255,000	1,912,489	1,883,825
AMAZON.COM INC 3.95% 04-13-2052	5,000,000	4,979,100	4,176,996
AMER FINL GROUP INC OH COM STK	9,100	1,212,959	1,249,248
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	600,000	721,782	625,482
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,790,000	1,779,922	1,528,857
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000	1,221,048	1,179,585
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	225,000	206,663	193,023
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,450,000	1,816,600	1,503,418
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,306,765
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,306,765
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	260,000	258,916	174,335
AMEREN ILL CO 3.7% 12-01-2047	765,000	745,661	610,112
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000	1,087,730	842,149
AMEREN ILL CO 4.5% 03-15-2049	495,000	547,812	454,069
AMEREN ILL CO 4.8% DUE 12-15-2043	270,000	347,603	236,088
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	295,000	424,800	313,948
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	485,000	470,962	356,389
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	284,000	276,153	208,690
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,400,000	1,371,468	877,870
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	1,251,000	1,543,136	1,129,979
AMERICAN INTERNATIONAL GROUP INC COM	34,300	1,951,336	2,169,132
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000	824,712	733,328
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,269,482
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000	1,591,520	1,328,599
AMERISOURCEBERGEN 4.3% 12-15-2047	440,000	513,326	367,460

AMERISOURCEBERGEN CORP COM	4,900	811,933	811,979
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	3,424,736
AMERN INTL GROUP 4.375% DUE 01-15-2055	215,000	183,156	162,068
AMERN INTL GROUP 4.75% DUE 04-01-2048	485,000	440,134	435,538
AMERN INTL GROUP 4.75% DUE 04-01-2048	725,000	926,012	651,062
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000	1,355,350	1,100,580
AMERN TOWER CORP 2.95% DUE 01-15-2051	645,000	471,265	402,931
AMERN TOWER CORP 2.95% DUE 01-15-2051	300,000	166,011	187,410
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000	2,246,410	1,436,807
AMERN TOWER CORP 3.1% DUE 06-15-2050	540,000	535,511	343,735
AMERN TOWER CORP 3.1% DUE 06-15-2050	165,000	152,811	105,030
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	700,201
AMERN TOWER CORP 3.7% DUE 10-15-2049	100,000	108,271	71,461
AMERN TOWER CORP 3.7% DUE 10-15-2049	2,325,000	2,464,576	1,661,472
AMERN WTR CAP CORP 4% DUE 12-01-2046	354,000	351,561	277,100
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	590,000	636,634	495,387
AMETEK INC NEW COM	2,200	301,602	307,384
AMGEN INC 2.77% 09-01-2053	675,000	411,512	409,703
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000	96,942	69,744
AMGEN INC 3.375% 02-21-2050	2,370,000	1,958,850	1,660,183
AMGEN INC 3.375% 02-21-2050	225,000	237,051	157,612
AMGEN INC 3.375% 02-21-2050	1,000,000	999,620	700,499
AMGEN INC 4.4% 05-01-2045	610,000	636,659	512,994
AMGEN INC 4.4% 05-01-2045	1,403,000	1,476,510	1,179,886
AMGEN INC 4.4% DUE 02-22-2062 BEO	1,160,000	1,105,082	930,683
AMGEN INC 4.4% DUE 02-22-2062 BEO	1,215,000	1,073,295	974,810
AMGEN INC 4.4% DUE 02-22-2062 BEO	2,200,000	2,186,448	1,765,088
AMGEN INC 4.563% DUE 06-15-2048	1,185,000	1,364,855	1,017,415
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,116,151
AMGEN INC 4.663% DUE 06-15-2051	2,700,000	2,732,535	2,315,876
AMGEN INC 4.875% 03-01-2053	160,000	156,275	142,390
AMGEN INC 4.875% 03-01-2053	825,000	796,260	734,198
AMGEN INC 4.95% DUE 10-01-2041	470,000	499,282	431,686
AMGEN INC 5.15% DUE 11-15-2041	533,000	547,279	500,780
AMGEN INC 5.65% DUE 06-15-2042	160,000	163,053	159,298
AMGEN INC 6.4% DUE 02-01-2039	400,000	428,970	423,522
AMGEN INC FIXED 3.15% 02-21-2040	1,800,000	1,855,982	1,331,358
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	405,000	345,226	323,175
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	4,400,000	4,375,448	3,511,040
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	3,100,000	3,082,702	2,473,687
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	1,735,000	1,504,694	1,384,467
AMGEN INC SR NT 3% 01-15-2052	2,160,000	2,133,240	1,388,454
AMGEN INC SR NT 3% 01-15-2052	200,000	132,800	128,561
AMPHENOL CORP NEW CL A	13,800	1,070,055	1,050,732
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	795,000	788,855	586,232
ANALOG DEVICES INC 2.95% 10-01-2051	220,000	218,181	150,179
ANALOG DEVICES INC COM	15,400	2,592,998	2,526,062
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,222,000	1,270,421	1,269,214
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,148,733
ANHEUSER BUSCH 8% DUE 11-15-2039	165,000	257,268	203,632
ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	216,000	229,185	218,545
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000	4,145,651	3,617,604
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000	4,487,490	4,513,946
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	630,000	610,776	631,953
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	3,525,597
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,550,000	1,548,280	1,332,847
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000	1,404,409	1,280,095
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	515,000	615,210	462,631
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,984,000	2,126,338	1,737,824
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	2,492,000	2,863,085	2,284,005
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	365,000	391,073	334,535
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	570,000	663,217	537,959
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	150,000	189,513	141,568
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	896,598
ANHEUSER-BUSCH 5.875% DUE 06-15-2035	420,000	563,251	436,820
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	7,025,000	7,422,130	6,653,813
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	6,115,000	6,287,306	5,791,896
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	9,152,000	9,332,282	8,388,129
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	6,610,000	6,667,109	6,058,297

ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	245,000	265,325	216,335
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,900,000	1,898,556	1,678,334
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	600,000	599,496	525,321
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	390,000	618,358	486,711
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027	900,000	891,054	728,638
ANTHEM INC 3.6% DUE 03-15-2051	410,000	348,205	308,824
ANTHEM INC 3.6% DUE 03-15-2051	495,000	493,198	372,848
ANTHEM INC 4.375% 12-01-2047	1,000,000	925,500	861,413
ANTHEM INC 4.55% 03-01-2048	340,000	294,634	298,753
ANTHEM INC 4.65% DUE 01-15-2043	115,000	117,034	104,850
ANTHEM INC 4.65% DUE 01-15-2043	690,000	806,838	629,099
ANTHEM INC FIXED 3.7% 09-15-2049	1,065,000	1,116,771	814,388
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000	1,093,279	841,152
ANTHEM INC FIXED 3.7% 09-15-2049	630,000	539,557	481,751
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,065,000	2,187,688	1,889,117
ANTHEM INC FIXED 4.625% DUE 05-15-2042	215,000	237,753	196,688
AON CORP FIXED 2.9% DUE 08-23-2051	1,200,000	1,189,443	769,608
AON CORP SR NT 6.25 DUE 09-30-2040	1,285,000	1,707,621	1,329,426
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	530,000	521,976	407,833
AON CORPORATION 2.8% 05-15-2030	1,300,000	1,299,545	1,112,811
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	276,808
AON PLC 4.6% DUE 06-14-2044	460,000	433,246	395,195
AON PLC 4.6% DUE 06-14-2044	1,425,000	1,438,451	1,224,245
AON PLC	8,290	2,437,149	2,488,161
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	900,000	897,633	842,058
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	1,005,000	1,071,600	832,616
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	219,212
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	3,308,860
APPALACHIAN PWR CO 6.7% DUE 08-15-2037	155,000	177,743	161,860
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	445,000	327,467	326,534
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	876,000	842,073	726,922
APPLE INC 2.375% DUE 02-08-2041	450,000	333,864	319,004
APPLE INC 2.55% DUE 08-20-2060 REG	1,000,000	989,330	611,175
APPLE INC 2.65% 02-08-2051	1,635,000	1,624,258	1,083,979
APPLE INC 2.65% DUE 05-11-2050 REG	5,550,000	5,683,222	3,702,729
APPLE INC 2.65% DUE 05-11-2050 REG	800,000	838,120	533,727
APPLE INC 2.7% 08-05-2051	1,230,000	1,226,494	817,430
APPLE INC 2.8% DUE 02-08-2061	5,700,000	5,683,641	3,639,516
APPLE INC 2.85% DUE 08-05-2061 BEO	1,385,000	1,302,086	899,386
APPLE INC 2.85% DUE 08-05-2061 BEO	1,160,000	1,158,620	753,277
APPLE INC 3.45% DUE 02-09-2045	1,975,000	1,957,482	1,593,279
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	2,672,889
APPLE INC 3.75% DUE 09-12-2047	1,350,000	1,304,987	1,127,625
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	7,838,684
APPLE INC 3.85% DUE 05-04-2043	1,179,000	1,137,315	1,026,868
APPLE INC 3.85% DUE 08-04-2046	1,955,000	1,949,819	1,667,623
APPLE INC 3.95% 08-08-2052	1,540,000	1,529,821	1,308,634
APPLE INC 3.95% 08-08-2052	630,000	586,703	535,350
APPLE INC 4.1% DUE 08-08-2062 BEO	3,000,000	2,930,738	2,513,129
APPLE INC 4.1% DUE 08-08-2062 BEO	600,000	597,888	502,626
APPLE INC 4.375% DUE 05-13-2045	448,000	455,582	414,149
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	6,285,264
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	1,871,990
APPLE INC 4.5% DUE 02-23-2036	555,000	552,392	552,676
APPLE INC 4.65% DUE 02-23-2046	3,480,000	3,642,630	3,298,935
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	1,895,940
APPLE INC 4.65% DUE 02-23-2046	690,000	698,827	654,099
APPLE INC COM STK	135,940	9,833,524	17,662,684
APPLE INC FIXED 2.95% 09-11-2049	8,000	7,942	5,712
APPLE INC FIXED 2.95% 09-11-2049	1,830,000	1,825,000	1,306,685
APPLIED MATERIALS INC COM	10,400	1,092,895	1,012,752
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000	1,110,890	1,007,706
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	2,342,236
APPLIED MATLS INC 5.85% DUE 06-15-2041	540,000	767,840	590,417
APTIV PLC 5.4% 03-15-2049	900,000	896,022	768,913
APTIV PLC COM USD	10,974	1,089,412	1,022,009
APTIV PLC FIXED 4.4% DUE 10-01-2046	25,000	29,122	18,631
APTIV PLC SR NT 3.1% 12-01-2051	1,785,000	1,721,261	1,064,241
APTIV PLC SR NT 3.1% 12-01-2051	700,000	684,698	417,349

APTIV PLC/APTIV CORP 4.15% 05-01-2052	1,010,000	1,007,808	731,932
APTIV PLC/APTIV CORP 4.15% 05-01-2052	1,100,000	1,097,613	797,154
APTIV PLC/APTIV CORP 4.15% 05-01-2052	380,000	379,175	275,381
ARCHER DANIELS 4.535 DUE 03-26-2042	170,000	172,331	155,872
ARCHER-DANIELS 4.016% DUE 04-16-2043	200,000	219,204	169,713
ARCHER-DANIELS 4.5% DUE 03-15-2049	290,000	378,492	265,838
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	2,052,000	2,006,507	1,257,244
ARISTA NETWORKS INC COM	22,076	2,604,028	2,678,923
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	445,000	446,469	352,270
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	171,981
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	960,000	950,074	611,424
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	394,512
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031	1,200,000	1,196,604	1,013,271
ASTRAZENECA PLC 4% DUE 09-18-2042	1,172,000	1,211,143	1,020,554
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000	2,176,768	1,968,462
ASTRAZENECA PLC 6.45% DUE 09-15-2037	640,000	856,029	727,067
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,363,252
ASTRAZENECA PLC 6.45% DUE 09-15-2037	650,000	770,959	738,428
ASTRAZENECA PLC NT 3% 05-28-2051	95,000	99,354	67,198
ASTRAZENECA PLC NT 3% 05-28-2051	2,932,000	2,891,949	2,073,946
AT&T INC 2.55% DUE 12-01-2033	1,142,000	997,787	881,046
AT&T INC 3.5% DUE 06-01-2041	1,895,000	1,583,244	1,422,815
AT&T INC 3.5% DUE 06-01-2041	1,840,000	1,834,296	1,381,519
AT&T INC 3.5% DUE 09-15-2053 REG	2,290,000	1,989,520	1,544,315
AT&T INC 3.5% DUE 09-15-2053 REG	1,550,000	1,088,393	1,045,278
AT&T INC 3.5% DUE 09-15-2053 REG	772,000	628,286	520,616
AT&T INC 3.55% DUE 09-15-2055	8,230,000	7,064,405	5,516,106
AT&T INC 3.55% DUE 09-15-2055	10,422,000	8,149,735	6,985,280
AT&T INC 3.55% DUE 09-15-2055	6,516,000	5,017,814	4,367,308
AT&T INC 3.65% DUE 06-01-2051	2,165,000	1,730,887	1,535,418
AT&T INC 3.65% DUE 06-01-2051	840,000	682,074	595,728
AT&T INC 3.65% DUE 09-15-2059	1,749,000	1,408,757	1,176,592
AT&T INC 3.65% DUE 09-15-2059	673,000	471,018	452,742
AT&T INC 3.65% DUE 09-15-2059	22,903,000	17,123,753	15,407,363
AT&T INC 3.8% 12-01-2057	494,000	429,035	343,538
AT&T INC 3.8% 12-01-2057	156,000	118,715	108,486
AT&T INC 3.8% 12-01-2057	6,908,000	5,894,204	4,803,975
AT&T INC 4.35% DUE 06-15-2045	260,000	219,471	210,964
AT&T INC 4.5% DUE 03-09-2048	845,000	932,031	690,682
AT&T INC 4.5% DUE 05-15-2035	1,610,000	1,722,068	1,466,080
AT&T INC 4.55% DUE 03-09-2049	345,000	396,964	285,036
AT&T INC 4.75% DUE 05-15-2046	290,000	253,959	246,773
AT&T INC 4.75% DUE 05-15-2046	1,860,000	1,917,533	1,582,749
AT&T INC 4.85% DUE 03-01-2039	280,000	243,659	252,454
AT&T INC 5.25% DUE 03-01-2037	215,000	226,868	208,714
AT&T INC 5.35% DUE 09-01-2040	275,000	271,549	263,436
AT&T INC 5.45% DUE 03-01-2047	235,000	231,068	221,509
AT&T INC COM	51,900	959,952	955,479
AT&T INC CORP 4.65% 06-01-2044	509,000	562,852	429,790
AT&T INC CORP 4.65% 06-01-2044	360,000	332,644	303,977
AT&T INC FIXED 5.15% DUE 02-15-2050	190,000	193,798	173,198
ATHENE HLDG LTD 3.45% 05-15-2052	3,000,000	2,999,490	1,855,499
ATHENE HOLDING LTD 3.95% 05-25-2051	675,000	553,777	458,760
ATHENE HOLDING LTD 3.95% 05-25-2051	785,000	779,945	533,521
ATLANTIA SPA 1.875% SNR 13/07/2027 EUR	200,000	219,981	181,917
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	739,000	742,530	540,073
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	762,115
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	1,220,000	1,212,155	795,930
AUTODESK INC COM	6,800	1,344,487	1,270,716
AUTOMATIC DATA PROCESSING INC COM	17,370	3,820,482	4,148,998
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	447,327
AUTOZONE INC COM	604	1,293,981	1,489,573
AVALONBAY CMNTYS 3.9% DUE 10-15-2046	345,000	352,100	266,035
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	5,000	6,266	4,012
AVALONBAY CMNTYS REIT	2,100	344,543	339,192
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	900,000	868,743	858,974
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	3,522,000	3,423,402	3,103,970
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	880,000	880,772	775,552
B A T CAP CORP 4.39% 08-15-2037	525,000	525,000	410,005

B A T CAP CORP 4.39%	08-15-2037	4,700,000	4,210,041	3,670,522
B A T CAP CORP 4.54%	08-15-2047	285,000	186,265	202,770
B A T CAP CORP 4.54%	08-15-2047	2,200,000	1,810,611	1,565,242
B A T CAP CORP 4.758% DUE 09-06-2049		784,000	816,287	571,802
B A T CAP CORP 5.282% DUE 04-02-2050		354,000	354,000	280,509
B A T CAP CORP FIXED 3.734% DUE 09-25-2040		1,546,000	1,466,731	1,057,631
B A T CAP CORP NT 5.65% 03-16-2052		330,000	337,867	273,910
BALT GAS & ELEC CO 3.2% DUE 09-15-2049		1,595,000	1,612,150	1,134,404
BALT GAS & ELEC CO 3.2% DUE 09-15-2049		280,000	230,194	199,143
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050		1,396,000	1,396,009	933,366
BANCO INBURSA S A 4.375% DUE 04-11-2027		2,100,000	2,070,411	1,979,250
BANCO SANTANDER S 3.306% DUE 06-27-2029		1,200,000	1,200,000	1,047,475
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG		600,000	600,000	526,500
BANK AMER CORP 2.572% DUE 10-20-2032 BEO		3,100,000	3,100,000	2,436,734
BANK AMER CORP 2.831% DUE 10-24-2051		4,000,000	4,000,000	2,472,401
BANK AMER CORP 2.831% DUE 10-24-2051		380,000	380,000	234,878
BANK AMER CORP 2.972% DUE 07-21-2052 BEO		680,000	592,858	428,230
BANK AMER CORP 2.972% DUE 07-21-2052 BEO		3,800,000	3,800,000	2,393,052
BANK AMER CORP 3.311% DUE 04-22-2042		4,500,000	4,500,000	3,322,839
BANK AMER CORP 3.311% DUE 04-22-2042		900,000	900,000	664,568
BANK AMER CORP 3.311% DUE 04-22-2042		210,000	140,104	155,066
BANK AMER CORP 3.311% DUE 04-22-2042		4,600,000	4,643,576	3,396,680
BANK AMER CORP 3.483% 03-13-2052		2,500,000	2,500,000	1,771,033
BANK AMER CORP 3.946% DUE 01-23-2049		3,000,000	3,000,000	2,336,613
BANK AMER CORP 3.974% 02-07-2030		2,300,000	2,300,000	2,093,951
BANK AMER CORP 4.083% DUE 03-20-2051		4,390,000	5,139,924	3,464,557
BANK AMER CORP 4.083% DUE 03-20-2051		3,590,000	3,778,798	2,833,203
BANK AMER CORP 4.083% DUE 03-20-2051		2,105,000	1,707,551	1,661,251
BANK AMER CORP 4.244% 04-24-2037 REG		4,900,000	5,021,798	4,182,030
BANK AMER CORP 4.244% 04-24-2037 REG		640,000	662,948	546,224
BANK AMER CORP 4.33% 03-15-2050		1,720,000	1,963,697	1,420,989
BANK AMER CORP 4.75% DUE 04-21-2045		2,768,000	2,708,310	2,370,320
BANK AMER CORP 5% DUE 01-21-2044		655,000	770,832	601,932
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO		1,900,000	1,922,540	1,809,953
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO		525,000	525,646	500,119
BANK AMER CORP 5.875% DUE 02-07-2042		20,000	21,892	20,496
BANK AMER CORP FIXED 4.078% 04-23-2040		2,510,000	2,551,294	2,093,207
BANK AMER CORP FIXED 4.078% 04-23-2040		595,000	628,051	496,199
BANK AMER CORP SR NT FIXED/FLTG 2.972% 02-04-2033		900,000	900,000	727,864
BANK NEW YORK MELLON CORP COM STK		13,300	579,888	605,416
BANK OF AMERICA CORP 2.299% 07-21-2032		2,700,000	2,700,000	2,086,874
BANK OF AMERICA CORP 4.571% 04-27-2033		1,185,000	1,185,000	1,088,356
BANK OF AMERICA CORP 4.571% 04-27-2033		615,000	569,515	564,843
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG		13,770,000	12,569,484	9,326,327
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG		1,000,000	1,000,000	677,293
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG		2,150,000	2,112,180	1,456,180
BANNER HEALTH 2.907% DUE 01-01-2042		604,000	604,000	440,498
BANNER HEALTH 3.181% DUE 01-01-2050		295,000	295,000	207,843
BANNER HEALTH 3.181% DUE 01-01-2050		280,000	292,222	197,275
BANNER HEALTH 3.759% DUE 01-01-2049		1,900,000	1,978,128	1,490,769
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050		285,000	285,000	206,163
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071		195,000	195,000	111,938
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041		2,600,000	2,868,944	2,225,170
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO		1,035,000	1,034,926	791,320
BARCLAYS PLC 4.375% DUE 01-12-2026		1,500,000	1,543,050	1,453,042
BARCLAYS PLC 5.746% DUE 08-09-2033		720,000	720,000	682,388
BARCLAYS PLC 5.746% DUE 08-09-2033		3,955,000	3,987,459	3,748,394
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030		2,282,000	2,455,475	2,106,993
BARCLAYS PLC FXD RATE RESETTNG SUB NT 3.811% 03-10-2042		2,600,000	2,600,000	1,764,675
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042		1,320,000	1,269,222	912,120
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042		2,600,000	2,600,000	1,796,599
BARRICK N AMER FIN 5.7% DUE 05-30-2041		320,000	406,226	323,095
BARRICK N AMER FIN 5.7% DUE 05-30-2041		1,534,000	1,801,323	1,548,837
BARRICK PD 5.95% DUE 10-15-2039		2,000,000	2,225,420	2,055,621
BARRICK PD 5.95% DUE 10-15-2039		1,625,000	1,743,118	1,670,192
BATH & BODY WORKS INC COM USD0.5 WI		18,200	685,957	766,948
BAXALTA INC 5.25% DUE 06-23-2045		195,000	194,175	187,496
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO		1,300,000	1,299,948	1,035,967
BAXTER INTERNATIONAL INC 3.132% 12-01-2051		835,000	719,010	543,947

BAXTER INTL INC 3.5% DUE 08-15-2046	10,000	10,982	7,139
BAXTER INTL INC COM	13,000	655,603	662,610
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	200,000	276,638	245,857
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	180,000	180,000	144,091
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	188,548
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	1,651,042
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,540,000	1,557,941	1,012,154
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	652,000	652,000	428,523
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	974,370
BECTON DICKINSON & 4.669% DUE 06-06-2047	345,000	361,561	305,598
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,197,000	1,252,413	1,060,291
BECTON DICKINSON & 4.685% DUE 12-15-2044	255,000	227,911	228,819
BECTON DICKINSON & 4.875% DUE 05-15-2044	165,000	187,438	139,090
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	541,488
BELL CANADA 4.464% 04-01-2048	740,000	740,000	634,386
BELL CDA 3.65% 08-15-2052	855,000	798,796	626,844
BELL CDA FIXED 4.3% 07-29-2049	440,000	468,782	359,639
BELL CDA FIXED 4.3% 07-29-2049	220,000	266,394	179,820
BELL CDA GTD NT SER US-4 3.65% 03-17-2051	550,000	607,829	399,829
BERKLEY W R CORP COM	29,900	2,015,457	2,169,843
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	515,000	508,890	465,129
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	2,091,018
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000	1,572,461	1,482,858
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000	1,703,429	1,635,454
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	340,000	279,150	262,637
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000	3,967,080	3,089,849
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	240,000	183,341	200,306
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	840,000	591,875	528,998
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	1,390,000	1,314,099	935,538
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	1,370,000	1,448,685	1,217,687
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	2,091,429
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	185,000	152,773	166,058
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	1,830,000	1,823,540	1,479,688
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	1,295,000	993,930	1,047,101
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	695,000	550,662	601,232
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	1,903,181
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000	797,712	796,192
BHP BILLITON FIN 5% DUE 09-30-2043	255,000	310,592	248,676
BHP BILLITON FIN 5% DUE 09-30-2043	1,326,000	1,334,649	1,293,113
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	245,000	201,980	214,014
BIOGEN INC COMMON STOCK	9,773	2,425,604	2,706,339
BIOGEN INC CORP 3.15% 05-01-2050	810,000	797,217	534,847
BIO-RAD LABORATORIES 3.7% 03-15-2032	1,000,000	997,330	859,417
BK OF AMER NA 6 DUE 10-15-2036	810,000	963,706	832,198
BLACK HILLS CORP 3.875% DUE 10-15-2049	400,000	410,507	284,071
BLACK HILLS CORP 4.2% DUE 09-15-2046	365,000	275,068	279,313
BLACKSTONE PVT CR FIXED 4% DUE 01-15-2029	1,400,000	1,390,228	1,157,371
BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028	2,800,000	2,775,752	2,178,103
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031	2,400,000	2,369,520	1,788,222
BLUE OWL FIN LLC SR NT 144A 4.125% 10-07-2051	1,000,000	975,110	592,060
BOEING CO 3.3% DUE 03-01-2035	285,000	276,598	210,916
BOEING CO 3.6% 05-01-2034	430,000	428,667	345,198
BOEING CO 3.65% DUE 03-01-2047	805,000	718,326	543,780
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	1,688,757
BOEING CO 3.75% DUE 02-01-2050	600,000	577,541	415,102
BOEING CO 3.85% DUE 11-01-2048	950,000	900,971	656,716
BOEING CO 3.85% DUE 11-01-2048	830,000	720,154	573,762
BOEING CO 3.9% 05-01-2049	390,000	389,510	275,931
BOEING CO 3.9% 05-01-2049	285,000	280,144	201,642
BOEING CO 5.93% DUE 05-01-2060	2,302,000	2,494,109	2,110,474
BOEING CO 5.93% DUE 05-01-2060	1,200,000	1,401,140	1,100,160
BOEING CO 5.93% DUE 05-01-2060	1,135,000	1,412,669	1,040,568
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,008,480
BOEING CO 6.875% DUE 03-15-2039	610,000	851,340	645,738
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	417,841
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000	490,236	423,541
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000	144,429	99,516
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000	451,594	350,942
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	172,635

BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	187,790
BOEING CO FIXED 3.825% 03-01-2059	190,000	193,088	122,137
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	1,759,698
BOEING CO FIXED 3.95% DUE 08-01-2059	145,000	152,585	98,137
BOEING CO FIXED 5.705% DUE 05-01-2040	1,785,000	1,814,238	1,702,178
BOEING CO FIXED 5.705% DUE 05-01-2040	1,020,000	1,012,780	972,673
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000	1,000,000	931,032
BOEING CO FIXED 5.805% DUE 05-01-2050	2,813,000	3,319,875	2,618,992
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000	500,000	465,516
BOEING CO SR NT 5.875 DUE 02-15-2040	830,000	890,208	801,534
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000	410,000	274,775
BOOKING HLDGS INC COM	1,074	2,056,739	2,164,411
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005	180,000	202,550	198,305
BOYD GAMING CORP COM	12,400	724,106	676,172
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000	1,659,884	1,064,474
BP CAP MKTS AMER 2.939% DUE 06-04-2051	1,985,000	1,899,843	1,316,801
BP CAP MKTS AMER 2.939% DUE 06-04-2051	250,000	198,029	165,844
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	3,714,904
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,110,000	1,091,618	746,860
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,805,000	1,383,529	1,214,488
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	1,009,270
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	710,000	669,767	471,207
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	400,000	328,832	297,815
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	2,235,000	2,235,000	1,664,043
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000	596,412	559,985
BRISTOL MYERS 2.55% DUE 11-13-2050	442,000	303,747	279,560
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000	510,296	387,980
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	340,000	337,195	315,968
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,168,844
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,655,000	1,696,399	1,481,192
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,082,000	1,090,536	939,343
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	618,670
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	970,000	1,016,049	857,300
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,083,000	1,348,850	980,384
BRISTOL MYERS SQUIBB CO COM	16,100	1,138,834	1,158,395
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	2,545,000	2,452,031	2,347,899
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	1,200,000	1,212,420	979,601
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	735,000	595,804	568,792
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	1,040,000	1,037,620	804,821
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	580,000	577,193	452,054
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	495,000	489,996	385,805
British pound sterling - Cash Collateral Due to/from CCP Broker	(1,061,370)	(1,061,370)	(1,061,370)
British pound sterling - Cash	427,218	427,218	427,218
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000	1,892,210	1,848,224
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	537,810
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	707,653
BROADCOM INC COM	3,440	1,745,493	1,923,407
BROADCOM INC FIXED 4.15% DUE 11-15-2030	1,635,000	1,797,045	1,467,091
BROOKFIELD FIN INC NT 3.625% 02-15-2052	860,000	800,460	562,852
BROWN & BROWN INC COM	17,630	1,111,165	1,004,381
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000	798,520	690,737
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,285,039
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	304,000	331,279	274,196
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	81,000	106,001	72,899
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	363,000	360,510	326,696
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	722,000	717,047	649,792
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,215,643
BUNGE LTD	14,000	1,395,234	1,396,780
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	525,000	681,913	485,321
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	4,056,125
BURL NORTHN SANTA 3.9% DUE 08-01-2046	305,000	314,356	249,826
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	3,685,964
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	613,857
BURL NORTHN SANTA 4.15% DUE 04-01-2045	735,000	590,293	631,028
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,085,000	1,281,196	972,828
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,449,000	3,352,388	3,107,068
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	1,563,567
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,240,000	1,532,175	1,304,599
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000	1,487,565	1,050,757

BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	685,000	687,151	531,478
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	270,000	305,683	209,488
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	185,000	224,805	155,686
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000	592,760	408,151
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	665,000	668,406	568,567
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000	2,481,300	2,137,471
BURLINGTON NORTHN SANTA 4.55 09-01-2044	820,000	955,275	745,770
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000	114,363	104,590
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000	1,100,177	1,080,106
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	1,000,000	994,350	672,093
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	840,000	576,983	564,558
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	985,000	979,435	662,012
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	999,000	1,064,203	949,101
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	180,000	178,843	171,009
CA INST TECH 4.321% DUE 08-01-2045	1,800,000	1,800,000	1,583,965
CADENCE DESIGN SYS INC COM	34,100	5,029,175	5,477,824
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000	3,764,015	3,624,191
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000	657,664	669,327
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000	6,691,444	5,755,468
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000	460,673	397,661
CAMDEN PPTY TR 3.35% DUE 11-01-2049	200,000	219,468	140,471
CAMDEN PPTY TR SH BEN INT	2,874	397,432	321,543
CAMPBELL SOUP CO 4.8% 03-15-2048	190,000	187,441	169,402
Canadian dollar - Cash Collateral Due to/from CCP Broker	401,688	401,688	401,688
Canadian dollar - Cash	16,797	16,797	16,797
CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	280,000	260,795	249,659
CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	685,000	682,171	610,773
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	1,095,000	1,089,284	830,917
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,540,000	1,534,570	1,042,020
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	680,000	473,658	460,113
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,109,000	1,101,060	750,390
CAPITAL ONE FINL CORP COM	20,438	2,519,343	1,899,916
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033	1,100,000	1,100,000	1,025,161
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,362	348,736
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000	253,844	178,370
CARDINAL HLTH INC	16,054	1,166,090	1,234,071
CARNIVAL CORPORATION TLB 10-06-2028	2,189,000	2,178,055	2,043,432
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,038,000	1,187,325	879,132
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,315,000	1,306,145	1,113,736
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	185,000	182,487	141,235
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	710,000	668,849	509,808
CARRIER GLOBAL CORPORATION COM USD0.01 WI	49,500	1,931,884	2,041,875
CASE WESTN RESV 5.405% DUE 06-01-2122	1,255,000	1,252,388	1,159,706
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	2,700,000	2,689,227	2,058,626
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	236,000	278,282	258,133
CATERPILLAR INC COM	14,400	2,993,037	3,449,664
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	860,000	908,872	652,718
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,290,257
CATERPILLAR INS 4.75% DUE 05-15-2064	365,000	461,590	348,565
CATERPILLAR INS 5.2% DUE 05-27-2041	265,000	369,227	270,983
CBS CORP NEW 2.9% DUE 01-15-2027	300,000	295,050	269,614
CBS CORP NEW 4.6% DUE 01-15-2045	240,000	267,187	168,582
CBS CORP NEW 4.85% DUE 07-01-2042	475,000	540,279	353,717
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	355,000	410,710	260,746
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	14,819,000	14,819,000	14,819,000
CCP DUE RECEIVABLE FROM CITIBANK	1,093,000	1,093,000	1,093,000
CCP RECEIVABLE FROM BANK OF AMERICA	257,000	257,000	257,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,259,000	1,259,000	1,259,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	368,933
CDN NAT RES LTD 6.25% DUE 03-15-2038	2,600,000	3,143,946	2,585,212
CDN NAT RES LTD 6.25% DUE 03-15-2038	1,315,000	1,549,500	1,307,521
CDN NAT RES LTD 6.45% DUE 06-30-2033	1,045,000	1,290,449	1,071,224
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000	374,402	285,340
CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000	1,122,243	903,956
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	380,000	420,554	331,942
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	446,000	467,630	389,595
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000	1,398,908	1,222,945
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	340,000	358,057	297,001
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	875,936

CDN NATL RY CO 3.2% DUE 08-02-2046	175,000	131,803	129,264
CDN NATL RY CO 3.2% DUE 08-02-2046	438,000	363,308	323,530
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	2,539,939
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	370,000	368,601	340,291
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	375,000	516,113	389,295
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000	742,598	654,016
CDN PAC RY LTD 4.8% DUE 09-15-2035	340,000	345,420	319,114
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21	600,000	7,070	2,752
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21	1,200,000	15,577	5,504
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IL62	400,000	-	2,441
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54	600,000	5,879	1,409
CDS BARCGB5G 12/20/2025 SELL NEXTERA ENERGY CAPITAL SWPC0JT21	1,600,000	36,012	22,745
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0H9G6	200,000	-	414
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0H9G6	300,000	-	621
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPC0HYA1	100,000	-	619
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6	100,000	-	155
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPC0HWQ8	400,000	-	-
CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HXN4	1,700,000	-	-
CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1	1,800,000	-	-
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3	200,000	-	1,419
CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LD56	200,000	-	-
CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFE4	500,000	-	2,634
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2	100,000	-	-
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4	100,000	-	710
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4	300,000	1,578	-
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99	300,000	-	-
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99	100,000	-	-
CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01	300,000	31,017	12,986
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	600,000	81,850	25,971
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	36,658	12,986
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	38,485	12,986
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,100,000	135,111	105,398
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	4,100,000	268,117	392,848
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	10,300,000	1,272,908	986,912
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,000,000	132,550	95,817
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000	24,871	8,657
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000	322,777	210,797
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,500,000	228,647	239,542
CENOVUS ENERGY INC 5.4% 06-15-2047	675,000	817,906	609,406
CENOVUS ENERGY INC 5.4% 06-15-2047	1,218,000	1,489,615	1,099,639
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	356,000	461,642	370,633
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	205,000	253,152	213,426
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000	1,077,681	1,006,552
CENOVUS ENERGY INC NT 3.75% 02-15-2052	2,446,000	2,310,993	1,730,147
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,950,000	1,911,672	1,379,308
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,375,000	1,359,832	972,589
CENTENE CORP DEL COM	12,700	1,003,248	1,041,527
CENTENE CORP DEL FIXED 4.625% 12-15-2029	1,540,000	1,540,000	1,407,851
CENTENE CORP DEL SR NT 4.25% 12-15-2027	990,000	981,684	929,387
CENTERPOINT ENERGY 4.5% DUE 04-01-2044	160,000	211,011	144,043
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000	4,990	3,390
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	365,000	362,784	319,091
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	425,000	452,024	371,544
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	200,000	197,394	154,819
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	370,000	365,179	286,414
CF BLACKROCK RUSSELL 3000 INDEX FD	10,354,767	263,499,582	482,814,965
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	5,216,368	162,735,769	99,499,233
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND -S	5,973,246	59,732,456	96,109,522
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826	174,236,787	191,339,880
CF INDS HLDGS INC COM	10,372	987,558	883,694
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	1,862,325	27,352,586	283,939,955
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	164,598	14,174,170	20,862,293
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	241,630	2,422,958	3,319,265
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	1,563,902	114,009,072	172,398,259
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	1,697,926	19,499,059	29,338,466
CF US LONG TREASURY INDEX FUND C	12,474,374	159,866,725	113,712,951
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	1,000,000	1,000,000	867,500
CHARTER 2.3% DUE 02-01-2032	255,000	193,265	188,379
CHARTER 3.5% DUE 06-01-2041	1,210,000	984,237	792,782

CHARTER 4.908% DUE 07-23-2025	2,300,000	2,300,000	2,256,067
CHARTER 5.375% DUE 04-01-2038	1,150,000	1,250,485	958,943
CHARTER 6.384% DUE 10-23-2035	800,000	1,052,638	783,044
CHARTER 6.484% DUE 10-23-2045	175,000	169,934	158,486
CHARTER 6.484% DUE 10-23-2045	6,313,000	6,775,496	5,717,260
CHARTER 6.834% DUE 10-23-2055	2,070,000	2,079,681	1,918,738
CHARTER 6.834% DUE 10-23-2055	200,000	245,934	185,385
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	760,000	733,390	479,724
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	260,000	178,654	164,116
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	1,910,000	1,887,499	1,238,273
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	400,000	353,412	237,747
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	800,000	794,400	621,572
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	600,000	595,800	466,179
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	1,420,000	1,410,060	1,103,290
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	730,000	699,369	559,945
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	600,000	595,530	460,228
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	350,000	342,514	268,467
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	2,085,000	1,610,692	1,341,616
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	400,000	399,624	257,384
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,016,000	2,345,370	1,533,206
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	4,668,000	4,336,256	3,550,102
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	228,156
CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03-01-2050	2,015,000	1,837,824	1,466,840
CHARTER FIXED 3.85% DUE 04-01-2061	725,000	622,326	421,066
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000	4,373,952	2,555,434
CHARTER FIXED 3.85% DUE 04-01-2061	430,000	277,247	249,736
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000	2,507,038	1,457,759
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	527,605
CHARTER FIXED 5.75% DUE 04-01-2048	2,650,000	3,108,415	2,184,616
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	494,630
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000	1,300,000	1,286,055
CHEVRON CORP COM	11,000	1,661,848	1,974,390
CHEVRON U S A INC 5.25% 11-15-2043	325,000	364,663	326,422
CHICAGO ILL 7.045% 01-01-2029 BEO TAXABLE	325,000	194,606	329,960
CHICAGO ILL FIXED 7.045% DUE 01-01-2029 BEO TAXABLE 100.0	45,000	185,143	45,000
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	690,000	671,289	414,719
CHILDRENS HOSP 2.704% DUE 07-01-2050	997,000	937,245	640,221
CHILDRENS HOSP 4.115% DUE 01-01-2047	205,000	257,334	174,722
CHILDRENS HOSP CORP 2.585% 02-01-2050	335,000	335,000	205,224
CHIPOTLE MEXICAN GRILL INC COM STK	598	868,454	829,719
CHUBB CORP 6% DUE 05-11-2037	370,000	529,951	393,229
CHUBB CORP 6.5% DUE 05-15-2038	140,000	210,071	156,476
CHUBB LTD ORD CHF24.15	3,700	783,823	816,220
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	685,000	684,664	648,609
CI FINANCIAL CO 4.1% 06-15-2051	865,000	864,550	511,968
CIENA CORP COM NEW	13,100	646,876	667,838
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,435,000	1,383,648	1,120,619
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	2,577,034
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	1,399,458
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	450,000	493,596	466,404
CIGNA CORP NEW COM	3,320	871,445	1,100,049
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000	1,299,948	1,210,257
CIGNA CORP NEW CORP 4.8% 08-15-2038	710,000	673,109	660,987
CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000	591,047	551,133
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000	590,668	537,349
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000	1,197,300	1,089,221
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	1,200,000	970,185	910,556
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,170,000	934,284	835,692
CIGNA CORP NEW SR NT 3.4% 03-15-2051	3,000,000	2,983,740	2,141,612
CINTAS CORP COM	3,700	1,542,720	1,670,994
CISCO SYS INC 5.5% DUE 01-15-2040	245,000	349,093	256,902
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000	8,680,223	7,340,062
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	1,365,000	1,793,393	1,472,657
CISCO SYSTEMS INC	82,038	3,536,890	3,908,290
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032	115,000	115,000	108,050
CITIGROUP INC 2.904% 11-03-2042	215,000	215,000	149,316
CITIGROUP INC 3.875% 12-29-2049	1,264,000	1,264,000	1,077,560
CITIGROUP INC 3.887% 01-10-2028	12,300,000	12,530,010	11,514,490
CITIGROUP INC 4.0% DUE 12-31-2049 BEO	540,000	540,000	470,405

CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	1,392,430
CITIGROUP INC 4.65% DUE 07-30-2045	910,000	1,161,817	785,415
CITIGROUP INC 4.75% DUE 05-18-2046	240,000	248,936	200,587
CITIGROUP INC 4.75% DUE 05-18-2046	3,680,000	4,133,807	3,075,665
CITIGROUP INC 5.3 DUE 05-06-2044	960,000	1,178,788	869,645
CITIGROUP INC 5.316% 09-26-2020 REG	485,000	645,003	464,368
CITIGROUP INC 5.316% 09-26-2020 REG	1,160,000	1,622,792	1,110,654
CITIGROUP INC 5.875 DUE 01-30-2042	540,000	709,924	543,301
CITIGROUP INC 6.675% DUE 09-13-2043	1,120,000	1,699,629	1,199,499
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	200,984
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000	2,265,901	1,963,807
CITIGROUP INC COM NEW COM NEW	40,800	1,930,323	1,845,384
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	720,000	720,000	598,202
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000	2,280,000	1,894,305
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	1,800,000	1,800,000	1,460,334
CIVITAS RES INC COM	12,800	816,300	741,504
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042	505,000	504,930	463,874
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	180,000	140,449	154,319
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	4,500,000	4,470,280	4,483,211
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,050,000	1,238,115	1,046,083
CME GROUP INC 5.3 09-15-2043	800,000	798,560	833,795
CME_IRS SBSIUS33 01/18/2052 USD P 3MLIBOR / R 1.805% SWU01FHY1	1,600,000	-	-
CME_IRS SBSIUS33 01/18/2052 USD P 3MLIBOR / R 1.833% SWU01FJE3	700,000	-	-
CME_IRS SBSIUS33 01/20/2052 USD P 3MLIBOR / R 1.795% SWU01FKY7	1,400,000	-	-
CME_IRS SBSIUS33 01/24/2052 USD P 3MLIBOR / R 1.815% SWU01FO72	1,300,000	-	-
CME_IRS SBSIUS33 02/02/2052 USD P 3MLIBOR / R 1.91% SWU01FWP3	2,000,000	-	-
CME_IRS SBSIUS33 02/03/2030 USD P 1.76% / R 3MLIBOR SWU00ZBC2	2,600,000	-	344,280
CME_IRS SBSIUS33 02/05/2025 USD P 1.52% / R 3MLIBOR SWU00ZDZ9	2,200,000	-	139,078
CME_IRS SBSIUS33 02/12/2025 USD P 1.54% / R 3MLIBOR SWU00ZK40	2,500,000	-	156,936
CME_IRS SBSIUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81	1,100,000	-	152,645
CME_IRS SBSIUS33 02/18/2030 USD P 1.66% / R 3MLIBOR SWU00ZOG9	1,300,000	-	180,500
CME_IRS SBSIUS33 02/20/2025 USD P 1.53% / R 3MLIBOR SWU00ZPN3	1,900,000	-	119,661
CME_IRS SBSIUS33 02/20/2030 USD P 1.64% / R 3MLIBOR SWU00ZPM5	1,100,000	-	153,973
CME_IRS SBSIUS33 02/25/2030 USD P 1.62% / R 3MLIBOR SWU00ZUD9	1,200,000	-	169,577
CME_IRS SBSIUS33 03/03/2030 USD P 1.465% / R 3MLIBOR SWU010923	2,400,000	-	361,964
CME_IRS SBSIUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWU010SG1	1,000,000	-	149,076
CME_IRS SBSIUS33 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7	1,700,000	-	68,196
CME_IRS SBSIUS33 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1	2,400,000	-	96,499
CME_IRS SBSIUS33 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2	2,800,000	-	113,937
CME_IRS SBSIUS33 06/15/2051 USD P 1.943% / R 3MLIBOR SWU01ARM7	1,700,000	-	489,774
CME_IRS SBSIUS33 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30	2,400,000	-	99,294
CME_IRS SBSIUS33 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0	2,300,000	-	97,074
CME_IRS SBSIUS33 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39	2,300,000	-	95,948
CME_IRS SBSIUS33 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4	2,900,000	-	121,700
CME_IRS SBSIUS33 06/22/2051 USD P 1.935% / R 3MLIBOR SWU01AVX8	600,000	-	173,342
CME_IRS SBSIUS33 06/23/2051 USD P 1.945% / R 3MLIBOR SWU01AWL3	600,000	-	172,175
CME_IRS SBSIUS33 06/23/2051 USD P 1.968% / R 3MLIBOR SWU01AWK5	900,000	-	254,524
CME_IRS SBSIUS33 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3	3,200,000	-	137,404
CME_IRS SBSIUS33 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7	2,500,000	-	111,051
CME_IRS SBSIUS33 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4	200,000	-	8,653
CME_IRS SBSIUS33 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22	3,200,000	-	142,338
CME_IRS SBSIUS33 07/06/2051 USD P 1.888% / R 3MLIBOR SWU01BA01	1,000,000	-	296,391
CME_IRS SBSIUS33 07/15/2031 USD P 1.47% / R 3MLIBOR SWU01BF48	1,700,000	-	296,763
CME_IRS SBSIUS33 07/16/2051 USD P 1.762% / R 3MLIBOR SWU01BFQ9	1,700,000	-	543,698
CME_IRS SBSIUS33 07/21/2031 USD P 1.476% / R 3MLIBOR SWU01BIT0	300,000	-	52,376
CME_IRS SBSIUS33 08/04/2051 USD P 1.645% / R 3MLIBOR SWU01BQL8	1,000,000	-	341,145
CME_IRS SBSIUS33 08/12/2051 USD P 1.785% / R 3MLIBOR SWU01BWM9	1,600,000	-	503,626
CME_IRS SBSIUS33 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7	1,200,000	-	141,771
CME_IRS SBSIUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8	1,200,000	-	135,163
CME_IRS SBSIUS33 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43	1,300,000	-	147,689
CME_IRS SBSIUS33 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3	1,600,000	-	79,852
CME_IRS SBSIUS33 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VRI1	2,900,000	-	343,861
CME_IRS SBSIUS33 11/10/2051 USD P 3MLIBOR / R 1.81% SWU01DJJ9	2,300,000	-	-
CME_IRS SBSIUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2	3,800,000	-	-
CME_IRS SBSIUS33 12/08/2051 USD P 1.638% / R 3MLIBOR SWU01EB12	1,000,000	-	345,337
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJ04	26,104,241	-	87,657
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	633,013
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000	570,000	360,817
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000	1,195,000	899,913

CMS ENERGY CORP 4.875 DUE 03-01-2044	964,000	1,178,924	880,966
CMS ENERGY CORP SR NT 4.7 03-31-2043	435,000	510,306	366,855
COCA COLA CO 2.6% DUE 06-01-2050	1,300,000	1,299,168	875,147
COCA COLA CO 2.6% DUE 06-01-2050	225,000	175,703	151,468
COCA COLA CO 2.875% DUE 05-05-2041	1,557,000	1,542,848	1,194,443
COCA COLA CO COM	94,800	5,632,615	6,030,228
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	953,502
COCA-COLA CO/THE 3.0% DUE 03-05-2051	450,000	336,067	330,224
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000	2,808,808	2,213,302
COLGATE-PALMOLIVE CO COM	12,836	994,765	1,011,348
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000	1,999,721	1,623,597
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	450,000	567,774	446,862
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	370,000	272,372	235,306
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	445,173
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,965,000	4,010,636	2,521,586
COMCAST CORP NEW 2.887% 11-01-2051 BEO	8,709,000	7,272,353	5,626,051
COMCAST CORP NEW 2.887% 11-01-2051 BEO	8,749,000	6,419,593	5,651,892
COMCAST CORP NEW 2.887% 11-01-2051 BEO	1,820,000	1,252,299	1,175,728
COMCAST CORP NEW 2.987% 11-01-2063	1,700,000	1,584,355	1,038,199
COMCAST CORP NEW 2.987% 11-01-2063	4,486,000	3,370,452	2,739,625
COMCAST CORP NEW 2.987% 11-01-2063	439,000	299,465	268,100
COMCAST CORP NEW 3.25% 11-01-2039	1,615,000	1,683,831	1,264,762
COMCAST CORP NEW 3.4% DUE 07-15-2046	240,000	195,931	176,591
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000	224,124	198,664
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000	2,973,780	2,207,381
COMCAST CORP NEW 3.75% DUE 04-01-2040	2,149,000	2,444,147	1,782,600
COMCAST CORP NEW 3.9% DUE 03-01-2038	260,000	257,524	225,146
COMCAST CORP NEW 4% DUE 03-01-2048	420,000	498,408	335,719
COMCAST CORP NEW 4% DUE 03-01-2048	870,000	783,821	695,417
COMCAST CORP NEW 4% DUE 08-15-2047	190,000	144,554	152,855
COMCAST CORP NEW 4.049% DUE 11-01-2052	609,000	639,892	485,264
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000	984,662	661,362
COMCAST CORP NEW 4.6% DUE 08-15-2045	450,000	437,724	399,663
COMCAST CORP NEW 5.65% DUE 06-15-2035	235,000	313,154	247,235
COMCAST CORP NEW 7.05% DUE 03-15-2033	771,000	957,393	890,964
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	1,291,000	1,179,035	804,523
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	4,788,000	3,607,057	2,983,777
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	31,731,000	25,061,105	19,774,068
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	1,681,000	1,328,717	1,047,563
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,282,000	3,577,705	2,623,749
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	945,000	945,714	755,467
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	2,662,921
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,450,000	1,420,826	1,151,093
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,012,000	1,061,464	803,384
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	165,000	181,317	183,005
COMERICA INC COM	17,300	1,224,650	1,156,505
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,571,612
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	620,000	559,180	462,316
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000	2,938,243	2,179,595
COMMONSPIRIT HLTH 6.461% DUE 11-01-2052	595,000	595,000	639,341
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	5,547,841
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	195,000	184,037	159,093
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	126,000	124,711	102,959
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	360,000	325,591	251,614
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	850,000	844,701	605,957
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,693,000	1,790,896	1,331,834
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	4,322,181
COMMScope INC. TLB DUE 04-06-2026 BEO	387,000	383,130	363,877
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,408,451
COMWLTH EDISON CO 2.75% DUE 09-01-2051	165,000	160,575	106,587
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	168,297
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000	497,231	369,767
COMWLTH EDISON CO 4.6% DUE 08-15-2043	275,000	291,130	250,110
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000	584,193	401,304
CONAGRA BRANDS INC 5.4% 11-01-2048	230,000	292,130	213,920
CONAGRA BRANDS INC COM USD5	16,900	573,339	654,030
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000	281,046	285,798
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	320,000	419,030	304,852
CONOCO INC 6.95% DUE 04-15-2029	4,500,000	5,704,110	4,988,826

CONOCOPHILLIPS CO 3.99%	03-15-2052	620,000	619,002	491,965
CONOCOPHILLIPS CO 3.99%	03-15-2052	1,150,000	982,158	912,516
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034		118,000	117,919	102,640
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044		450,000	517,087	391,659
CONOCOPHILLIPS CO FIXED 3.758% DUE	03-15-2042	660,000	579,480	553,709
CONOCOPHILLIPS CO FIXED 3.758% DUE	03-15-2042	355,000	378,812	297,829
CONOCOPHILLIPS CO FIXED 4.025% DUE	03-15-2062	870,000	877,205	691,834
CONS EDISON CO N Y 3% DUE 12-01-2060		1,600,000	1,590,368	996,730
CONS EDISON CO N Y 3% DUE 12-01-2060		340,000	304,042	211,805
CONS EDISON CO N Y 3.85% DUE 06-15-2046		1,056,000	1,168,803	824,772
CONS EDISON CO N Y 3.85% DUE 06-15-2046		5,445,000	5,589,430	4,252,731
CONS EDISON CO N Y 3.875% DUE 06-15-2047		260,000	298,022	201,827
CONS EDISON CO N Y 3.95% DUE 03-01-2043		3,000,000	2,799,320	2,415,892
CONS EDISON CO N Y 3.95% DUE 03-01-2043		905,000	981,936	728,794
CONS EDISON CO N Y 4% 11-15-2057		370,000	356,428	281,976
CONS EDISON CO N Y 4.2% DUE 03-15-2042		375,000	328,106	315,723
CONS EDISON CO N Y 4.2% DUE 03-15-2042		1,200,000	1,242,852	1,010,313
CONS EDISON CO N Y 4.3% DUE 12-01-2056		815,000	965,185	658,970
CONS EDISON CO N Y 4.5% DUE 05-15-2058		2,100,000	2,090,319	1,760,031
CONS EDISON CO N Y 4.5% DUE 12-01-2045		520,000	497,131	449,275
CONS EDISON CO N Y 4.625% DUE 12-01-2054		380,000	381,848	325,112
CONS EDISON CO N Y 4.625% DUE 12-01-2054		400,000	406,136	342,223
CONS EDISON CO N Y 4.65% DUE 12-01-2048		2,500,000	2,940,900	2,192,931
CONS EDISON CO N Y 4.65% DUE 12-01-2048		1,800,000	1,793,070	1,578,910
CONS EDISON CO N Y 5.3% DUE 03-01-2035		1,691,000	1,851,446	1,666,844
CONS EDISON CO N Y 5.5% DUE 12-01-2039		680,000	860,775	667,140
CONS EDISON CO N Y INC 4.45 DUE	03-15-2044 REG	235,000	214,186	202,799
CONSOLIDATED EDISON CO N Y INC 3.35% DUE	04-01-2030 REG	600,000	598,632	541,136
CONSOLIDATED EDISON CO N Y INC 3.7% DUE	11-15-2059	355,000	403,678	257,390
CONSTELLATION 2.875% DUE 05-01-2030		1,000,000	998,010	853,076
CONSTELLATION 4.1% 02-15-2048		935,000	1,066,302	749,917
CONSUMERS ENERGY 3.1% DUE 08-15-2050		355,000	352,483	247,964
CONSUMERS ENERGY 3.95% DUE 07-15-2047		440,000	535,986	359,890
CONSUMERS ENERGY 4.05% DUE 05-15-2048		1,370,000	1,604,255	1,138,115
CONSUMERS ENERGY 4.2% DUE 09-01-2052		390,000	389,723	334,645
CONSUMERS ENERGY 4.2% DUE 09-01-2052		705,000	704,499	604,934
CONSUMERS ENERGY 4.35% DUE 04-15-2049		1,000,000	996,180	873,604
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG		380,000	323,915	216,694
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG		744,000	737,669	424,265
CONSUMERS ENERGY CO 2.65% 08-15-2052		690,000	689,420	437,312
CONSUMERS ENERGY CO 3.95 DUE	05-15-2043 BEO	255,000	294,732	211,983
CONSUMERS ENERGY FIXED 3.75%	02-15-2050	820,000	810,439	643,976
COOPERATIEVE CENTRALE RAIFFEISEN BOEREN	5.75 DUE 12-01-2043 REG	565,000	775,447	542,983
COOPERATIEVE CENTRALE RAIFFEISEN BOEREN	5.75 DUE 12-01-2043 REG	1,096,000	1,179,632	1,053,291
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP		1,200,000	1,762,101	1,394,318
COOPERATIEVE RABOBANK U A 5.25% DUE	08-04-2045 BEO	4,800,000	5,490,528	4,341,939
COREBRIDGE FINL INC SR NT 144A 4.35%	04-05-2042	755,000	754,796	623,004
COREBRIDGE FINL INC SR NT 144A 4.35%	04-05-2042	101,000	100,973	83,342
COREBRIDGE FINL INC SR NT 144A 4.4%	04-05-2052	300,000	299,949	239,598
COREBRIDGE FINL INC SR NT 144A 4.4%	04-05-2052	2,670,000	2,677,040	2,132,426
CORNING INC 5.45% DUE 11-15-2079		1,005,000	1,043,734	873,538
CORNING INC 5.45% DUE 11-15-2079		900,000	897,480	782,273
COTERRA ENERGY INC 3.9%	05-15-2027	2,100,000	2,092,789	1,963,682
COTTAGE HLTH CR 3.304% DUE 11-01-2049		200,000	158,780	141,400
COTTAGE HLTH CR 3.304% DUE 11-01-2049		151,000	151,000	106,757
COVANTA HOLDING CORPORATION INITIAL TERMB LOAN DUE	11-30-2028 BEO	716,944	715,151	710,928
COVANTA HOLDING CORPORATION INITIAL TERMC LOAN DUE	11-30-2028 BEO	54,109	53,974	53,655
CR SUISSE GROUP AG FLTGT RT 3.869% DUE	01-12-2029	800,000	800,000	642,281
CR SUISSE GROUP AG FLTGT RT 3.869% DUE	01-12-2029	647,000	647,000	519,445
CR SUISSE GROUP FDG GUERNSEY LTD 4.875%	05-15-2045	1,920,000	2,312,799	1,320,328
CR SUISSE GROUP FDG GUERNSEY LTD 4.875%	05-15-2045	2,100,000	2,093,133	1,444,109
CRH AMER FIN INC 4.4% DUE 05-09-2047		2,300,000	2,286,706	1,872,726
CROWN CASTLE INC COM		16,800	2,620,805	2,278,752
CROWN CASTLE INTL 4% DUE 11-15-2049		1,215,000	1,240,652	924,623
CROWN CASTLE INTL CORP NEW 2.9% DUE	04-01-2041 REG	560,000	444,435	382,947
CROWN CASTLE INTL CORP NEW 2.9% DUE	04-01-2041 REG	1,635,000	1,444,221	1,118,070
CROWN CASTLE INTL CORP NEW 4.15% DUE	07-01-2050 REG	729,000	785,399	569,148
CROWN CASTLE INTL CORP NEW 4.75%	05-15-2047	2,700,000	2,678,589	2,305,526
CROWN CASTLE INTL CORP NEW 5.2%	02-15-2049	1,110,000	1,108,823	1,004,605

CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	625,000	628,703	408,484
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,176,435
CSC HOLDINGS LLC SEPTEMBER 2019 INITIAL TERM LOAN SENIOR SECURED 04-15-2027	1,248,447	1,242,205	1,111,118
CSX CORP 3.35% 09-15-2049	315,000	262,581	228,391
CSX CORP 3.35% 09-15-2049	2,800,000	2,780,568	2,030,139
CSX CORP 3.8% DUE 04-15-2050	400,000	308,112	312,608
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	1,502,516
CSX CORP 4.1 DUE 03-15-2044	1,157,000	1,075,984	976,517
CSX CORP 4.1 DUE 03-15-2044	280,000	332,480	236,322
CSX CORP 4.25% DUE 11-01-2066	850,000	847,884	672,329
CSX CORP 4.25% DUE 11-01-2066	460,000	428,002	363,848
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	366,668
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000	1,150,397	969,052
CSX CORP 4.5% DUE 03-15-2049	270,000	269,036	236,592
CSX CORP 4.5% DUE 08-01-2054	275,000	258,145	235,999
CSX CORP 4.75% DUE 05-30-2042	640,000	701,319	587,245
CSX CORP 4.75% DUE 11-15-2048	263,000	274,630	239,234
CSX CORP 6% DUE 10-01-2036	820,000	1,060,309	864,054
CSX CORP 6% DUE 10-01-2036	240,000	260,707	252,894
CSX CORP 6.15% DUE 05-01-2037	315,000	429,339	338,499
CSX CORP COM STK	145,800	4,843,521	4,516,884
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000	2,008,873	1,673,709
CSX CORP FIXED 4.65% DUE 03-01-2068	460,000	504,749	390,929
CUMMINS INC	7,191	1,669,080	1,742,307
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,298,000	1,374,818	1,219,317
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,455,000	1,487,447	1,366,800
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	717,551
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,093,831
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	1,000,000	946,728	836,380
CVS HEALTH CORP 4.78% DUE 03-25-2038	1,495,000	1,700,745	1,366,699
CVS HEALTH CORP 4.78% DUE 03-25-2038	5,079,000	5,216,024	4,643,119
CVS HEALTH CORP 4.875% DUE 07-20-2035	420,000	430,185	399,638
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,170,000	2,333,708	1,957,538
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,512,000	2,906,389	2,266,054
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,046	4,239,829
CVS HEALTH CORP 5.125% DUE 07-20-2045	2,345,000	2,617,147	2,127,806
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,465,000	1,585,350	1,329,312
CVS HEALTH CORP COM	17,800	1,774,792	1,658,782
DANAHER CORP COM	11,680	3,140,558	3,100,106
DANAHER CORP SR NT 2.8% 12-10-2051	1,225,000	1,217,601	817,839
DANAHER CORP SR NT 2.8% 12-10-2051	405,000	378,974	270,388
DARDEN RESTAURANTS INC COM	7,964	1,105,960	1,101,660
DARLING INGREDIENTS INC COMSTK	7,078	506,203	443,012
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	1,608,405
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,975,000	1,808,116	1,842,575
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	1,100,000	1,100,000	907,676
DECKERS OUTDOOR CORP COM	1,480	545,910	590,757
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	738,353
DEERE & CO COM	9,760	3,779,653	4,184,698
DELL INC 6.5% DUE 04-15-2038	385,000	498,336	373,454
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026	2,000,000	1,994,860	1,971,398
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	717,000	871,088	806,517
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	378,000	377,724	425,193
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	381,000	458,222	436,454
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	470,000	605,604	538,408
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	1,322,000	1,546,792	1,514,416
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	29,375	1,328,531	1,181,463
DENBURY INC NEW COM	7,500	664,886	652,650
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	3,140,169
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	7,100,000	7,146,438	5,222,957
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	1,400,000	1,400,000	1,000,018
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,994,000	1,994,000	1,516,683
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	1,819,165
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000	2,067,086	1,702,482
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,207,000	1,347,821	1,028,285
DEVON ENERGY CORP 4.75% DUE 05-15-2042	2,050,000	2,011,763	1,746,466
DEXCOM INC COM	10,000	1,132,034	1,132,400
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	1,020,000	1,029,970	820,096
DIAGEO CAP PLC 3.875% DUE 04-29-2043	195,000	182,294	160,933

DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	340,000	389,715	359,218
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	850,000	885,828	827,151
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	530,000	528,484	392,110
DIAMONDBACK ENERGY INC 6.25% 03-15-2033	280,000	278,802	284,777
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	1,770,000	1,691,515	1,356,126
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	670,000	701,927	513,336
DICKS SPORTING GOODS INC 4.1% 01-15-2052	540,000	538,704	350,302
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	89,540
DILLARDS INC CL A COM	760	280,706	245,632
DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO	105,000	104,435	107,098
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000	898,560	868,805
DISCOVER FINL SVCS COM STK	20,000	2,057,460	1,956,600
DISCOVERY 4.9% DUE 03-11-2026	2,200,000	2,310,836	2,133,963
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	240,000	173,659	144,887
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,660,000	1,647,211	1,002,135
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,497,000	1,287,852	903,733
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	265,000	222,396	214,280
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	910,000	1,026,990	680,092
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,700,000	1,689,664	1,294,484
DISCOVERY FIXED 4.65% DUE 05-15-2050	795,000	812,285	548,243
DISNEY WALT CO 2.75% DUE 09-01-2049	1,385,000	1,349,006	924,785
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	133,543
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,507,000	1,695,630	1,212,635
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	3,220,000	3,247,615	2,591,033
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000	499,320	383,014
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	2,527,893
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	1,030,000	1,182,605	789,009
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000	998,570	769,553
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	1,725,253
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	2,774,389
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	1,572,154
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	295,000	356,838	253,800
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000	992,820	810,989
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000	2,639,170	2,359,865
DISNEY WALT CO SR NT 5.4% 10-01-2043	550,000	548,675	552,029
DISNEY WALT CO SR NT 5.4% 10-01-2043	330,000	462,640	331,217
DISNEY WALT CO SR NT 6.2% 12-15-2034	260,000	313,742	283,709
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,090,000	1,509,650	1,229,414
DISNEY WALT CO SR NT 7.75% 12-01-2045	150,000	202,491	188,432
DOCUSIGN INC COM	3,700	167,934	205,054
DOLLAR TREE INC 3.375% 12-01-2051	2,700,000	2,728,479	1,825,560
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	(35,000)	(35,000)	(35,000)
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	281,000	281,000	281,000
DOMESTIC MASTER RECEIVABLE FROM TD	370,000	370,000	370,000
DOMINION ENERGY 4.6% DUE 03-15-2049	225,000	177,858	190,561
DOMINION ENERGY 4.85% DUE 08-15-2052	1,210,000	1,133,167	1,049,568
DOMINION ENERGY INC 3.3% DUE 04-15-2041	110,000	109,903	81,916
DOMINION RES INC 5.25% DUE 08-01-2033	1,720,000	1,989,806	1,693,684
DOMINION RESOURCES INC 4.9% 08-01-2041	610,000	609,975	541,656
DOW CHEM CO 4.625% DUE 10-01-2044	335,000	346,226	279,227
DOW CHEM CO 5.25% DUE 11-15-2041	250,000	321,958	234,345
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,120,000	1,111,055	932,782
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	1,255,000	1,266,667	1,371,698
DOW CHEMICAL CO NT 4.8% 05-15-2049	190,000	234,661	161,639
DOWDUPONT INC 5.319% DUE 11-15-2038	800,000	883,763	771,368
DOWDUPONT INC 5.319% DUE 11-15-2038	1,965,000	2,050,305	1,894,672
DOWDUPONT INC 5.419% DUE 11-15-2048	20,000	20,000	19,181
DTE ELEC CO 3.75% DUE 08-15-2047	235,000	259,231	185,067
DTE ELEC CO 4.3% DUE 07-01-2044	240,000	294,895	207,511
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	400,000	396,660	288,541
DTE ELECTRIC CO 3.95% 03-01-2049	195,000	177,680	161,135
DTE ELECTRIC CO 3.95% 03-01-2049	1,370,000	1,609,897	1,132,076
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000	991,980	826,333
DTE ENERGY CO COM	6,100	706,818	716,933
DUKE ENERGY 3.2% DUE 08-15-2049	487,000	504,828	344,390
DUKE ENERGY 3.2% DUE 08-15-2049	325,000	259,464	229,829
DUKE ENERGY 3.875% DUE 03-15-2046	1,000,000	1,095,850	791,968
DUKE ENERGY 4 DUE 09-30-2042	360,000	357,134	299,768
DUKE ENERGY 4% DUE 04-01-2052	435,000	431,233	350,710

DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	146,650
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	4,190,007
DUKE ENERGY 4.2% DUE 08-15-2045	1,435,000	1,462,879	1,207,474
DUKE ENERGY 4.2% DUE 08-15-2045	193,000	211,704	162,399
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000	1,402,497	1,107,252
DUKE ENERGY 4.25% DUE 12-15-2041	595,000	643,793	516,718
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	5,265,311
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	900,738
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	220,642
DUKE ENERGY 4.375% DUE 03-30-2044	878,000	895,427	759,700
DUKE ENERGY 6% DUE 01-15-2038	2,030,000	2,722,143	2,138,499
DUKE ENERGY 6.1% DUE 06-01-2037	200,000	275,053	207,885
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	2,000,000	1,998,780	1,698,688
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	590,000	588,153	445,901
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000	7,734	5,975
DUKE ENERGY CORP 3.75% DUE 09-01-2046	1,700,000	1,715,669	1,269,728
DUKE ENERGY CORP 3.95% DUE 08-15-2047	925,000	905,276	704,226
DUKE ENERGY CORP 4.5% DUE 08-15-2032	1,200,000	1,198,272	1,131,220
DUKE ENERGY CORP 4.8% DUE 12-15-2045	117,000	116,607	103,555
DUKE ENERGY CORP 5% DUE 08-15-2052	1,480,000	1,473,828	1,321,862
DUKE ENERGY CORP 5% DUE 08-15-2052	210,000	199,734	187,562
DUKE ENERGY CORP 6.45% DUE 10-15-2032	113,000	147,465	121,638
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	577,420
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	4,100,000	4,089,832	3,019,434
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	1,100,000	1,097,272	810,092
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	375,000	277,373	263,404
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	223,639
DUKE ENERGY FLA 3.112% DUE 09-01-2038	460,000	459,972	369,067
DUKE ENERGY FLA 3.4% DUE 10-01-2046	985,000	919,283	712,837
DUKE ENERGY FLA 3.4% DUE 10-01-2046	550,000	599,643	398,031
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,349,000	1,607,487	1,138,956
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	515,000	512,065	345,774
DUKE ENERGY IND 3.75% DUE 05-15-2046	2,160,000	2,367,566	1,674,983
DUKE ENERGY IND 4.9% DUE 07-15-2043	285,000	360,898	262,124
DUKE ENERGY IND 4.9% DUE 07-15-2043	1,700,000	1,692,299	1,563,545
DUKE ENERGY IND 6.35% DUE 08-15-2038	350,000	496,017	379,386
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000	759,276	596,987
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	400,000	397,740	242,132
DUKE UNIV 2.682% DUE 10-01-2044	570,000	420,027	414,782
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	250,000	206,135	206,771
EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1000	700,000	772,518	578,259
EASTMAN CHEM CO 4.65% DUE 10-15-2044	545,000	670,475	449,850
EASTMAN CHEM CO 4.8% DUE 09-01-2042	655,000	779,699	553,750
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000	523,558	463,535
EATON CORP OHIO 4.7% 08-23-2052	660,000	656,423	601,730
EATON CORP PLC COM USD0.50	14,600	2,085,665	2,291,470
EBAY INC COM USD0.001	29,400	1,351,997	1,219,218
ECOLAB INC 2.7% DUE 12-15-2051	1,335,000	1,331,729	837,114
ECOLAB INC 2.75% 08-18-2055 BEO	1,200,000	1,178,208	722,679
ECOLAB INC COM STK USD1	7,400	1,058,567	1,077,144
EDF S A 4.95% DUE 10-13-2045	2,000,000	1,995,040	1,616,635
EDWARDS LIFESCIENCES CORP COM	36,697	3,014,243	2,737,963
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000	1,175,122	935,784
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000	1,092,157	896,084
EL PASO PIPELN 4.7% DUE 11-01-2042	325,000	319,559	270,040
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	778,065
ELECTR ARTS COM	3,100	374,839	378,758
ELECTRONIC ARTS INC 2.95% 02-15-2051	315,000	313,318	204,804
ELEVANCE HEALTH INC	5,990	2,682,594	3,072,690
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	600,000	599,190	540,478
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	618,000	673,632	556,693
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	245,000	295,928	220,695
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	295,000	294,973	316,893
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	1,275,000	1,274,885	1,369,623
ELI LILLY & CO COM	6,420	2,234,928	2,348,693
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	1,920,440
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	677,279
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	950,000	947,891	616,186
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,449,044

ENABLE MIDSTREAM 5% DUE 05-15-2044	725,000	754,686	594,534
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,160,000	1,416,549	1,302,984
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000	624,379	534,969
ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	105,000	88,059	80,909
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	1,580,602
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	928,000	937,892	771,999
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000	1,525,000	1,378,932
ENBRIDGE INC SR NT 3.4% 08-01-2051	165,000	166,924	113,294
ENBRIDGE INC SR NT 3.4% 08-01-2051	335,000	237,991	230,021
ENCANA CORP 6.5% DUE 02-01-2038	880,000	1,082,620	876,219
ENCANA CORP 6.5% DUE 08-15-2034	862,000	861,725	870,879
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000	1,786,950	1,755,036
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000	183,202	156,466
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,450,000	1,438,906	1,205,185
ENERGY TRANSFER 5.15% DUE 02-01-2043	185,000	155,150	153,765
ENERGY TRANSFER 5.15% DUE 03-15-2045	355,000	314,587	296,174
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000	424,088	392,715
ENERGY TRANSFER 5.95 DUE 10-01-2043	775,000	742,896	719,647
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,815,000	1,870,063	1,685,366
ENERGY TRANSFER 6% DUE 06-15-2048	570,000	663,064	514,988
ENERGY TRANSFER 6% DUE 06-15-2048	535,000	576,102	483,366
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	202,381
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,449,000	1,687,680	1,355,844
ENERGY TRANSFER 6.25% DUE 04-15-2049	490,000	432,807	458,498
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	2,245,705
ENERGY TRANSFER 7.5% DUE 07-01-2038	540,000	635,947	576,107
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	1,752,089
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000	1,403,418	1,203,713
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,668,000	2,615,207	2,483,442
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	170,000	198,519	158,240
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	270,000	234,174	217,198
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	500,000	362,680	402,218
ENPHASE ENERGY INC COM	2,920	855,733	773,683
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	235,000	254,500	164,605
ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000	560,258	351,115
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	444,874
ENTERGY LA LLC 4.0% 03-15-2033	410,000	391,284	371,550
ENTERGY LA LLC 4.75% 09-15-2052	365,000	363,018	330,514
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	635,000	630,961	474,928
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000	998,110	822,539
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	885,000	1,087,687	727,947
ENTERGY TEX INC 4.5% 03-30-2039	1,055,000	1,115,663	926,899
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	2,700,000	2,684,502	2,486,597
ENTERPRISE PRODS 3.7% DUE 01-31-2051	979,000	988,172	711,195
ENTERPRISE PRODS 4.2% DUE 01-31-2050	430,000	448,528	340,400
ENTERPRISE PRODS 4.45 DUE 02-15-2043	675,000	667,464	570,375
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,155,000	1,204,424	1,023,038
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,072,000	1,109,815	949,521
ENTERPRISE PRODS 4.95% DUE 10-15-2054	735,000	853,417	616,204
ENTERPRISE PRODS 4.95% DUE 10-15-2054	610,000	583,784	511,407
ENTERPRISE PRODS 5.1% DUE 02-15-2045	500,000	468,036	452,158
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000	393,632	360,414
ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,150,000	1,473,898	1,120,207
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	1,709,929
ENTERPRISE PRODS 6.125% DUE 10-15-2039	710,000	817,206	730,735
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000	2,719,960	2,299,823
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000	2,374,376	2,046,086
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000	1,282,659	1,109,931
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	1,420,000	1,458,651	1,243,383
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	4,378,108
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	210,000	252,643	183,881
ENTERPRISE PRODS FLTG RT 7.53807% DUE 06-01-2067	750,000	770,625	630,000
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	930,000	909,619	747,403
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,047,000	1,087,487	898,342
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000	1,391,460	1,201,221
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	622,000	622,000	501,177
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	1,370,000	1,357,473	918,190
EOG RES INC 4.95% DUE 04-15-2050	465,000	507,867	445,910
EOG RESOURCES INC COM	3,770	323,022	488,290

EPR PPTYS 4.5% DUE 06-01-2027	1,400,000	1,391,502	1,227,142
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	920,000	868,103	582,714
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	506,708
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	500,000	375,290	316,693
EQUINIX INC COM PAR \$0.001	1,190	781,511	779,486
EQUINIX INC FIXED 2.95% 09-15-2051	1,755,000	1,748,379	1,099,687
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,521	1,565,969
ERP OPER LTD 4.5% DUE 07-01-2044	350,000	442,560	297,339
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,282,803
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000	947,300	776,186
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	545,000	492,996	423,022
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	635,000	650,550	437,045
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	435,000	431,207	409,409
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000	892,692	822,142
ESSEX PORTFOLIO L P 4.5% 03-15-2048	215,000	269,262	170,714
Euro - Cash Collateral Due to/from CCP Broker	213,752	213,752	213,752
Euro - Cash	49,753	49,753	49,753
Euro - Variation Margin	(16)	(16)	(16)
EVEREST RE GROUP COM	1,470	367,216	486,967
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	1,455,000	1,292,547	914,652
EVERGY INC COM NPV	6,500	403,016	409,045
EVERSOURCE ENERGY COM	27,000	2,299,914	2,263,680
EXELIXIS INC COM STK	12,152	240,649	194,918
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	860,723
EXELON CORP 4.45% DUE 04-15-2046	1,065,000	1,052,785	905,800
EXELON CORP 4.7% DUE 04-15-2050 REG	215,000	214,755	189,430
EXELON CORP 4.95% DUE 06-15-2035	300,000	275,097	287,660
EXELON CORP 5.625% DUE 06-15-2035	227,000	194,169	231,189
EXELON CORP 5.625% DUE 06-15-2035	910,000	1,037,513	926,794
EXELON CORP SR NT 144A 3.35% 03-15-2032	1,300,000	1,299,116	1,134,256
EXELON CORP SR NT 144A 4.1% 03-15-2052	173,000	172,879	139,205
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000	702,100	718,961
EXPEDIA GROUP INC COM USD0.001	4,500	458,518	394,200
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	257,000	254,895	207,485
EXXON MOBIL CORP 2.995% DUE 08-16-2039	1,015,000	954,708	783,048
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	3,761,056
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	2,145,000	2,311,800	1,613,493
EXXON MOBIL CORP 3.567% DUE 03-06-2045	370,000	325,970	293,119
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,340,000	1,565,548	1,143,387
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	2,825,190
EXXON MOBIL CORP 4.227% DUE 03-19-2040	1,700,000	1,769,800	1,534,502
EXXON MOBIL CORP 4.227% DUE 03-19-2040	50,000	59,122	45,132
EXXON MOBIL CORP COM	20,500	1,758,644	2,261,150
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	727,697
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000	1,557,447	1,420,051
FASTENAL CO COM	7,200	352,798	340,704
FED EXPRESS CORP 7.6% DUE 07-01-2097	305,000	406,955	332,007
FEDEX CORP 4.1% DUE 02-01-2045	1,606,000	1,535,829	1,251,139
FEDEX CORP 4.1% DUE 04-15-2043	1,597,000	1,573,992	1,255,300
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	3,131,402
FEDEX CORP 4.4% DUE 01-15-2047	210,000	217,254	168,614
FEDEX CORP 4.55% DUE 04-01-2046	1,050,000	1,244,104	857,014
FEDEX CORP 4.55% DUE 04-01-2046	1,531,000	1,561,550	1,249,609
FEDEX CORP 4.75% DUE 11-15-2045	765,000	777,200	649,341
FEDEX CORP 4.95% 10-17-2048	395,000	456,458	346,252
FEDEX CORP 4.95% 10-17-2048	2,200,000	2,184,006	1,928,490
FEDEX CORP BOND 5.1 DUE 01-15-2044	615,000	812,163	548,409
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	1,347,439	1,376,546	1,238,547
FHLMC POOL #ZA6393 4 03-01-2049	30,313	31,647	28,940
FID NATL 5.625% DUE 07-15-2052	365,000	364,839	335,232
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000	170,699	112,078
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	4,672,821
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031	1,100,000	1,096,293	806,523
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	798,000
FIRSTENERGY CORP 4.85% 07-15-2047	751,000	858,389	670,484
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000	496,264	439,238
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	597,000	679,174	486,716
FISERV INC 4.4% DUE 07-01-2049	750,000	745,410	613,104
FISERV INC 4.4% DUE 07-01-2049	1,100,000	1,093,268	899,219

FISERV INC 4.4% DUE 07-01-2049	675,000	846,177	551,794
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000	1,629,435	1,304,896
FL PWR & LT CO 3.15% DUE 10-01-2049	405,000	329,285	294,006
FL PWR & LT CO 3.7% 12-01-2047	1,295,000	1,356,995	1,046,600
FL PWR & LT CO 3.7% 12-01-2047	1,141,000	1,190,418	922,140
FL PWR & LT CO 3.8% DUE 12-15-2042	290,000	328,422	241,059
FL PWR & LT CO 4.05% DUE 10-01-2044	280,000	352,338	238,564
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000	1,858,659	1,555,674
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000	2,694,914	2,092,237
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	943,390
FLEX LTD COM USD0.01	85,600	1,672,151	1,836,976
FLEX LTD FIXED 6% DUE 01-15-2028	1,700,000	1,684,241	1,703,247
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	571,000	570,766	385,525
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000	1,099,417	929,119
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	470,000	371,798	396,987
FLORIDA PWR CORP 3.85% DUE 11-15-2042	930,000	931,913	749,849
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000	2,932,837	2,277,259
FMC CORP 4.5% DUE 10-01-2049	845,000	949,907	673,728
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	73,620	76,455	70,201
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY	3,300,000	2,943,703	2,902,085
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	5,200,000	4,350,531	4,409,422
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	22,000,000	21,980,711	21,694,063
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY	500,000	403,750	407,477
FOMENTO ECONOMICO 4.375% DUE 05-10-2043	440,000	489,394	366,626
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	2,032,000	1,785,530	1,425,062
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	780,000	800,436	547,022
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	888,538
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	194,394
FORD MTR CO DEL 7.4% DUE 11-01-2046	635,000	741,807	619,125
FORTINET INC COM	23,500	1,180,405	1,148,915
FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	(3,400,000)	(3,400,000)	(3,400,000)
FOX CORP 5.476% DUE 01-25-2039	293,000	293,000	267,931
FOX CORP 5.476% DUE 01-25-2039	775,000	941,945	708,690
FOX CORP 5.576% DUE 01-25-2049	998,000	1,251,144	896,060
FRED HUTCHINSON 4.966% DUE 01-01-2052	565,000	565,000	526,458
FWCC RECEIVABLE FROM CREDIT SUISSE	280,000	280,000	280,000
GALLAGHER ARTHUR J & CO COM	4,700	876,226	886,138
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	5,000	3,877	3,516
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	865,000	779,384	608,240
GARMIN LTD COMMON STOCK	4,700	372,943	433,763
GARTNER INC COM	5,112	1,529,748	1,718,348
GATX CORP 3.1% DUE 06-01-2051	305,000	297,726	183,853
GATX CORP 3.25% DUE 09-15-2026	1,600,000	1,589,040	1,481,716
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	1,869,711
GE CAP FDG LLC 4.55% 05-15-2032	2,251,000	2,251,000	2,139,455
GE CAP FDG LLC 4.55% 05-15-2032	200,000	236,518	190,089
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000	1,027,832	954,346
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	1,475,000	1,709,411	1,629,880
GEN MTRS CO COM	61,432	2,762,560	2,066,572
GENERAL DYNAMICS CORP COM	3,850	961,098	955,224
GENERAL MLS INC 3.0% 02-01-2051	864,000	662,493	595,748
GENERAL MLS INC 3.0% 02-01-2051	200,000	148,878	137,905
GENERAL MTRS CO 5% DUE 04-01-2035	645,000	604,371	557,791
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,410,000	1,241,085	1,221,788
GENERAL MTRS CO 5.2% DUE 04-01-2045	370,000	416,941	302,886
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	990,518
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,832,000	1,842,864	1,499,693
GENERAL MTRS CO 5.4% 04-01-2048	960,000	910,471	787,056
GENERAL MTRS CO 5.95% DUE 04-01-2049	630,000	741,785	552,300
GENERAL MTRS CO 6.25% DUE 10-02-2043	868,000	856,706	805,679
GENERAL MTRS CO 6.75% DUE 04-01-2046	2,150,000	2,551,337	2,072,101
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000	1,150,000	971,787
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000	378,000	240,901
GEORGETOWN UNIV 4.315% DUE 04-01-2049	250,000	250,000	209,647
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000	1,395,436	1,050,564
GEORGIA PWR CO 4.3% DUE 03-15-2043	750,000	644,858	629,005
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	1,280,000	1,270,656	1,195,281
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	190,000	134,993	131,769
GILEAD SCIENCES 4% DUE 09-01-2036	1,125,000	1,191,851	996,171

GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	49,876
GILEAD SCIENCES 4.5% DUE 02-01-2045	335,000	310,170	296,907
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,082,000	1,078,328	958,964
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000	388,694	372,170
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,519,000	2,577,221	2,275,338
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,188	4,990,569
GILEAD SCIENCES 4.8% DUE 04-01-2044	2,045,000	2,218,804	1,885,308
GILEAD SCIENCES 5.65% DUE 12-01-2041	580,000	548,875	595,058
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	650,000	636,436	456,445
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	150,000	149,219	96,747
GILEAD SCIENCES INC	28,700	1,892,469	2,463,895
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	222,000	251,701	228,746
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	784,000	1,165,825	886,960
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000	1,269,348	1,047,180
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	900,000	898,497	860,348
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	575,000	572,459	519,714
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	590,000	587,392	533,272
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	766,610
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,115,000	2,128,570	1,515,425
GLP CAP L P / GLP 4% DUE 01-15-2030	2,760,000	2,961,259	2,417,247
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY	600,000	519,797	521,108
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	400,000	399,356	320,993
GOLDMAN SACHS 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,300,621
GOLDMAN SACHS 3.85% DUE 01-26-2027	7,700,000	7,834,941	7,329,012
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	1,423,311
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	3,253,097
GOLDMAN SACHS 5.15% DUE 05-22-2045	364,000	395,344	328,924
GOLDMAN SACHS 6.25% DUE 02-01-2041	230,000	341,946	241,369
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,049,432
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000	230,386	230,856
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000	4,365,748	4,409,677
GOLDMAN SACHS 6.75% DUE 10-01-2037	1,675,000	2,351,029	1,781,956
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000	1,169,252	1,113,907
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	2,940,000	3,177,446	2,428,822
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	2,290,000	2,263,348	1,891,838
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	540,000	383,729	399,373
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	1,730,000	1,730,000	1,279,474
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	1,500,000	1,500,000	1,167,806
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	905,000	880,760	619,731
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000	5,505,065	3,766,319
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	4,289,000	3,389,362	2,937,729
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	2,555,000	2,367,188	1,851,671
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	2,935,000	2,673,867	2,127,066
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,281,033
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	1,736,928
GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO	640,000	867,243	666,826
GOLDMAN SACHS GROUP INC NT FIXED/FLTGT 3.102% 02-24-2033	334,000	299,304	272,147
GRACO INC COM	10,700	747,599	719,682
GRAINGER W W INC 3.75% DUE 05-15-2046	485,000	474,127	381,053
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	531,472
GRUPO TELEVISAS A 6.625% DUE 01-15-2040	450,000	574,268	464,243
GRUPO TELEVISAS A 6.625% DUE 01-15-2040	830,000	1,013,041	856,270
GRUPO TELEVISAS A 8.5% DUE 03-11-2032	1,025,000	1,268,296	1,207,231
GSK CONSUMER HEALTHCARE CAP US LLC GTD SR NT 4% 03-24-2052	650,000	540,682	510,889
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	1,645,564
HACKENSACK 4.211% 07-01-2048	290,000	355,488	244,524
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	1,652,292
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,462,246
HALLIBURTON CO 4.75% DUE 08-01-2043	350,000	415,160	300,394
HALLIBURTON CO 4.75% DUE 08-01-2043	930,000	927,203	798,190
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000	659,828	613,489
HALLIBURTON CO 4.85% DUE 11-15-2035	995,000	1,002,074	924,881
HALLIBURTON CO 5% DUE 11-15-2045	1,265,000	1,217,270	1,124,420
HALLIBURTON CO 5% DUE 11-15-2045	1,060,000	1,116,288	942,202
HALLIBURTON CO 6.7% DUE 09-15-2038	320,000	440,989	337,563
HALLIBURTON CO 7.45% DUE 09-15-2039	254,000	342,723	287,183
HALLIBURTON CO COM	16,100	444,183	633,535
HARRIS CORP DEL 4.854% DUE 04-27-2035	1,195,000	1,318,077	1,118,061
HARRIS CORP DEL 5.054% DUE 04-27-2045	310,000	386,260	279,139

HARRIS CORP DEL 6.15% DUE 12-15-2040	205,000	297,670	210,246
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000	2,966,310	2,170,810
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	265,000	369,520	264,978
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000	1,159,133	964,036
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000	2,700,885	2,136,773
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	340,000	336,590	282,410
HARTFORD FINL SVCS GROUP INC COM	46,879	3,323,961	3,554,835
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	195,000	193,300	123,599
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	590,000	500,757	373,966
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	523,172
HCA INC 3.5% DUE 07-15-2051 BEO	3,045,000	2,184,549	1,968,297
HCA INC 3.5% DUE 07-15-2051 BEO	1,635,000	1,626,841	1,056,869
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000	2,686,527	1,745,288
HCA INC 5.125% 06-15-2039	930,000	921,500	836,463
HCA INC 5.25% DUE 06-15-2049	1,000,000	985,280	856,373
HCA INC 5.25% DUE 06-15-2049	3,854,000	4,298,043	3,300,460
HCA INC 5.25% DUE 06-15-2049	435,000	378,581	372,522
HCA INC 5.5% DUE 06-15-2047	1,390,000	1,520,974	1,239,089
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,071,562
HERSHEY CO 3.375% DUE 08-15-2046	190,000	139,464	143,338
HESS CORP 5.6% DUE 02-15-2041	755,000	854,403	711,466
HESS CORP 5.6% DUE 02-15-2041	2,473,000	2,658,336	2,330,403
HESS CORP 5.8% DUE 04-01-2047	1,565,000	1,689,917	1,504,641
HESS CORP 5.8% DUE 04-01-2047	4,050,000	4,365,290	3,893,799
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	289,580
HEWLETT PACKARD ENTERPRISE CO COM	-	-	-
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000	199,864	199,882
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	895,000	1,156,358	894,473
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000	698,215	558,766
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	2,900	368,795	366,444
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	348,053
HOAG MEM HOSP 3.803% DUE 07-15-2052	613,000	613,000	481,047
HOME DEPOT INC 3.125% DUE 12-15-2049	3,475,000	3,518,201	2,480,284
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000	109,042	80,122
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	1,344,128
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	610,000	648,851	454,248
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	555,000	512,324	413,292
HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000	1,189,640	864,805
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	3,724,042
HOME DEPOT INC 3.9% DUE 06-15-2047	700,000	717,794	579,295
HOME DEPOT INC 4.2% DUE 04-01-2043	2,325,000	2,392,063	2,046,558
HOME DEPOT INC 4.2% DUE 04-01-2043	1,260,000	1,296,589	1,109,102
HOME DEPOT INC 4.25% DUE 04-01-2046	885,000	983,770	771,144
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	1,341,878
HOME DEPOT INC 4.25% DUE 04-01-2046	1,715,000	1,783,095	1,494,365
HOME DEPOT INC 4.875 DUE 02-15-2044	260,000	256,116	250,056
HOME DEPOT INC 5.4% DUE 09-15-2040	420,000	533,514	432,774
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	3,766,940
HONEYWELL INTL INC COM STK	4,200	897,740	900,060
HOST HOTELS & RESORTS INC REIT	200,787	3,443,642	3,222,631
HOWARD UNIV 5.209% DUE 10-01-2052	660,000	660,000	515,337
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	100,000	126,480	94,576
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	478,052
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000	5,306,300	4,236,149
HSBC HLDGS PLC 6% 12-31-2049	670,000	676,407	614,933
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	2,470,000	2,480,403	2,147,663
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049	200,000	200,000	184,135
HSBC HLDGS PLC FLTGT RT 2.871% DUE 11-22-2032	13,500,000	11,497,410	10,361,211
HSBC HLDGS PLC FLTGT RT 8.113% DUE 11-03-2033	3,460,000	3,691,348	3,672,296
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	2,170,000	2,957,847	2,092,009
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	1,050,000	1,277,628	1,012,263
HSBC HLDGS PLC SUB NT 6.8% 06-01-2038	2,981,000	3,807,791	2,972,128
HSBC HLDGS PLC SUB NT 7.625% 05-17-2032	725,000	875,077	741,677
HUARONG FIN. 19 3.375% GTD SNR 24/02/30 USD	300,000	247,500	227,842
HUARONG FIN. 19 3.625% GTD SNR 30/09/30 USD	900,000	774,250	686,192
HUBBELL INC COM	4,013	991,672	941,771
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	1,855,615
HUMANA INC COM	7,510	3,364,040	3,846,547
HUNTSMAN INTL LLC 4.5% 05-01-2029	400,000	401,308	360,441

HYATT HOTELS CORP 4.375% 09-15-2028	100,000	99,866	91,740
HYATT HOTELS CORP COM CL A COM CL A	8,800	799,857	795,960
ICE_CDS SBSIUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPCOK5B4	100,000	562	167
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPCOHWO3	1,400,000	1,246	2,398
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOI305	3,100,000	1,835	22,077
ICE_CDS SBSIUS33 06/20/2025 SELL BOEING CO 2.6% 10/30/2 SWPCOLAF7	400,000	-	-
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKOC7	2,800,000	51,643	1,016
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOJY5	2,500,000	19,759	16,674
ICE_CDS SBSIUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPCOKWJ7	2,000,000	-	-
ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26	4,800,000	-	27,231
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOHOE4	1,300,000	213,881	62,646
ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPCOIV12	100,000	484	1,183
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOIT6	1,600,000	-	13,660
ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPCOINS2	3,600,000	65,098	44,073
ICE_CDS SBSIUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKBG6	2,200,000	-	-
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOKBE1	300,000	3,509	1,497
ICE_CDS SBSIUS33 12/20/2026 SELL LENNAR CORP 4.875% 12/ SWPCOKFY3	3,400,000	708,603	468,599
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKE65	10,200,000	241,931	-
ICE_CDS SBSIUS33 20/06/2025 SELL ATLANTIA SPA 1.625% 02 SWPCOJF11	300,000	-	-
ICE_CDS SBSIUS33 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPCOJZL2	1,100,000	-	-
ICE_CDS SBSIUS33 20/12/2023 SELL BARCLAYS BANK PLC 1.5% SWPCOLK33	600,000	2,013	1,761
ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPCOHK24	500,000	-	-
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4	400,000	-	-
ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPCOJJ55	400,000	-	-
ICE_CDX BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 Z95V4ZF37	16,366,000	-	-
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPCOHY94	430,000	-	-
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.IG.38 SWPCOKSK9	43,400,000	544,950	468,572
ICE_CDX SBSIUS33 06/20/2031 SELL CDX.NA.IG.36 SWPCOJZB4	400,000	1,439	-
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPCOJJ14	460,000	-	-
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	644,000	-	-
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	400,000	-	-
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.NA.IG.39 SWPCOLB90	125,800,000	225,485	1,041,070
ICE_CDX SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPCOJJ89	100,000	242	1
ICE_CDX SBSIUS33 12/20/2031 SELL CDX.NA.IG.37 SWPCOKC18	900,000	7,328	-
ICE_CDX SBSIUS33 12/20/2032 SELL CDX.NA.IG.39 SWPCOLBC3	3,200,000	-	-
IDA PWR CO SECD 4.2% DUE 03-01-2048	200,000	227,526	161,933
IDEX CORP COM	1,900	411,538	433,827
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000	1,095,403	1,105,266
ILLUMINA INC 5.75% DUE 12-13-2027	1,700,000	1,697,671	1,717,556
IN MICH PWR CO 4.55% DUE 03-15-2046	552,000	633,924	464,393
IN MICH PWR CO 6.05% DUE 03-15-2037	230,000	256,876	239,505
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	575,000	468,757	392,639
ING GROEP N V 4.252% 03-28-2033	800,000	800,000	706,702
ING GROEP N V CONV BD 3.875% DUE 12-31-2049 BEO	1,135,000	1,135,000	826,983
INGERSOLL RAND INC COM	12,800	696,560	668,800
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	435,000	434,604	305,015
INTEL CORP 3.25% DUE 11-15-2049	335,000	329,211	228,795
INTEL CORP 3.25% DUE 11-15-2049	2,770,000	2,944,428	1,891,828
INTEL CORP 3.734% 12-08-2047 BEO	1,515,000	1,530,776	1,144,080
INTEL CORP 4.1% DUE 05-11-2047	545,000	594,157	442,961
INTEL CORP 4.1% DUE 05-19-2046	275,000	237,333	223,046
INTEL CORP 4.25% DUE 12-15-2042	300,000	315,162	256,284
INTEL CORP 4.75% DUE 03-25-2050	770,000	981,111	669,868
INTEL CORP 4.9% 07-29-2045	300,000	296,124	281,717
INTEL CORP 4.9% 08-05-2052	390,000	385,525	347,004
INTEL CORP 5.05% DUE 08-05-2062 BEO	3,145,000	3,101,536	2,780,965
INTEL CORP COM	21,800	648,966	576,174
INTEL CORP SR NT 3.05% 08-12-2051	160,000	104,846	104,460
INTEL CORP SR NT 3.2% 08-12-2061	495,000	466,645	313,239
INTERCONTINENTAL 4.25% DUE 09-21-2048	365,000	287,084	308,724
INTERCONTINENTAL 4.25% DUE 09-21-2048	200,000	173,860	169,164
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	761,238
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	750,354
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	980,000	968,548	934,511
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	4,371,000	4,341,627	4,168,111
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	1,770,000	1,752,452	1,687,842
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	365,000	346,414	338,646
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	5,000,000	4,930,500	4,638,981
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	930,000	917,073	862,850

INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,425,000	1,306,333	1,187,744
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,890,000	1,920,940	1,638,646
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,905,000	2,095,761	1,651,651
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	185,000	166,123	154,571
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	550,000	574,581	459,536
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	425,000	370,082	355,411
INTERPUBLIC GROUP COMPANIES INC COM	28,300	776,243	942,673
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,846,000	1,912,006	1,698,170
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000	1,392,146	1,287,886
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO	440,000	439,045	310,478
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	482,000	493,299	345,881
INTL BUSINESS 3.43% DUE 02-09-2052	205,000	204,961	144,715
INTL BUSINESS 4.7% DUE 02-19-2046	850,000	843,506	757,131
INTL BUSINESS 4.9% DUE 07-27-2052	460,000	444,793	420,005
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	695,000	643,147	506,227
INTL FLAVORS & 4.375% DUE 06-01-2047	420,000	321,686	328,590
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000	2,491,250	1,955,895
INTL PAPER CO 4.8% DUE 06-15-2044	200,000	161,990	173,704
INTL PAPER CO 5.15% DUE 05-15-2046	145,000	187,288	131,944
INTL PAPER CO 6 DUE 11-15-2041	1,235,000	1,659,371	1,236,989
INTL PAPER CO 6 DUE 11-15-2041	1,450,000	1,725,743	1,452,335
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	274,467
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000	1,997,420	1,657,059
JACKSON FINL INC SR NT 4% 11-23-2051	5,300,000	5,261,464	3,387,623
JACOBS SOLUTIONS INC COM JACOBS SOLUTIONS INC	4,300	528,000	516,301
Japanese yen - Cash Collateral Due to/from CCP Broker	(223)	(223)	(223)
JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052	815,000	801,912	775,527
JD COM INC FIXED 4.125% DUE 01-14-2050	600,000	593,880	445,916
JDE PEETS NV NT 144A 1.375% 01-15-2027	1,000,000	993,550	845,239
JOHN SEVIER COMB CYCLE 4.626 1-15-42	411,480	460,665	388,979
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000	567,000	460,617
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	350,000	350,000	220,588
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000	363,000	228,782
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032	905,000	905,000	898,131
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	2,040,000	1,898,723	1,413,633
JOHNSON & JOHNSON 2.25% 09-01-2050	210,000	133,820	131,844
JOHNSON & JOHNSON 3.4% 01-15-2038	310,000	311,173	265,285
JOHNSON & JOHNSON 3.5% 01-15-2048	195,000	237,684	160,039
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000	6,973,610	5,744,995
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	585,000	538,650	520,760
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,000,000	2,260,748	1,773,077
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	505,000	543,394	428,581
JOHNSON & JOHNSON 4.375 DUE 12-05-2033	810,000	1,016,411	797,990
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	295,000	375,272	284,405
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	440,000	551,707	424,197
JOHNSON & JOHNSON 5.85% DUE 07-15-2038	1,190,000	1,668,380	1,327,066
JOHNSON & JOHNSON COM USD1	21,285	3,415,344	3,759,995
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000	442,470	391,617
JOHNSON CTLS INTL PLC COM USD0.01	25,330	1,659,010	1,621,120
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	917,000	886,464	766,409
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,579,000	3,579,000	2,984,877
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000	3,090,701	2,752,191
JPMORGAN CHASE & 4.95% DUE 06-01-2045	2,594,000	2,683,401	2,325,614
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	804,054
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	395,000	334,435	313,305
JPMORGAN CHASE & CO 2.956% 05-13-2031	756,000	756,000	624,722
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	6,419,000	6,191,990	4,692,725
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000	535,000	391,121
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	368,000	280,486	243,041
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000	1,688,000	1,114,816
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,475,000	1,067,223	1,075,563
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,010,000	994,396	736,487
JPMORGAN CHASE & CO 3.328% 04-22-2052	1,145,000	1,142,883	783,561
JPMORGAN CHASE & CO 3.328% 04-22-2052	575,000	426,750	393,491
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,300,000	5,300,000	3,626,963
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,000,000	5,000,000	3,421,664
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	1,358,000	1,536,027	1,061,686
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,095,000	2,227,002	1,637,874
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	195,000	180,902	178,777

JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000	2,484,355	2,200,334
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000	3,682,531	3,450,713
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000	736,992	616,199
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,345,000	1,676,252	1,323,992
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	690,000	786,968	673,717
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	878,762
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	1,740,000	1,613,203	1,342,881
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000	3,250,000	2,508,254
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000	2,536,125	1,986,035
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	625,000	631,787	496,509
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000	1,700,000	1,350,504
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	762,512	597,036
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000	2,100,000	1,729,346
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	350,000	367,358	380,136
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	4,900,000	4,887,206	4,818,368
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	935,000	941,143	919,423
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	1,410,000	1,405,328	919,548
JUNIPER NETWORKS INC COM	99,905	3,028,432	3,192,964
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	475,000	478,629	346,385
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,110,000	1,113,293	762,355
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	235,000	247,081	161,399
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	2,402,542
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	1,450,715
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000	1,391,356	1,138,384
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	365,000	364,941	311,477
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	400,000	545,106	386,428
KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048	710,000	652,888	579,732
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	700,000	696,514	521,244
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	420,000	389,655	297,562
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	425,089
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	845,000	875,612	717,255
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	200,000	154,272	151,330
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	825,000	912,406	624,238
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	695,000	680,374	582,404
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	935,000	926,641	783,522
KEYSIGHT TECHNOLOGIES INC COM	21,600	3,462,337	3,695,112
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052	440,000	440,000	293,640
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	882,655
KILROY RLTY CORP COM	16,101	646,650	622,626
KIMBERLY-CLARK 2.875% DUE 02-07-2050	435,000	432,811	298,773
KIMCO RLTY CORP 3.7% DUE 10-01-2049	505,000	412,343	347,264
KIMCO RLTY CORP 4.45% 09-01-2047	425,000	381,489	329,558
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	229,823
KINDER MORGAN 5.4% DUE 09-01-2044	615,000	758,393	555,825
KINDER MORGAN 5.625% DUE 09-01-2041	875,000	840,945	806,961
KINDER MORGAN 6.375% DUE 03-01-2041	1,035,000	1,177,564	1,029,622
KINDER MORGAN 6.5% DUE 02-01-2037	200,000	236,705	202,355
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000	1,456,394	1,255,966
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,025,752
KINDER MORGAN 6.55% DUE 09-15-2040	645,000	773,659	649,694
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,026,757
KINDER MORGAN 6.95% DUE 01-15-2038	1,786,000	2,241,879	1,905,151
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	588,000	577,913	506,655
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000	359,678	323,122
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	250,000	224,830	214,765
KINDER MORGAN INC 5.3% DUE 12-01-2034	520,000	525,133	488,600
KINDER MORGAN INC 5.3% DUE 12-01-2034	834,000	732,511	783,639
KINDER MORGAN INC 5.45% DUE 08-01-2052	400,000	398,536	360,180
KINDER MORGAN INC 5.45% DUE 08-01-2052	925,000	917,956	832,917
KINSALE CAP GROUP INC COM	800	216,693	209,216
KLA CORP 3.3% 03-01-2050	494,000	492,483	360,922
KLA CORP 4.95% 07-15-2052	827,000	724,990	773,722
KLA CORP 4.95% 07-15-2052	365,000	361,657	341,485
KLA CORP 5% DUE 03-15-2049	1,524,000	1,617,017	1,430,447
KLA CORP 5% DUE 03-15-2049	190,000	256,472	178,337
KLA CORP 5.25% 07-15-2062	1,335,000	1,275,325	1,291,548
KLA CORP 5.25% 07-15-2062	640,000	658,618	619,169
KONINKLIJKE 6.875% DUE 03-11-2038	600,000	758,012	639,946
KRAFT FOODS GROUP 5% DUE 06-04-2042	170,000	145,964	154,849

KRAFT FOODS GROUP 5% DUE 06-04-2042	745,000	715,504	678,605
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000	1,947,608	1,593,256
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	2,536,000	2,340,906	2,075,856
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	3,035,000	2,617,172	2,484,316
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	345,000	341,971	319,769
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	385,000	369,680	339,425
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	3,031,000	2,665,048	2,639,336
KROGER CO 3.875% DUE 10-15-2046	185,000	173,924	142,213
KROGER CO 4.45% DUE 02-01-2047	340,000	420,226	287,486
KROGER CO 5.4% DUE 07-15-2040	195,000	234,041	187,447
KROGER CO COM	39,200	1,958,148	1,747,536
KY UTILS CO 4.65 DUE 11-14-2043	470,000	525,361	400,719
L3HARRIS TECHNOLOGIES INC COM	4,500	924,578	936,945
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	2,055,000	2,057,840	1,912,084
LAB CORP AMER 4.7% DUE 02-01-2045	335,000	382,416	289,489
LAM RESH CORP 2.875% DUE 06-15-2050	353,000	337,906	237,738
LAM RESH CORP 4.875% DUE 03-15-2049	2,305,000	2,511,529	2,199,543
LAM RESH CORP 4.875% DUE 03-15-2049	380,000	469,568	362,614
LAMB WESTON HLDGS INC COM USD5	4,026	328,915	359,763
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000	1,698,657	1,615,346
LATTICE SEMICONDUCTOR CORP COM	13,100	696,067	849,928
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	462,790
LCH_IRS SBSIUS33 11/02/2026 USD P 3MLIBOR / R 1.235% SWU01DCV7	3,400,000	-	-
LCH_IRS SBSIUS33 12/15/2026 USD P 1.25% / R 3MLIBOR SWU0SU928	6,100,000	-	646,474
LCH_IRS SBSIUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93	300,000	54,205	65,812
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000	-	-
LCH_OIS SBSIUS33 03/24/2052 USD P 1DSOFR / R 1.93% SWU01HFE3	1,900,000	-	-
LCH_OIS SBSIUS33 04/05/2052 USD P 1DSOFR / R 1.859% SWU01HRU4	5,600,000	-	-
LCH_OIS SBSIUS33 04/06/2052 USD P 1DSOFR / R 1.86% SWU01HST6	1,200,000	-	-
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.85% SWU01LBB4	1,600,000	-	-
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.87% SWU01LBC2	1,800,000	-	-
LCH_OIS SBSIUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6	1,700,000	-	-
LCH_OIS SBSIUS33 09/21/2052 USD P 1DSOFR / R 2.715% SWU01LNA3	900,000	-	-
LCH_OIS SBSIUS33 09/27/2052 USD P 1DSOFR / R 2.86% SWU01LS00	800,000	-	-
LCH_OIS SBSIUS33 09/28/2032 USD P 1DSOFR / R 3.1% SWU01LTH2	1,500,000	-	-
LCH_OIS SBSIUS33 10/04/2032 USD P 1DSOFR / R 3.14% SWU01LXX2	1,600,000	-	-
LCH_OIS SBSIUS33 10/12/2032 USD P 1DSOFR / R 3.33% SWU01M2F3	1,600,000	-	-
LCH_OIS SBSIUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0	2,500,000	-	76,072
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWU01KS8	4,200,000	260,183	406,809
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01KSD4	2,400,000	730,018	756,509
LEGGETT & PLATT 3.5% DUE 11-15-2051	1,565,000	1,560,383	1,104,049
LENNOX INTL INC COM	1,960	483,411	468,891
LEVEL 3 FING INC 3.875% DUE 11-15-2029	2,000,000	2,185,000	1,578,271
LIBERTY GLOBAL PLC -SERIES C COM	73,900	1,463,863	1,435,877
LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR	300,000	335,378	283,355
LIFE STORAGE INC COM	17,800	1,956,047	1,753,300
LINCOLN NATL CORP 4.35% 03-01-2048	560,000	607,704	423,636
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	585,000	612,345	438,264
LINDE PLC COM USD0.001	2,810	839,856	916,566
LIVE NATION ENTERTAINMENT INC	16,100	1,153,929	1,122,814
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	800,000	612,000	489,539
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000	1,890,000	1,823,296
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	1,780,000	1,674,105	1,161,161
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,488,467
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	200,000	237,804	146,813
LLOYDS BKG GROUP 4.976% DUE 08-11-2033	705,000	705,000	649,246
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	1,142,000	1,416,571	981,322
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033	775,000	775,000	823,242
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000	797,584	754,025
LOCKHEED MARTIN 3.6% DUE 03-01-2035	495,000	556,172	441,018
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000	619,613	556,841
LOCKHEED MARTIN 3.8% DUE 03-01-2045	695,000	687,494	571,521
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,150,000	1,085,474	1,000,874
LOCKHEED MARTIN 4.07% DUE 12-15-2042	750,000	884,370	652,744
LOCKHEED MARTIN 4.5% DUE 05-15-2036	20,000	19,625	19,172
LOCKHEED MARTIN 5.9% DUE 11-15-2063	160,000	158,622	173,257
LOCKHEED MARTIN 5.9% DUE 11-15-2063	455,000	448,985	492,700
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	945,000	937,251	1,000,986
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	1,460,000	1,403,803	1,247,062

LOCKHEED MARTIN CORP SR NT 4.3%	06-15-2062	2,600,000	2,580,422	2,206,933
LOCKHEED MARTIN FIXED 2.8% DUE	06-15-2050	1,100,000	1,090,463	746,530
LOEWS CORP 3.2%	05-15-2030	400,000	399,556	353,780
LOEWS CORP COM		12,100	663,187	705,793
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO		2,085,000	2,088,802	1,938,618
LOUISVILLE GAS & ELEC CO 4.25%	04-01-2049	775,000	774,086	647,305
LOWE'S COMPANIES FIXED 3.5% DUE	04-01-2051	730,000	683,282	515,791
LOWE'S COMPANIES INC 2.8% 09-15-2041		480,000	479,491	328,851
LOWE'S COMPANIES INC 5.625% DUE	04-15-2053 BEO	3,595,000	3,483,698	3,418,181
LOWES COS INC 3% DUE 10-15-2050		1,810,000	1,854,302	1,159,013
LOWES COS INC 3% DUE 10-15-2050		605,000	437,100	387,405
LOWES COS INC 3.7% DUE 04-15-2046		415,000	395,449	309,456
LOWES COS INC 3.7% DUE 04-15-2046		2,133,000	1,994,640	1,590,531
LOWES COS INC 3.7% DUE 04-15-2046		1,600,000	1,591,104	1,193,084
LOWES COS INC 4.05% DUE 05-03-2047		455,000	529,185	358,443
LOWES COS INC 4.05% DUE 05-03-2047		195,000	222,269	153,619
LOWES COS INC 4.05% DUE 05-03-2047		2,500,000	2,484,100	1,969,470
LOWES COS INC 4.25%	04-01-2052	1,015,000	1,031,142	811,242
LOWES COS INC 4.25%	04-01-2052	600,000	535,239	479,552
LOWES COS INC 4.25% DUE 09-15-2044		228,000	235,344	177,964
LOWES COS INC 4.375% DUE 09-15-2045		80,000	78,106	65,867
LOWES COS INC 4.45%	04-01-2062	940,000	939,295	736,822
LOWES COS INC 4.45%	04-01-2062	905,000	781,691	709,388
LOWES COS INC 5% DUE 04-15-2040		430,000	537,694	399,440
LOWES COS INC 5.125% DUE 04-15-2050 BEO		1,035,000	1,401,832	946,836
LOWES COS INC FIXED 4.55% 04-05-2049		962,000	1,006,824	805,741
LOWES COS INC FIXED 5.8% DUE 09-15-2062		500,000	496,220	483,496
LOWES COS INC FIXED 5.8% DUE 09-15-2062		345,000	338,669	333,612
LULULEMON ATHLETICA INC COM		7,290	2,322,968	2,335,570
LYB INTL FIN III 3.375% DUE 10-01-2040		1,900,000	1,968,550	1,359,444
LYB INTL FIN III 3.375% DUE 10-01-2040		975,000	884,700	697,609
LYB INTL FIN III 3.625% DUE 04-01-2051		1,620,000	1,177,627	1,092,368
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG		435,000	501,520	323,867
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG		185,000	136,043	137,737
LYB INTL FIN III LLC 4.2% DUE 10-15-2049		1,370,000	1,415,149	1,026,000
LYB INTL FIN III LLC 4.2% DUE 10-15-2049		605,000	631,058	453,088
LYONDELLBASELL 4.625% DUE 02-26-2055		1,225,000	1,204,824	960,076
LYONDELLBASELL 4.625% DUE 02-26-2055		420,000	512,635	329,169
M.D.C.HLDGS INC 3.966% 08-06-2061		1,100,000	1,100,000	619,019
MA INST TECH 3.067% DUE 04-01-2052		165,000	165,000	121,867
MA INST TECH 3.885% DUE 07-01-2116		170,000	170,000	123,374
MA INST TECH 3.885% DUE 07-01-2116		3,251,000	3,128,350	2,359,341
MA INST TECH 3.885% DUE 07-01-2116		1,046,000	1,046,000	759,111
MA INST TECH FIXED 2.989% DUE 07-01-2050		1,455,000	1,501,895	1,066,724
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050		400,000	438,712	294,798
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043		735,000	761,930	644,603
MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG		165,000	203,719	137,205
MARATHON OIL CORP 5.2% DUE 06-01-2045		789,000	932,169	676,022
MARATHON OIL CORP 5.2% DUE 06-01-2045		645,000	564,304	552,642
MARATHON OIL CORP 6.6% DUE 10-01-2037		720,000	939,625	720,448
MARATHON OIL CORP COM		45,600	1,241,581	1,234,392
MARATHON PETE CORP 4.75% DUE 09-15-2044		440,000	383,478	368,991
MARATHON PETE CORP 5.85% DUE 12-15-2045		510,000	501,557	464,220
MARATHON PETE CORP 6.5% DUE 03-01-2041		500,000	652,770	516,678
MARATHON PETE CORP 6.5% DUE 03-01-2041		1,185,000	1,453,070	1,224,527
MARATHON PETE CORP 6.5% DUE 03-01-2041		510,000	609,829	527,012
MARATHON PETE CORP COM		8,600	812,713	1,000,954
MARKEL CORP 4.15% DUE 09-17-2050 REG		410,000	455,391	314,047
MARKEL CORP 5.0%	05-20-2049	665,000	855,454	583,631
MARKEL CORP SR NT 3.45% 05-07-2052		485,000	331,531	329,920
MARRIOTT INTL INC NEW COM STK CL A		4,500	651,005	670,005
MARS INC DEL 2.375% DUE 07-16-2040		2,000,000	1,999,360	1,363,528
MARSH & MCLENNAN 4.9% DUE 03-15-2049		235,000	248,821	217,535
MARSH & MCLENNAN COS INC 4.2% 03-01-2048		510,000	515,008	423,045
MARSH & MCLENNAN COS INC 4.35%	01-30-2047	385,000	367,874	325,314
MARSH & MCLENNAN COS INC 4.35%	01-30-2047	900,000	894,294	760,474
MARSH & MCLENNAN COS INC 4.35%	01-30-2047	871,000	966,718	735,970
MARSH & MCLENNAN COS INC 4.75%	03-15-2039	3,000,000	2,997,330	2,771,227
MARSH & MCLENNAN CO'S INC COM		23,900	3,745,226	3,954,972

MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	555,000	553,674	358,433
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	4,688,000	4,676,796	3,027,632
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	1,000,000	990,100	1,113,231
MARTIN MARIETTA 4.25% 12-15-2047	200,000	237,036	162,082
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,745,000	1,730,988	1,187,151
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	2,064,300
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	1,495,439
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	2,200,000	2,200,000	2,193,947
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	380,000	380,000	378,954
MASTERCARD INC 3.65% DUE 06-01-2049	215,000	254,904	175,521
MASTERCARD INC 3.65% DUE 06-01-2049	1,385,000	1,453,746	1,130,680
MASTERCARD INC 3.8% DUE 11-21-2046	195,000	183,255	164,130
MASTERCARD INC 3.85% DUE 03-26-2050 REG	80,000	79,661	67,584
MASTERCARD INC 3.95% DUE 02-26-2048	615,000	614,465	527,477
MASTERCARD INC 3.95% DUE 02-26-2048	170,000	217,670	145,807
MASTERCARD INC CL A	7,090	2,406,851	2,465,406
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000	1,260,000	1,050,119
MCDONALD'S CORP 3.625 DUE 05-01-2043	515,000	452,096	404,029
MCDONALDS CORP 4.7% DUE 12-09-2035	915,000	1,127,990	878,579
MCDONALDS CORP 4.875% DUE 07-15-2040	315,000	351,686	295,844
MCDONALDS CORP 6.3% DUE 10-15-2037	205,000	288,964	223,866
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	22,444
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000	573,373	465,295
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	175,000	247,296	191,317
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	1,362,378
MEDICAL PPTYS TR INC COM REIT	148,204	1,674,444	1,650,993
MEDTRONIC INC 4.375% DUE 03-15-2035	201,000	199,225	190,712
MEDTRONIC INC 4.375% DUE 03-15-2035	1,755,000	2,176,510	1,665,174
MEDTRONIC PLC COMMON STOCK STOCK	21,800	1,913,290	1,694,296
MEM 2.955% DUE 01-01-2050	380,000	380,000	253,808
MEM 4.2% DUE 07-01-2055	678,000	675,539	558,026
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	624,000	459,358	455,274
MERCK & CO INC 2.9% DUE 12-10-2061	770,000	767,829	494,512
MERCK & CO INC 2.9% DUE 12-10-2061	650,000	432,799	417,445
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	635,000	463,592	426,357
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	2,230,000	2,148,547	1,497,284
MERCK & CO INC 3.6 DUE 09-15-2042	545,000	489,728	450,579
MERCK & CO INC 4.15% DUE 05-18-2043	275,000	350,214	245,023
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,350,000	1,221,636	944,843
MERCK & CO INC NEW 2.35% DUE 06-24-2040	650,000	682,009	454,924
MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,385,000	1,351,634	1,146,352
MERCK & CO INC NEW 3.7% DUE 02-10-2045	-	-	-
MERCK & CO INC NEW 4.0% 03-07-2049	570,000	652,096	484,282
MERCK & CO INC NEW 6.55% DUE 09-15-2037	220,000	329,624	251,515
MERCK & CO INC NEW COM	7,400	642,841	821,030
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	285,000	196,029	181,453
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	1,966,358
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000	1,011,518	1,230,072
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	983,000	1,234,101	996,835
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	300,000	416,418	304,222
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	350,000	419,104	408,701
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	4,168,751
META PLATFORMS INC 4.65% 08-15-2062	2,295,000	2,269,190	1,837,876
META PLATFORMS INC 4.65% 08-15-2062	880,000	878,398	704,719
META PLATFORMS INC 4.65% 08-15-2062	900,000	898,362	720,736
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	825,000	823,639	660,452
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	330,000	307,768	264,181
META PLATFORMS INC	38,030	6,572,133	4,576,530
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	465,000	413,610	298,434
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	4,259,780
METLIFE INC 4.875% DUE 11-13-2043	290,000	300,852	271,775
METLIFE INC 5.0% 07-15-2052	375,000	374,359	357,087
METLIFE INC 5.7% DUE 06-15-2035	580,000	793,069	609,024
METLIFE INC 5.7% DUE 06-15-2035	435,000	588,016	456,768
METLIFE INC 5.875% DUE 02-06-2041	175,000	224,354	180,771
METLIFE INC 6.375% DUE 06-15-2034	550,000	756,717	611,803
METLIFE INC 6.4% DUE 12-15-2066	260,000	309,730	251,446
METLIFE INC 9.25% DUE 04-08-2068	750,000	1,046,250	873,704
METLIFE INC FIXED 10.75% DUE 08-01-2069	630,000	976,387	835,733

METLIFE INC STEP CPN 4.721% DUE 12-15-2044	940,000	990,597	864,926
Mexican peso - Cash Collateral Due to/from CCP Broker	(0)	(0)	(0)
Mexican peso - Cash	839	839	839
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	850,000	850,000	681,116
MICHIGAN ST UNIV REVS 4.165% 08-15-2122	1,320,000	1,320,000	972,755
MICRON TECH INC 4.185% DUE 02-15-2027	1,700,000	1,730,430	1,612,109
MICRON TECHNOLOGY INC 3.366% 11-01-2041	325,000	293,023	218,303
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,104,000	1,104,000	741,559
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,100,000	1,100,000	738,872
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	2,138,000	2,138,000	1,337,551
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	185,000	184,001	115,738
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	370,000	349,086	231,475
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,678,000	6,084,940	4,446,740
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	4,494,683
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,285,000	3,308,319	2,853,291
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	3,480,000	2,519,147	2,228,538
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	639,296	619,892
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,883,000	1,283,176	1,205,844
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,501,000	1,233,808	961,217
MICROSOFT CORP 2.921% 03-17-2052 USD	17,250,000	14,697,025	12,322,010
MICROSOFT CORP 2.921% 03-17-2052 USD	1,137,000	950,365	812,181
MICROSOFT CORP 3.041% 03-17-2062	2,555,000	2,097,504	1,784,408
MICROSOFT CORP 3.45% DUE 08-08-2036	943,000	939,351	838,723
MICROSOFT CORP 3.5% DUE 11-15-2042	670,000	819,820	564,672
MICROSOFT CORP 3.7% DUE 08-08-2046	3,534,000	3,822,446	3,025,864
MICROSOFT CORP 3.95% DUE 08-08-2056	170,000	221,099	145,470
MICROSOFT CORP COM	76,498	11,796,072	18,345,750
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	475,000	604,186	446,323
MID-AMER APT CMNTYS INC COM	3,900	742,552	612,261
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	460,000	457,111	295,650
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	300,000	295,764	192,815
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	640,000	786,632	568,698
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	888,590
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	475,000	484,011	445,480
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	3,825,943
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	535,000	585,103	555,191
MIDAMERICAN ENERGY CO 2.7% 08-01-2052	355,000	352,483	229,171
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	785,000	782,825	620,739
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000	858,812	614,221
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	295,000	240,106	252,119
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,411,000	1,483,379	1,205,897
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	1,100,000	1,259,512	896,490
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	315,000	238,846	202,192
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000	1,400,000	1,141,905
MITSUBISHI UFJ 5.133% DUE 07-20-2033	1,505,000	1,505,000	1,441,851
MIZUHO FINL GROUP FIXED 5.669% DUE 09-13-2033	280,000	280,000	278,614
MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031	1,100,000	1,100,000	861,244
MIZUHO FINL GROUP FLTGT RT 2.591% DUE 05-25-2031	500,000	500,000	403,309
MOLSON COORS 4.2% DUE 07-15-2046	650,000	543,478	507,385
MOLSON COORS 5 DUE 05-01-2042	620,000	680,208	553,061
MOLSON COORS 5 DUE 05-01-2042	400,000	419,264	356,814
MONDELEZ INTL INC COM	77,211	4,746,699	5,146,113
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000	1,066,000	801,631
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000	925,000	553,293
MOODYS CORP 3.1% 11-29-2061	170,000	122,371	107,991
MOODYS CORP 3.75% 02-25-2052	325,000	319,417	249,432
MOODYS CORP 5.25% DUE 07-15-2044	245,000	251,664	236,766
MOODYS CORP SR NT 2.75% 08-19-2041	575,000	561,896	402,640
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000	526,055	486,370
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000	786,624	727,282
MORGAN STANLEY 0%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	3,029,346
MORGAN STANLEY 1.794% 02-13-2032	2,010,000	1,547,680	1,515,639
MORGAN STANLEY 2.239% 07-21-2032	4,100,000	4,100,000	3,145,015
MORGAN STANLEY 2.802% 01-25-2052	2,225,000	2,213,083	1,380,687
MORGAN STANLEY 2.802% 01-25-2052	505,000	322,917	313,369
MORGAN STANLEY 2.802% 01-25-2052	3,000,000	3,000,000	1,861,600
MORGAN STANLEY 3.971% 07-22-2038	600,000	557,382	506,617
MORGAN STANLEY 3.971% 07-22-2038	730,000	730,000	616,384
MORGAN STANLEY 3.971% 07-22-2038	1,257,000	1,225,926	1,061,363

MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,563	620,049
MORGAN STANLEY 4.3% DUE 01-27-2045	1,400,000	1,436,919	1,197,336
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	426,870
MORGAN STANLEY 4.431% 01-23-2030	300,000	297,960	280,769
MORGAN STANLEY 4.457% 04-22-2039	1,300,000	1,301,105	1,147,108
MORGAN STANLEY 4.457% 04-22-2039	730,000	760,370	644,145
MORGAN STANLEY 5.297% 04-20-2037	635,000	635,000	582,503
MORGAN STANLEY 6.342% 10-18-2033	5,895,000	5,904,867	6,190,470
MORGAN STANLEY 6.375% DUE 07-24-2042	295,000	347,410	318,992
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	6,487,978
MORGAN STANLEY 6.375% DUE 07-24-2042	2,455,000	2,708,556	2,654,664
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000	2,658,000	1,971,024
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	255,000	255,000	189,094
MOSAIC CO NEW 5.45% DUE 11-15-2033	345,000	386,238	336,536
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000	4,045,516	3,618,239
MOSAIC CO/THE	24,300	1,288,966	1,066,041
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	320,000	340,138	289,929
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	862,251
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	1,035,000	1,026,637	830,263
MPLX LP 4.7% 04-15-2048	2,200,000	2,325,085	1,746,698
MPLX LP 4.7% 04-15-2048	320,000	288,326	254,065
MPLX LP 5.5% DUE 02-15-2049	1,415,000	1,548,460	1,252,641
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	552,333
MPLX LP FIXED 4.9% DUE 04-15-2058	305,000	347,621	240,659
MPLX LP FIXED 5.2% 12-01-2047	445,000	443,080	381,010
MPLX LP FIXED 5.2% 12-01-2047	695,000	746,065	595,061
MPLX LP FIXED 5.2% DUE 03-01-2047	695,000	782,432	593,139
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000	168,817	145,084
MPLX LP SR NT 4.95% 03-14-2052	195,000	163,722	160,393
MPLX LP SR NT 4.95% 03-14-2052	3,000,000	2,625,960	2,467,578
MPLX LP SR NT 4.95% 03-14-2052	700,000	692,874	575,768
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	450,000	450,000	342,078
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	335,000	253,421	254,658
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	175,000	219,571	131,116
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000	1,096,502	824,158
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000	1,960,380	1,871,943
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000	2,733,534	2,053,559
NASDAQ INC 2.5% DUE 12-21-2040	1,045,000	834,955	681,722
NASDAQ INC 3.25% DUE 04-28-2050 REG	375,000	319,721	254,207
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000	295,761	250,556
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	995,000	944,146	596,882
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	280,000	273,515	167,967
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	2,300,000	2,246,732	1,379,728
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	1,824,000	1,789,928	1,227,619
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	220,000	161,590	148,068
NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	1,400,000	1,399,566	1,410,345
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	14,300	675,710	516,516
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	245,000	220,390	219,050
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	465,000	465,000	415,748
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	884,697
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000	4,000,000	3,141,192
NATL FUEL GAS CO COM	6,000	390,510	379,800
NATURE CONSERVANCY 3.957% DUE 03-01-2052	395,000	397,635	318,119
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000	2,150,000	1,985,410
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	2,395,000	2,372,297	1,767,762
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,869,000	2,741,621	2,542,435
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	430,000	387,714	381,055
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,527,000	1,394,883	1,353,188
NESTLE HLDGS INC 4% DUE 09-24-2048	580,000	518,334	491,920
NETFLIX INC COM STK	2,070	596,539	610,402
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	1,623,295
NEUROCRINE BIOSCIENCES INC COM	10,100	1,122,336	1,206,344
NEVADA PWR CO 3.125% DUE 08-01-2050	325,000	249,113	221,394
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	446,676
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	1,100,000	1,127,033	841,185
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	6,000,000	5,871,780	4,665,057
NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE	55,000	55,000	44,177
NEW YORK & 3.954% DUE 08-01-2119	625,000	397,163	435,464
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	5,093,914

NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000	195,228	169,446
New Zealand dollar - Cash Collateral Due to/from CCP Broker	191	191	191
New Zealand dollar - Cash	79	79	79
NEWMONT CORPORATION	47,500	2,064,385	2,242,000
NEWMONT GOLDCORP CORP 5.875% 04-01-2035	425,000	525,512	434,159
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	890,000	943,775	813,618
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,595,000	1,825,484	1,673,330
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	3,000,000	2,993,430	1,975,102
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	204,000	203,553	134,307
NEXTERA ENERGY INC COM	19,700	1,548,607	1,646,920
NIKE INC 3.375% DUE 03-27-2050	2,799,000	3,136,399	2,204,142
NIKE INC 3.625% DUE 05-01-2043	770,000	903,048	640,681
NIKE INC CL B	3,500	407,686	409,535
NIKE INC FIXED 3.25% DUE 03-27-2040	795,000	841,503	647,769
NISOURCE FIN CORP 3.95% DUE 03-30-2048	200,000	167,712	156,428
NISOURCE FIN CORP 4.375% 05-15-2047	290,000	356,332	244,266
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000	3,611,955	2,948,034
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000	2,497,950	2,105,739
NISOURCE FIN CORP 4.8% DUE 02-15-2044	705,000	706,978	626,089
NISOURCE FIN CORP 5.25% DUE 02-15-2043	440,000	587,382	416,864
NISOURCE FIN CORP 5.65% DUE 02-01-2045	760,000	976,319	746,465
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,187,000	1,411,869	1,165,860
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000	1,851,296	1,502,177
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	276,964
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	773,762
NOMURA HLDGS INC 2.608% DUE 07-14-2031	815,000	815,000	631,023
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	500,612
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,043,533
NORFOLK SOUTHN 4.45% DUE 06-15-2045	680,000	808,085	590,681
NORFOLK SOUTHN 4.837% DUE 10-01-2041	250,000	294,663	230,922
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	1,235,000	1,054,988	816,563
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	218,000	194,155	144,138
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	2,639,450
NORFOLK SOUTHN CORP 3.7% 03-15-2053	660,000	656,119	499,463
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000	1,596,703	1,348,819
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	250,000	179,263	162,875
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	640,000	639,666	416,961
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	650,000	506,916	453,468
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	200,000	170,962	161,269
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	860,000	794,133	693,456
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	419,000	427,216	338,290
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,636,000	1,575,104	1,320,863
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	315,000	312,682	255,966
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	1,700,000	1,780,455	1,381,405
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	200,000	152,102	143,397
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	970,000	932,581	621,131
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	405,000	397,378	259,338
NORTHN STS PWR CO 3.6% DUE 05-15-2046	165,000	144,294	127,890
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,882,000	1,987,635	1,458,716
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000	493,994	331,467
NORTHN STS PWR CO 5.35% DUE 11-01-2039	685,000	716,120	693,349
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,338,000	2,415,434	1,947,510
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,275,000	1,311,454	1,062,051
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	1,013,000	1,278,386	942,109
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	440,000	539,668	428,880
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	231,000	281,867	229,252
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000	479,000	383,128
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	595,000	571,146	572,019
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	301,844
NORTHWESTN MEM 2.633% DUE 07-15-2051	1,100,000	1,100,000	702,800
NOVANT HEALTH INC 2.637% DUE 11-01-2036	790,000	790,000	585,160
NOVANT HEALTH INC 3.168% DUE 11-01-2051	3,080,000	3,080,000	2,144,895
NOVANT HEALTH INC 3.318% DUE 11-01-2061	715,000	715,000	476,323
NOVARTIS CAP CORP 3.7% DUE 09-21-2042	190,000	197,121	161,358
NOVARTIS CAP CORP 4% DUE 11-20-2045	490,000	550,684	432,843
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	1,395,951
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,770,000	2,706,622	1,938,612
NT COLLECTIVE SHORT TERM INVT FD	4,171,148	4,171,148	4,171,148
NT COLLECTIVE SHORT TERM INVT FD	4,734,838	4,734,838	4,734,838

NT COLLECTIVE SHORT TERM INVT FD	3,808	3,808	3,808
NT COLLECTIVE SHORT TERM INVT FD	1,465	1,465	1,465
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	2,978,874	2,978,874	2,978,874
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	242	242	242
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	1,776	1,776	1,776
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	29,346,545	29,346,545	29,346,545
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	15,622,086	15,622,086	15,622,086
NT COLLECTIVE SHORT TERM INVT FD	801,643	801,643	801,643
NT COLLECTIVE SHORT TERM INVT FD	97	97	97
NUCOR CORP 4.4% DUE 05-01-2048	175,000	223,134	146,485
NUCOR CORP FIXED 2.979% DUE 12-15-2055	890,000	673,516	555,340
NUCOR CORP FIXED 2.979% DUE 12-15-2055	240,000	185,533	149,755
NUCOR CORP NT 3.85% 04-01-2052	1,120,000	1,089,290	851,784
NUTRIEN LTD FIXED 4.125% DUE 03-15-2035	180,000	192,991	155,990
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	280,000	333,514	257,411
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000	251,478	203,976
NVENT ELECTRIC PLC COM USD0.01 WI	19,900	760,154	765,553
NVIDIA CORP 3.5% DUE 04-01-2040	305,000	307,388	248,559
NVIDIA CORP 3.5% DUE 04-01-2040	110,000	109,780	89,644
NVIDIA CORP 3.5% DUE 04-01-2050	1,320,000	1,462,711	999,650
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	523,302
NVIDIA CORP 3.5% DUE 04-01-2050	605,000	664,288	458,173
NVIDIA CORP FIXED 3.7% DUE 04-01-2060	355,000	317,757	264,202
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	255,000	252,215	173,741
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	1,360,000	1,345,149	926,618
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	2,900,000	2,951,867	2,035,051
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	1,245,000	1,220,022	873,668
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	245,000	241,987	153,331
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	640,000	632,128	400,539
NXP B V / NXP FDG LLC SR NT 5.35% 03-01-2026	800,000	799,976	796,247
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209	1,000,000	996,540	930,496
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	1,940,502
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	1,747,499
NYU LANGONE HOSPS 3.38% DUE 07-01-2055	540,000	425,882	363,330
O REILLY AUTOMOTIVE INC NEW COM USD0.01	750	612,700	633,023
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000	190,611	166,260
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	65,000	64,546	55,904
OGLETHORPE PWR CORP SR SECD 1ST MTG BD 144A 4.5% 04-01-2047	995,000	990,582	795,322
OHIO POWER CO SR NT 2.9% 10-01-2051	340,000	338,371	223,243
OHIO POWER CO SR NT 2.9% 10-01-2051	305,000	303,539	200,262
OHIO PWR CO 4.15% DUE 04-01-2048	1,575,000	1,648,090	1,287,047
OHIOHEALTH CORP 2.834% 11-15-2041	535,000	535,000	382,522
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	150,000	106,307	105,863
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000	280,000	197,612
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE	595,000	595,000	551,560
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE	495,000	495,000	468,652
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	365,000	365,000	343,305
OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG	435,000	435,000	395,032
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG	335,000	335,000	306,512
OLD REP INTL CORP COM	38,700	905,140	934,605
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	741,000	733,315	537,726
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000	2,505,353	2,306,474
ONCOR ELEC 3.75% DUE 04-01-2045	490,000	481,004	396,667
ONCOR ELEC 5.25% DUE 09-30-2040	180,000	203,373	179,351
ONCOR ELEC 5.3 DUE 06-01-2042	221,000	242,178	221,056
ONCOR ELEC 7.25% DUE 01-15-2033	290,000	376,836	338,043
ONCOR ELEC 7.5% DUE 09-01-2038	740,000	995,581	898,070
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	355,000	298,942	253,764
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	526,000	526,362	375,999
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	1,040,000	1,071,094	826,443
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	260,000	250,804	206,611

ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	170,000	200,364	137,704
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000	334,068	234,906
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052	379,000	415,319	385,041
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	275,000	275,451	233,837
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,899,000	2,035,189	1,614,754
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	925,000	981,675	845,939
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	1,906,432
ONEOK INC 6.1% DUE 11-15-2032 BEO	1,100,000	1,099,109	1,106,858
ONEOK INC NEW 4.45% DUE 09-01-2049	235,000	179,331	175,769
ONEOK INC NEW 4.95% DUE 07-13-2047	195,000	173,687	157,981
ONEOK INC NEW 5.2% DUE 07-15-2048	315,000	267,945	263,575
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000	2,278,978	1,924,516
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,018,768
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	175,000	120,215	131,209
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000	1,933,110	1,706,391
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	477,295
ORACLE CORP 3.6% DUE 04-01-2040 REG	2,935,000	2,922,662	2,181,578
ORACLE CORP 3.6% DUE 04-01-2050 REG	1,984,000	1,987,606	1,345,031
ORACLE CORP 3.8% 11-15-2037	520,000	566,192	413,748
ORACLE CORP 3.85% DUE 07-15-2036	1,680,000	1,694,660	1,381,028
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	1,972,898
ORACLE CORP 3.9% DUE 05-15-2035	125,000	132,715	105,032
ORACLE CORP 3.95% DUE 03-25-2051	2,252,000	2,294,699	1,614,637
ORACLE CORP 4% 11-15-2047	3,865,000	3,990,247	2,845,647
ORACLE CORP 4% 11-15-2047	2,830,000	3,072,918	2,083,617
ORACLE CORP 4% DUE 07-15-2046	2,000,000	1,999,640	1,468,499
ORACLE CORP 4% DUE 07-15-2046	230,000	154,785	168,877
ORACLE CORP 4.125% DUE 05-15-2045	4,015,000	3,969,750	3,046,039
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000	1,693,013	1,289,730
ORACLE CORP 4.125% DUE 05-15-2045	750,000	761,703	568,999
ORACLE CORP 4.3% DUE 07-08-2034	2,000,000	2,147,080	1,759,880
ORACLE CORP 4.3% DUE 07-08-2034	1,160,000	1,271,947	1,020,730
ORACLE CORP 4.375% DUE 05-15-2055	575,000	639,852	443,098
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000	2,488,725	1,926,513
ORACLE CORP 4.5% DUE 07-08-2044	400,000	399,804	323,195
ORACLE CORP 5.375 DUE 07-15-2040	1,155,000	1,432,797	1,069,204
ORACLE CORP 6.125% DUE 07-08-2039	530,000	725,872	529,100
ORACLE CORP FIXED 3.65% DUE 03-25-2041	1,656,000	1,659,059	1,228,090
ORACLE CORP FIXED 3.65% DUE 03-25-2041	2,994,000	3,000,451	2,220,351
ORACLE CORP FIXED 3.85% DUE 04-01-2060	1,940,000	2,004,500	1,299,168
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,695,000	2,684,624	1,804,772
ORACLE CORP FIXED 3.85% DUE 04-01-2060	1,400,000	1,494,640	937,544
ORACLE CORP FIXED 4.1% DUE 03-25-2061	1,331,000	1,213,668	929,877
OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(1,180,000)	(1,180,000)	(1,180,000)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(290,000)	(290,000)	(290,000)
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	20,000	20,000	20,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(10,000)	(10,000)	(10,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(530,000)	(530,000)	(530,000)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	800,000	799,888	590,437
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000	899,838	634,599
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	550,000	603,697	387,811
OVINTIV INC COM USD0.01	20,000	970,144	1,014,200
OWENS CORNING NEW 4.3% DUE 07-15-2047	1,200,000	999,180	927,708
OWENS CORNING NEW COM STK	16,300	1,362,462	1,390,390
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	300,196
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,263,841
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,326,085
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000	368,043	568,385
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000	1,168,200	1,038,581
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	533,086
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	628,354
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	1,315,000	1,379,550	1,032,857
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,435,934
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	545,680
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,287,000	4,668,587	3,341,902
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	1,545,000	1,782,394	1,204,394
PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032	800,000	797,592	783,867
PACCAR INC COM	18,400	1,743,545	1,821,048
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000	1,598,772	1,023,224

PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,420,000	1,447,079	968,652
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	2,141,000	2,237,204	1,444,696
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,200,000	1,281,324	897,556
PACIFIC GAS & ELEC CO 4.6% 06-15-2043	825,000	590,230	626,732
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	1,765,000	1,456,482	1,358,182
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	100,000	99,638	81,460
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	960,000	956,525	782,019
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	270,000	180,236	182,076
PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052	1,240,000	1,234,843	1,189,195
PACIFICORP 2.9% 06-15-2052 USD	2,825,000	2,803,332	1,859,854
PACIFICORP 4.125% DUE 01-15-2049	1,075,000	1,230,451	885,981
PACIFICORP 4.15% 02-15-2050	635,000	632,047	524,007
PACIFICORP 5.35% DUE 12-01-2053	1,035,000	1,031,895	1,036,083
PACIFICORP 5.35% DUE 12-01-2053	1,700,000	1,694,900	1,701,779
PACIFICORP 6% DUE 01-15-2039	560,000	741,600	586,698
PACIFICORP 6.1% DUE 08-01-2036	305,000	357,128	312,711
PACIFICORP 6.25% DUE 10-15-2037	825,000	1,071,647	882,424
PACIFICORP 6.25% DUE 10-15-2037	272,000	378,380	290,932
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000	619,290	433,733
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	890,000	882,334	572,252
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	1,170,000	1,125,433	752,286
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	421,097
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000	1,317,371	1,158,017
PARKER-HANNIFIN CORP COM	1,850	532,933	538,350
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060	180,000	197,510	120,672
PAYCOM SOFTWARE INC COM	5,046	1,781,528	1,565,824
PAYLOCITY HLDG CORP COM	3,210	655,499	623,575
PAYPAL HLDGS INC 5.25% 06-01-2062	465,000	465,298	425,734
PAYPAL HLDGS INC 5.25% 06-01-2062	770,000	778,847	704,979
PAYPAL HLDGS INC COM	36,880	3,328,147	2,626,594
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	413,000	441,266	282,758
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	600,000	597,708	410,786
PEACEHEALTH 3.218% DUE 11-15-2050	215,000	164,669	140,670
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	710,000	709,290	473,880
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	234,315
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	1,585,070
PECO ENERGY CO 3% DUE 09-15-2049	190,000	149,342	130,941
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000	1,121,141	961,981
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	360,000	358,513	317,817
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052	390,000	413,537	353,829
PEPSICO INC 3.375% DUE 07-29-2049	275,000	298,612	218,411
PEPSICO INC 3.45% DUE 10-06-2046	195,000	193,850	155,717
PEPSICO INC COM	43,600	6,912,930	7,876,776
PEPSICO INC FIXED 2.625% 10-21-2041	1,315,000	968,124	975,241
PEPSICO INC SR NT 2.75% 10-21-2051	1,240,000	1,231,965	865,570
PEPSICO INC SR NT 4.875 DUE 11-01-2040	435,000	464,036	441,276
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000	997,510	927,590
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	600,000	595,020	511,210
PERU(REP OF) FXD 5.94% 5.94% 12/02/2029	1,900	633,350	456,311
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	787,294
PETROLEOS MEXICANOS 6.7% 02-16-2032	4,200,000	4,202,154	3,298,662
PETRO-CDA 6.8% DUE 05-15-2038	869,000	1,246,930	911,993
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000	301,549	190,834
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	2,325,000	2,207,776	1,608,934
PFIZER INC 2.55% DUE 05-28-2040	1,270,000	1,270,396	926,630
PFIZER INC 2.55% DUE 05-28-2040	1,410,000	1,357,904	1,028,778
PFIZER INC 2.7% DUE 05-28-2050	808,000	804,657	550,653
PFIZER INC 4.1% 09-15-2038	1,505,000	1,507,236	1,368,405
PFIZER INC 4.3% DUE 06-15-2043	835,000	903,475	768,792
PFIZER INC 4.3% DUE 06-15-2043	475,000	507,162	437,337
PFIZER INC 5.6% DUE 09-15-2040	302,000	329,842	317,682
PFIZER INC COM	81,600	4,087,409	4,181,184
PFIZER INC FIXED 3.9% 03-15-2039	690,000	749,802	612,115
PFIZER INC NT 7.2 DUE 03-15-2039	295,000	480,850	358,584
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	1,170,000	1,169,866	1,192,175
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	515,000	514,976	361,406
PG&E WILDFIRE 4.263% DUE 06-01-2038	515,000	514,985	478,977
PG&E WILDFIRE 4.377% DUE 06-03-2041	770,000	769,977	688,918
PG&E WILDFIRE 4.674% DUE 12-01-2053	875,000	874,970	780,403

PG&E WILDFIRE 4.722% DUE 06-01-2039	935,000	934,941	890,715
PG&E WILDFIRE 4.722% DUE 06-01-2039	600,000	599,962	571,582
PG&E WILDFIRE 5.081% DUE 06-01-2043	710,000	709,965	684,590
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	1,565,000	1,564,951	1,365,251
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	845,000	844,920	800,233
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	1,825,000	1,815,898	1,773,326
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	980,000	881,585	748,491
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000	590,650	497,078
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,130,234
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000	2,779,267	2,139,371
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	3,149,792
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	2,065,000	2,333,725	1,711,663
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	589,602
PHILIP MORRIS INTL COM STK NPV	21,431	1,952,688	2,169,032
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	1,085,000	1,084,024	1,109,482
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	1,900,000	1,898,290	1,942,872
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,220,000	1,496,695	1,073,844
PHILLIPS 66 3.3% DUE 03-15-2052	2,005,000	1,594,124	1,392,583
PHILLIPS 66 3.3% DUE 03-15-2052	785,000	763,239	545,226
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000	2,642,450	2,299,610
PHILLIPS 66 COM	5,600	489,150	582,848
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000	407,037	254,712
PIEDMONT NAT GAS 3.64% DUE 11-01-2046	115,000	119,398	82,684
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,190,000	1,132,011	867,745
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	1,779,898
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000	5,620,764	4,470,967
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000	2,241,624	1,882,512
PNC FINL SVCS FLTGT RT 6.037% DUE 10-28-2033	2,705,000	2,705,000	2,825,664
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000	200,000	173,548
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000	670,152	565,680
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	469,000	496,432	398,767
PPL ELEC UTILS 4.15% DUE 10-01-2045	10,000	11,500	8,367
PPL ELEC UTILS 4.75 DUE 07-15-2043	20,000	19,873	18,361
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000	1,987,320	1,836,143
PPL ELEC UTILS 4.75 DUE 07-15-2043	180,000	231,050	165,253
PPL ELEC UTILS CORP 3.95% 06-01-2047	680,000	732,289	555,431
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000	5,010,732	3,814,624
PRAXAIR INC 3.55% DUE 11-07-2042	190,000	220,664	152,452
PRAXAIR INC NT 2% 08-10-2050	190,000	151,970	106,151
PRESBYTERIAN 4.875% DUE 08-01-2052	290,000	279,372	273,577
PRIN FINL GROUP 4.625% DUE 09-15-2042	250,000	262,270	211,566
PROCTER & GAMBLE COM NPV	22,400	3,339,978	3,394,944
PROGRESS ENERGY 6% DUE 12-01-2039	785,000	996,643	797,324
PROGRESS ENERGY 6% DUE 12-01-2039	1,163,000	1,547,779	1,181,258
PROGRESS ENERGY 6.5% DUE 02-01-2042	2,308,000	2,631,925	2,282,352
PROGRESS ENERGY 6.5% DUE 02-01-2042	535,000	590,363	529,055
PROGRESS ENERGY 7% DUE 10-30-2031	164,000	203,211	179,359
PROGRESSIVE CORP 3.95% DUE 03-26-2050	210,000	166,931	169,988
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	728,519
PROGRESSIVE CORP 4.2% DUE 03-15-2048	430,000	514,640	363,028
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	15,000	14,962	11,566
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	810,000	579,106	624,589
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	960,000	1,116,505	809,020
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000	2,750,000	2,633,125
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	203,497
PROLOGIS L P 4.375% DUE 09-15-2048	505,000	642,503	428,191
PROLOGIS L P SR NT 3.05% 03-01-2050	660,000	431,582	443,008
PROVID ST JOSEPH 2.7% DUE 10-01-2051	1,645,000	1,645,000	978,913
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	381,293
PUB SERVICE ENTERPRISE GROUP INC COM	20,200	1,163,806	1,237,654
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	305,000	303,707	203,820
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	771,000	772,884	589,888
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	675,000	818,518	538,148
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	598,000	635,177	503,308
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000	381,160	298,786
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051	220,000	160,514	150,981
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	460,000	404,750	258,667
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	356,000	231,133	200,186
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	1,271,000	918,648	827,963

PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000	233,310	166,955
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	585,000	579,887	528,137
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	456,000	443,191	378,338
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000	667,266	532,920
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	3,310,000	3,349,095	2,366,626
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	855,000	713,138	611,319
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	1,715,983
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000	3,963,280	3,308,716
PUBLIC SVC CO COLO 4.05% 09-15-2049	465,000	477,392	384,638
PUBLIC SVC CO COLO 4.05% 09-15-2049	200,000	152,884	165,436
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000	206,647	141,836
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	750,896
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	320,000	303,770	274,263
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	350,000	336,862	227,285
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	515,000	505,702	397,475
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	694,617
PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000	575,038	515,437
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000	598,998	536,913
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000	287,739	233,560
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	589,059
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	595,000	840,086	608,228
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	500,000	451,534	344,406
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	475,000	560,094	387,543
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000	535,000	436,496
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000	369,580	348,592
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000	1,405,092	1,186,313
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	4,000,000	3,980,080	2,953,594
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	665,000	661,688	491,035
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000	1,195,404	740,447
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	600,000	622,875	576,827
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	583,775	583,772	452,721
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	1,500,000	1,494,875	1,328,394
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000	2,963,070	2,444,882
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,130,000	1,116,090	920,905
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	841,240
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	1,700,000	1,694,458	1,715,242
PVTPL ALIMENTATION COUCHE-TARD INC SR NT 4.5% 07-26-2047	2,200,000	2,198,922	1,740,720
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	607,505
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,200,000	1,200,000	792,826
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	3,000,000	3,000,523	1,982,066
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO	1,000,000	993,880	951,840
PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000	2,979,150	2,806,312
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026	1,000,000	1,000,000	866,223
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,012,396
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	1,573,000	1,586,229	1,259,283
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025	600,000	596,610	578,250
PVTPL BANCO DO BRASIL S A SR NT 3.25% 09-30-2026	1,000,000	1,000,000	920,560
PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053	1,100,000	1,051,897	961,844
PVTPL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO	400,000	393,268	303,183
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	885,709
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	300,000	276,900	193,211
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG	4,300,000	4,300,000	2,654,685
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000	1,383,073	1,328,225
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	924,224
PVTPL BPCE 3.582% 10-19-2042	3,000,000	3,000,000	1,958,956
PVTPL BPCE SA 3.116% 10-19-2032	1,102,000	1,102,000	807,486
PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	717,352	717,352	585,198
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	1,340,000	1,142,754	989,790
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,189,000	1,919,476	1,616,904
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	1,535,000	1,072,950	1,133,827
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	2,900,000	3,058,339	2,332,833
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	870,000	883,859	697,140
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	500,000	506,670	400,655
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	4,118,000	3,348,692	3,299,796
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	1,470,000	1,466,052	1,030,449
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	874,000	870,224	612,662
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	2,760,000	2,015,616	1,988,751
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	1,000,000	854,055	720,562
PVTPL BROADCOM INC NT 4.926% 05-15-2037	652,000	604,165	570,330

PVTPL BROADCOM INC NT 4.926%	05-15-2037	3,424,000	3,690,234	2,995,110
PVTPL BROADCOM INC SR NT 3.5%	02-15-2041/01-19-2021	2,463,000	2,517,894	1,770,558
PVTPL BROADCOM INC SR NT 3.5%	02-15-2041/01-19-2021	3,100,000	3,089,274	2,228,473
PVTPL BROADCOM INC SR NT 3.5%	02-15-2041/01-19-2021	1,890,000	1,560,498	1,358,650
PVTPL BROADCOM INC SR NT 3.5%	02-15-2041/01-19-2021	1,863,000	1,856,554	1,339,241
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039		710,000	714,657	564,804
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039		170,000	170,000	135,235
PVTPL CAMERON LNG LLC 3.302% DUE	01-15-2035	996,000	1,023,121	805,954
PVTPL CAMERON LNG LLC 3.402% DUE	01-15-2038/07-15-2037 BEO	500,000	500,000	408,064
PVTPL CAMERON LNG LLC 3.402% DUE	01-15-2038/07-15-2037 BEO	240,000	240,000	195,871
PVTPL CARGILL INC 3.875%	05-23-2049	3,500,000	3,448,655	2,778,678
PVTPL CARGILL INC 4.375% 04-22-2052		845,000	846,878	738,125
PVTPL CARNIVAL CORP 4.0% 08-01-2028		1,700,000	1,701,250	1,386,197
PVTPL CMO HOSPITALITY MORTGAGE TRUST SER 2019-HIT CL A FRN 11-15-2026 BEO		1,232,749	1,200,004	1,201,717
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059		304,445	306,361	284,836
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO		1,470,789	1,479,443	1,367,688
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO		731,128	738,216	679,463
PVTPL COMMONWEALTH BANK AUST 4.316% DUE 01-10-2048 BEO		160,000	181,464	120,029
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO		945,000	945,000	696,313
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049		800,000	744,432	676,637
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO		600,000	599,526	491,477
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050		1,600,000	1,587,040	965,258
PVTPL CREDIT AGRICOLE S A 2.811% DUE 01-11-2041 BEO		2,148,000	2,148,000	1,334,025
PVTPL CREDIT SUISSE AG FIXED 7.5% 12-31-2049 BEO		1,100,000	1,216,050	957,000
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032		800,000	800,000	555,191
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032		3,772,000	3,772,000	2,617,727
PVTPL CREDIT SUISSE GROUP AG 9.016% 11-15-2033		720,000	727,128	739,366
PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049		800,000	800,000	639,296
PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO		3,000,000	3,000,000	2,925,321
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO		900,000	900,000	725,625
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031		1,895,152	2,436,632	2,074,632
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041		2,800,000	2,790,704	1,888,004
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041		915,000	911,962	616,973
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051		2,800,000	2,798,964	1,726,539
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051		1,700,000	1,699,371	1,048,256
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051		225,000	224,917	138,740
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO		1,800,000	2,101,500	1,840,999
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050		1,800,000	1,780,812	1,298,710
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050		1,556,000	1,539,413	1,122,663
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050		800,000	788,608	510,432
PVTPL EDF S A NT 4.875 DUE 01-22-2044		950,000	918,897	767,902
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO		685,000	739,896	611,842
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO		1,200,000	1,163,436	1,071,840
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047		2,200,000	2,196,502	1,736,778
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO		290,000	397,336	275,680
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046		220,000	183,469	171,996
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046		2,100,000	1,927,044	1,641,776
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030		500,000	497,760	424,176
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052		1,485,000	1,485,000	1,598,595
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052		940,000	966,989	1,011,905
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051		1,147,000	1,013,262	752,371
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028		1,000,000	996,310	903,701
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO		1,155,000	1,661,055	1,087,473
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052		3,000,000	2,997,060	2,351,514
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042		900,000	885,834	720,674
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042		825,000	828,539	660,618
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO		3,050,000	3,724,136	3,372,820
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO		100,000	102,250	83,663
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026		700,000	704,840	644,113
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029		2,600,000	2,577,458	2,222,954
PVTPL INDIAN RY FIN CORP LTD GLOBAL MEDIUM TER 3.249% DUE 02-13-2030 BEO		400,000	400,000	344,812
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO		600,000	599,946	409,547
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO		1,000,000	999,910	682,578
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO		1,800,000	1,800,000	1,731,556
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052		4,000,000	3,998,680	2,819,370
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052		630,000	451,563	444,051
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021		1,215,000	1,202,680	929,597
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO		6,750,000	8,660,293	6,532,438
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO		1,000,000	997,190	901,583

PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057	705,000	705,000	451,376
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	2,200,000	2,195,138	1,986,975
PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG 11-15-2038	1,100,000	1,054,625	1,051,250
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	1,020,000	934,505	784,196
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	3,420,000	3,059,985	2,629,363
PVTPL MAGALLANES INC 5.141% 03-15-2052	2,240,000	1,788,093	1,636,358
PVTPL MAGALLANES INC 5.141% 03-15-2052	614,000	563,674	448,538
PVTPL MAGALLANES INC 5.141% 03-15-2052	1,900,000	1,900,000	1,387,983
PVTPL MAGALLANES INC 5.141% 03-15-2052	730,000	620,620	533,278
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	2,450,000	2,450,000	1,783,055
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	3,700,000	3,362,360	2,692,777
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000	881,981	732,835
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	1,729,160
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	2,338,000	1,911,042	1,545,414
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061	1,000,000	992,170	616,033
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000	800,000	666,175
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000	470,275	432,043
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	2,610,168	2,816,732	2,595,034
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000	375,319	364,769
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,125,000	1,395,392	1,134,945
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000	900,000	695,033
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000	1,088,237	969,150
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030	1,800,000	1,800,000	1,570,194
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	1,000,000	997,670	752,205
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	1,937,560
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	440,000	432,936	414,451
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	470,000	470,000	486,722
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	231,182
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000	1,796,932	1,503,251
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,210,000	1,201,264	1,004,936
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000	895,059	609,355
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	500,000	498,390	418,474
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	300,000	301,844	274,893
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	882,776
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	169,636
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	480,000	480,000	407,126
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	4,933,000	5,146,464	4,198,304
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049	2,500,000	2,593,950	2,001,542
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	3,643,813
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000	5,578,661	4,345,868
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,078,601
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	474,347
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052	195,000	192,057	180,007
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052	240,000	238,882	233,263
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052	900,000	895,806	874,735
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000	600,865	557,271
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000	1,500,000	1,315,160
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000	1,997,220	1,879,176
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,632,000
PVTPL PHILLIPS 66 CO 4.68% DUE 02-15-2045 BEO	840,000	882,516	732,571
PVTPL PHILLIPS 66 CO 4.9% 10-01-2046 BEO	335,000	292,056	298,505
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	357,297	456,358	362,677
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000	1,053,788	1,256,897
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,004,903
PVTPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO	585,000	588,695	510,712
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028	2,100	723,011	523,020
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	2,680,000	2,680,000	1,742,666
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	1,545,000	1,179,225	1,004,634
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000	1,104,990	839,586
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	2,054,000	2,031,755	1,593,452
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	815,000	754,755	632,261
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	3,781,000	3,619,324	2,933,224
PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO	2,190,000	2,168,034	1,798,843
PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO	1,100,000	1,088,967	903,529
PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO	360,000	354,233	279,830
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO	420,000	412,486	327,770
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO	150,000	147,317	117,061
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	980,000	978,829	820,425
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	2,200,000	2,200,000	1,755,982

PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	1,558,968
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,305,112
PVTPL SEAGATE HDD CAYMAN 144A 9.625% DUE12-01-2032/11-30-2022	255,200	318,550	279,903
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000	1,737,015	1,566,164
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,240,000	2,231,273	1,661,023
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,265,000	2,283,587	1,679,562
PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	2,650,736	2,610,975	2,627,959
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO	3,500,000	3,498,005	2,280,202
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,409,568
PVTPL STANDARD CHARTERED PLC 7.767% DUE 11-16-2028/11-16-2022 BEO	1,700,000	1,700,000	1,804,263
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000	600,000	538,746
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,292,000	1,368,494	1,188,236
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	884,739
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 144A 3.29% DUE 06-03-2060/06-03-2020 REG	700,000	699,538	422,624
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG	770,000	769,784	569,506
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	2,200,000	2,199,230	1,570,424
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	835,000	834,708	596,047
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	2,688,714
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000	658,788	561,333
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	745,000	744,926	705,093
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO	603,868	605,097	598,198
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048	203,606	203,852	201,387
PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024	240,000	236,400	236,418
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	2,098,256
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000	2,080,125	1,819,125
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	571,000	705,175	481,366
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000	1,000,000	847,767
PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049	1,900,000	1,900,000	1,610,250
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	4,179,000	4,179,000	2,888,036
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	290,000	290,000	200,414
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,589,780
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024	800,000	831,000	767,562
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000	4,788,384	4,725,694
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000	599,586	543,100
PVTPL XIAOMI BEST TIME INTL LTD 2.875% 07-14-2031	2,900,000	2,875,089	2,109,384
QATAR NATIONAL BANK (Q.P.S.C) TLA 06/10/2023	3,000,000	2,979,000	2,988,750
QATAR PETE BD 144A 3.3% 07-12-2051	890,000	890,000	656,375
QATAR PETE BD 144A 3.3% 07-12-2051	1,800,000	1,800,000	1,327,500
QUALCOMM INC 4.3% DUE 05-20-2047	570,000	566,117	493,380
QUALCOMM INC 4.3% DUE 05-20-2047	600,000	599,904	519,347
QUALCOMM INC 4.8% DUE 05-20-2045	1,595,000	1,747,049	1,505,753
QUALCOMM INC 4.8% DUE 05-20-2045	400,000	395,759	377,618
QUALCOMM INC 6% 05-20-2053	3,025,000	3,134,014	3,234,066
QUALCOMM INC FIXED 4.65% DUE 05-20-2035	640,000	814,944	624,055
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	895,569
RAYMOND JAMES FINL INC 3.75% 04-01-2051	210,000	208,725	152,782
RAYTHEON 4.7% DUE 12-15-2041	235,000	277,267	213,021
RAYTHEON FIXED 3.03% DUE 03-15-2052	605,000	604,776	413,469
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	1,140,000	1,157,273	975,919
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	811,000	884,637	694,272
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,500,000	2,487,165	2,140,173
RAYTHEON TECHNOLOGIES CORP 4.875% CB 10-15-2040 USD	255,000	260,363	239,214
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	1,090,000	1,088,888	712,495
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	1,175,000	931,774	768,057
RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD	445,000	547,501	409,353
REALTY INCOME CORP 2.85% DUE 12-15-2032	75,000	79,392	61,053
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000	1,679,316	1,461,698
REGENCY CTRS CORP COM	5,600	350,902	350,000
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	154,637
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	400,398
REGENERON PHARMACEUTICALS INC COM	1,160	849,885	836,928
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000	2,351,795	2,115,705
REINSURANCE GROUP AMER INC COM NEW STK	7,482	1,036,909	1,063,117
RENAISSANCE RE HLDGS LTD COM	8,900	1,224,112	1,639,647
RENESAS ELECTRONICS CORP 2.17% 11-25-2026	900,000	871,074	772,930
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000	294,610	232,902
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000	464,481	341,633
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	325,000	360,526	331,435
RESMED INC COM	4,900	1,020,281	1,019,837

RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000	1,561,181	1,396,644
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000	1,686,587	1,331,147
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000	271,780	244,825
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	230,000	278,387	206,263
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,410,389
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000	520,896	387,360
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	415,000	518,746	426,058
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000	835,075	667,169
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000	197,125	179,106
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,340,000	1,426,798	1,212,128
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	285,000	333,983	257,803
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,960,000	3,437,034	2,535,608
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	2,484,210
RIO TINTO FIN USA 5.2 DUE 11-02-2040	485,000	645,608	486,005
RIO TINTO FIN USA LTD 2.75% 11-02-2051	200,000	140,824	132,893
RIO TINTO FIN USA LTD 2.75% 11-02-2051	598,000	591,476	397,351
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	155,000	201,900	145,407
RLI CORP COM	3,300	427,346	433,191
ROGERS 5% DUE 03-15-2044	800,000	793,848	689,956
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	621,000	668,072	424,046
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000	1,483,890	1,024,266
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	460,000	526,125	349,242
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	618,000	637,048	476,060
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	905,000	931,986	697,143
ROMANIA(REP OF) 2.875% SNR MTN 13/04/42 EUR	2,600,000	3,020,989	1,563,961
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	3,000,000	3,013,740	2,723,826
ROYALTY PHARMA PLC 3.35% 09-02-2051	325,000	220,236	200,803
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	745,000	513,692	479,632
RPM INTL INC 5.25% DUE 06-01-2045	240,000	254,957	208,089
RUSSIAN FEDERATION 144A 5.25% 23/06/2047	200,000	112,250	82,400
RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD	200,000	112,250	86,700
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD	200,000	112,250	86,571
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD	400,000	224,500	164,800
RWJ BARNABAS HLTH 3.477% DUE 07-01-2049	730,000	535,411	533,820
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,140,000	1,161,796	1,020,864
S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000	1,738,510	1,277,669
S&P GLOBAL INC 3.25% DUE 12-01-2049	730,000	605,036	527,171
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	2,730,542
SALESFORCE INC COM USD0.001	5,900	766,276	782,281
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	900,000	895,032	646,505
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	220,000	165,055	158,035
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,345,000	1,013,053	888,195
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,295,000	1,291,387	855,177
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	1,225,000	1,214,997	834,366
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	1,563,928
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000	219,347	190,051
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052	1,700,000	1,690,531	1,347,917
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050	190,000	159,184	136,089
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	1,900,000	1,870,740	1,819,915
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000	1,159,754	1,126,190
SANDS CHINA LTD SR NT 2.8% 03-08-2027	600,000	581,244	513,858
SANTANDER UK GROUP FLTGT RT 2.896% DUE 03-15-2032	2,100,000	2,100,000	1,627,860
SANTANDER UK GROUP FLTGT RT 6.833% DUE 11-21-2026	2,600,000	2,600,000	2,630,372
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTGT1.673% 06-14-2027	1,700,000	1,700,000	1,447,421
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000	227,500	178,000
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000	1,292,070	1,166,919
SBA COMMUNICATIONS CORP COM USD0.01 CL A	5,640	1,728,526	1,580,948
SCHLUMBERGER LTD COM COM	46,400	2,431,973	2,480,544
SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031	181,000	180,745	141,282
SEMPRA 4% DUE 02-01-2048	2,470,000	2,715,639	1,943,497
SEMPRA 4% DUE 02-01-2048	450,000	367,497	354,078
SEMPRA 6% DUE 10-15-2039	165,000	174,530	167,959
SEMPRA 6% DUE 10-15-2039	654,000	723,535	665,728
SEMPRA 6% DUE 10-15-2039	2,600,000	3,172,858	2,646,625
SEMPRA ENERGY 3.4% 01-12-2018	300,000	274,470	278,848
SEMPRA ENERGY 3.8% DUE 02-01-2038	720,000	643,476	592,485
SERVICENOW INC COM USD0.001	3,430	1,429,983	1,331,766
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO	3,100,000	3,092,250	3,079,850
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,550,000	1,545,521	1,363,646

SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	630,000	746,393	554,256
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	175,000	203,778	153,960
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	815,000	946,568	738,571
SHELL INTL FIN B V 2.875% DUE 11-26-2041	2,265,000	2,072,759	1,654,945
SHELL INTL FIN B V 3% DUE 11-26-2051	1,705,000	1,700,976	1,160,289
SHELL INTL FIN B V 3.125% DUE 11-07-2049	420,000	356,761	297,033
SHELL INTL FIN B V 3.25% DUE 04-06-2050	320,000	231,948	231,248
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000	1,074,340	722,651
SHELL INTL FIN B V 3.25% DUE 04-06-2050	805,000	854,977	581,734
SHELL INTL FIN B V 3.625% DUE 08-21-2042	718,000	626,703	581,199
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,315,000	1,260,427	1,064,452
SHELL INTL FIN B V 3.75% DUE 09-12-2046	1,370,000	1,491,823	1,088,206
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000	157,993	110,808
SHELL INTL FIN B V 4% DUE 05-10-2046	1,675,000	1,724,218	1,374,844
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000	6,048,290	5,000,327
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000	1,284,791	1,205,974
SHELL INTL FIN B V 6.375% DUE 12-15-2038	460,000	685,918	508,584
SHELL INTL FIN B V 6.375% DUE 12-15-2038	200,000	296,012	221,123
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	370,000	368,267	312,851
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	1,521,976
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	455,000	458,239	385,500
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	2,135,000	1,448,603	1,341,323
SHERWIN-WILLIAMS CO COM	5,700	1,310,999	1,352,781
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000	936,656	626,858
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	505,000	454,989	376,847
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	162,531
SIGNATURE BK NY N Y COM	3,300	449,666	380,226
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	500,000	473,682	365,772
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	505,000	431,331	401,046
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	794,150
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	474,335
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	1,690,000	1,544,891	1,127,316
SKYWORKS SOLUTIONS INC COM	20,400	2,873,576	1,859,052
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	14,156	14,156	13,830
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	328,514
SOCIETE GENERALE 6.75% DUE 12-31-2049	900,000	965,250	805,905
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000	700,000	567,096
SOCIETE GENERALE SUB NT 144A DUE 12-18-2023/12-18-2023 BEO	1,000,000	1,076,250	989,819
South African rand - Cash Collateral Due to/from CCP Broker	1	1	1
SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048	1,873,000	1,850,528	1,527,849
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	1,110,000	1,107,403	813,111
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052	915,000	909,364	880,045
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	1,665,000	1,653,462	1,071,322
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	68,000	70,448	54,602
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	783,354
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	125,000	143,508	110,954
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	470,000	468,421	337,914
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	1,800,000	1,793,952	1,294,140
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	296,946
SOUTHERN CO 4.25% DUE 07-01-2036	1,195,000	1,214,879	1,049,516
SOUTHERN CO 4.4% DUE 07-01-2046	405,000	390,817	339,736
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	1,761,595
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000	2,494,125	2,009,228
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	552,362
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	535,000	532,088	414,632
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,007,517
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	440,000	463,811	332,174
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	706,079
SOUTHN CAL EDISON 4% DUE 04-01-2047	906,000	938,524	710,786
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000	736,921	539,982
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000	645,806	536,374
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000	1,388,939	1,053,936
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000	1,416,641	1,040,499
SOUTHN CAL EDISON 5.625% DUE 02-01-2036	320,000	409,242	312,521
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	799,331
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000	136,408	101,394
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	207,707
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,343,806
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000	446,903	381,682

SOUTHN CAL GAS 3.75 DUE 09-15-2042	101,000	99,971	79,484
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	350,000	426,269	271,006
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	940,000	936,494	1,033,809
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	500,000	425,360	384,534
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,555,000	1,536,359	1,589,988
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	2,005,000	2,848,607	2,328,828
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,315,000	1,328,537	871,565
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,800,000	1,793,502	1,193,017
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	190,000	188,908	144,237
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000	256,588	173,474
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000	3,949,560	3,083,979
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	680,000	616,131	505,055
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000	1,076,617	784,189
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	660,000	717,241	479,099
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	270,000	281,278	236,552
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	325,000	424,902	274,674
SPECTRA ENERGY 4.5% DUE 03-15-2045	305,000	268,244	253,091
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	414,904
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,595	2,427,187
SPECTRA ENERGY 4.5% DUE 03-15-2045	830,000	834,673	688,740
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000	1,973,792	1,912,895
SPOTIFY TECHNOLOGY S A COM EURO.025	11,900	933,247	939,505
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000	700,000	644,581
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO	1,658	1,641	1,636
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051	140,000	97,177	92,790
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000	693,370	551,978
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	1,760,000	1,685,724	1,077,829
STARBUCKS CORP 4.5% DUE 11-15-2048	720,000	669,362	621,740
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,295,293
STARBUCKS CORP FIXED 4.45% 08-15-2049	90,000	88,432	77,052
STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO	793,970	791,985	781,727
STARWOOD PPTY TR INC SR NT 144A 4.375% 01-15-2027	1,400,000	1,400,000	1,225,106
STATE STR CORP FLTGT RT 8.366% DUE 12-29-2049	215,000	215,000	215,031
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	1,290,000	981,989	989,487
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000	2,984,880	2,840,132
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000	899,991	837,470
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	1,420,000	1,444,299	926,366
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	521,887
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	1,680,082
SUMITOMO MITSUI 2.13% DUE 07-08-2030	1,000,000	1,000,000	792,952
SUMITOMO MITSUI FINL GROUP INC 2.296% 01-12-2041	280,000	196,118	176,898
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	985,000	1,242,184	1,014,945
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,033,289
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,401,919
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000	187,058	153,524
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,485,000	1,495,175	1,261,108
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	285,000	243,319	242,913
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000	691,083	592,368
SUNOCO LOGISTICS 6.1% DUE 02-15-2042	410,000	476,453	377,904
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	525,000	459,858	443,813
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	982,000	1,049,858	830,141
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000	548,000	411,992
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000	1,247,054	835,419
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000	495,000	338,130
SUTTER HEALTH 4.091% DUE 08-15-2048	340,000	275,713	276,929
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,429,305
SYNCHRONY FINL COM	30,000	1,017,014	985,800
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000	697,088	696,857
SYNOPSIS INC COM	18,640	5,679,538	5,951,566
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000	1,160,075	993,141
SYSCO CORP 5.375% DUE 09-21-2035	285,000	373,111	278,788
SYSCO CORP FIXED 4.45% DUE 03-15-2048	320,000	275,270	264,200
SYSCO CORP FIXED 6.6% DUE 04-01-2050	230,000	301,776	252,334
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	1,047,000	1,063,617	772,860
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	2,025,000	1,797,561	1,494,786
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	805,000	591,829	550,384
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	4,060,000	3,982,086	2,775,849
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000	1,200,000	820,448
TAMPA ELEC CO 4.1% DUE 06-15-2042	765,000	860,587	625,426

TAMPA ELEC CO 4.3% DUE 06-15-2048	686,000	694,850	558,789
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,250,781
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,248,000	1,397,724	1,037,107
TAMPA ELEC CO 5% DUE 07-15-2052	210,000	209,740	192,989
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	2,915,816
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	362,000	396,245	263,881
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	716,816
TAMPA ELEC CO NT 3.45% 03-15-2051	290,000	292,926	204,062
TARGET CORP 3.625% DUE 04-15-2046	215,000	259,193	170,977
TARGET CORP 4.5% DUE 09-15-2032 BEO	440,000	427,143	429,132
TARGET CORP 6.5% DUE 10-15-2037	230,000	360,307	255,993
TARGET CORP FIXED 3.9% DUE 11-15-2047	410,000	525,896	336,448
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	270,000	435,526	316,215
TARGET CORP SR NT 2.95% 01-15-2052	655,000	510,290	453,381
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,226,517
TD SYNNEX CORP 2.65% 08-09-2031	2,600,000	2,584,608	1,976,440
TEACHERS INS & 3.3% DUE 05-15-2050	704,000	703,064	490,539
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	2,006,717
TEACHERS INS & 4.27% DUE 05-15-2047	856,000	899,304	704,863
TEACHERS INS & 6.85% DUE 12-16-2039	106,000	129,797	117,250
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	175,000	190,876	138,443
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000	1,200,000	949,320
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	590,000	665,993	455,849
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000	187,258	154,525
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	150,000	173,312	115,894
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	2,884,000	3,012,841	2,330,355
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	1,075,000	1,147,247	868,631
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000	4,545,390	3,636,130
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000	1,000,000	842,178
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,265,000	1,510,167	1,065,356
TELUS CORP 4.6% DUE 11-16-2048	1,365,000	1,348,074	1,162,006
TELUS CORP TCN 3.4% 05-13-2032	925,000	922,345	792,471
TENCENT HLDGS LTD 2.88% DUE 04-22-2031	1,000,000	999,910	834,901
TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024	1,500,000	1,500,000	1,496,031
TESLA INC COM USD0.001	27,043	8,394,983	3,331,157
TETRA TECH INC NEW COM	3,689	524,855	535,606
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO	610,000	609,937	583,698
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	250,000	250,000	143,735
TEXAS INSTRS INC 2.7% 09-15-2051	895,000	888,798	619,825
TEXAS INSTRS INC 4.15% DUE 05-15-2048	170,000	171,073	151,101
TEXAS INSTRS INC 4.15% DUE 05-15-2048	300,000	393,364	266,649
TEXAS INSTRUMENTS INC COM	3,700	634,311	611,314
TEXAS ROADHOUSE INC COMMON STOCK	13,000	1,284,415	1,182,350
TEXTRON INC COM	31,800	1,999,358	2,251,440
THERMO FISHER 4.1% DUE 08-15-2047	775,000	739,877	679,149
THERMO FISHER CORP	2,630	1,380,163	1,448,315
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000	1,316,069	872,613
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	233,000	181,742	172,105
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	1,523,000	1,471,804	1,124,963
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	500,000	499,640	505,902
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	370,000	270,581	265,972
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	640,000	640,000	460,060
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	367,856
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	249,841
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000	883,498	707,883
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,930,000	3,274,603	2,565,448
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	700,464
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	1,835,215
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000	140,218	133,826
TIME WARNER CABLE 6.75% DUE 06-15-2039	560,000	578,659	531,255
TIME WARNER CABLE 6.75% DUE 06-15-2039	245,000	245,772	232,424
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000	1,123,884	1,035,532
TIME WARNER ENTMT 8.375% DUE 07-15-2033	293,000	339,420	326,516
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,114,389
TIME WARNER ENTMT 8.375% DUE 07-15-2033	280,000	420,325	312,029
TIMKEN CO COM	9,000	596,513	636,030
T-MOBILE USA INC 2.55% 02-15-2031	1,000,000	997,930	819,918
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	1,520,000	1,490,541	1,074,152
T-MOBILE USA INC 3.4% 10-15-2052	1,880,000	1,872,635	1,271,801

T-MOBILE USA INC 3.4% 10-15-2052	485,000	488,612	328,098
T-MOBILE USA INC 3.4% 10-15-2052	600,000	596,532	405,894
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG	380,000	333,541	328,012
T-MOBILE USA INC 3.6% 11-15-2060	1,490,000	1,501,011	992,071
T-MOBILE USA INC 3.6% 11-15-2060	5,700,000	5,685,465	3,795,173
T-MOBILE USA INC 3.6% 11-15-2060	1,100,000	1,110,329	732,402
T-MOBILE USA INC 3.875% 04-15-2030	1,800,000	1,787,004	1,634,778
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	435,000	434,936	373,272
T-MOBILE USA INC TMUS 3.3% 02-15-2051	3,685,000	3,559,794	2,460,666
T-MOBILE USA INC TMUS 3.3% 02-15-2051	1,175,000	1,127,347	784,609
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000	856,674	749,019
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000	1,079,746	851,762
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	289,381
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000	2,153,614	1,896,577
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,130,000	1,129,161	848,325
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	755,770
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	629,000	640,316	448,471
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	855,000	751,802	609,607
TOTAL CAP INTL 3.386% DUE 06-29-2060	565,000	565,000	396,503
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	525,939
TOTAL CAP INTL 3.461% DUE 07-12-2049	545,000	462,194	409,481
TRANE TECHNOLOGIES PLC COM USD1	15,600	2,566,752	2,622,204
TRANS UNION LLC TERM LOAN B DUE 12-01-2028 BEO	876,097	873,907	866,363
TRANSCANADA 4.625% DUE 03-01-2034	385,000	459,517	352,254
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000	1,723,552	1,463,912
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000	1,874,870	1,633,827
TRANSCANADA 4.875% DUE 05-15-2048	250,000	206,253	219,439
TRANSCANADA 4.875% DUE 05-15-2048	247,000	225,778	216,806
TRANSCANADA 5% DUE 10-16-2043	346,000	377,296	307,724
TRANSCANADA 5.6% DUE 03-31-2034	425,000	536,824	417,794
TRANSCANADA 5.85% DUE 03-15-2036	245,000	260,153	241,708
TRANSCANADA 6.2% DUE 10-15-2037	350,000	448,812	358,359
TRANSCANADA 7.625% DUE 01-15-2039	907,000	1,298,467	1,043,239
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000	2,194,016	2,004,481
TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	510,000	676,301	515,502
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	1,764,000
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,208,508
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	316,000	316,000	300,386
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000	762,000	720,090
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	410,000	407,032	342,910
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	520,000	441,516	434,910
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	435,229
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	360,000	424,843	307,140
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000	317,773	250,627
TRAVELERS COS INC 3.75% DUE 05-15-2046	210,000	165,142	164,474
TRAVELERS COS INC 4% DUE 05-30-2047	430,000	428,134	350,304
TRAVELERS COS INC 4% DUE 05-30-2047	365,000	454,872	297,351
TRAVELERS COS INC 4.1% 03-04-2049	190,000	239,527	155,687
TRAVELERS COS INC 4.3% 08-25-2045	455,000	511,032	389,515
TRAVELERS COS INC 4.3% 08-25-2045	508,000	616,717	434,888
TRAVELERS COS INC 5.35% DUE 11-01-2040	275,000	375,598	273,858
TRAVELERS COS INC 6.25% DUE 06-15-2037	350,000	450,383	379,562
TRAVELERS COS INC COM STK	8,000	1,352,201	1,499,920
TRAVELERS FIXED 2.55% DUE 04-27-2050	201,000	196,861	125,285
TRIMBLE INC COM TRIMBLE INC	14,500	744,034	733,120
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	89,000	89,000	62,050
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	195,000	172,946	135,952
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000	285,000	237,608
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	1,700,842
TSMC ARIZONA CORP 4.5% 04-22-2052	1,035,000	1,032,630	970,010
TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032	775,000	773,001	754,185
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	905,000	907,015	708,115
TSTAT 2022-1 LTD / TSTAT 2022-1 LLC 4.85420%07-20-2031	1,000,000	995,000	996,756
TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032	2,400,000	2,309,435	2,262,338
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	1,895,948
TYSON FOODS INC 5.1% 09-28-2048	315,000	303,695	292,650
TYSON FOODS INC 5.1% 09-28-2048	800,000	773,744	743,239
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033	520,000	520,000	541,663
UBS GROUP AG 3.875% 12-29-2049	1,885,000	1,885,000	1,575,203

UDR INC CORP 3.2% 01-15-2030	1,000,000	996,620	869,939
ULTA BEAUTY INC COM STK USD0.01	2,110	981,413	989,738
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000	900,000	904,219
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	890,000	878,501	578,872
UNILEVER CAP CORP 5.9% DUE 11-15-2032	310,000	421,256	333,919
UNION ELEC CO 2.625% DUE 03-15-2051	2,345,000	2,273,061	1,489,354
UNION ELEC CO 3.25% DUE 10-01-2049	1,480,000	1,544,144	1,055,593
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000	1,074,758	914,033
UNION ELEC CO 4.0% DUE 04-01-2048	405,000	315,288	327,547
UNION ELECTRIC CO 3.9% DUE 04-01-2052	900,000	897,786	727,949
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	405,000	298,465	312,482
UNION PAC CORP 3.2% DUE 05-20-2041	305,000	227,872	240,201
UNION PAC CORP 3.25% DUE 02-05-2050	335,000	254,359	243,711
UNION PAC CORP 3.25% DUE 02-05-2050	350,000	300,030	254,624
UNION PAC CORP 3.5% 02-14-2053	270,000	269,390	202,541
UNION PAC CORP 3.5% 02-14-2053	855,000	700,316	641,379
UNION PAC CORP 3.55% DUE 05-20-2061	865,000	939,956	633,299
UNION PAC CORP 3.55% DUE 08-15-2039	470,000	468,661	390,189
UNION PAC CORP 3.799% DUE 10-01-2051	700,000	704,989	559,246
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,918,000	2,479,554	2,273,672
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	690,000	567,368	537,640
UNION PAC CORP 3.875% DUE 02-01-2055	525,000	555,599	416,942
UNION PAC CORP 3.95% DUE 08-15-2059	320,000	357,717	251,521
UNION PAC CORP 3.95% DUE 08-15-2059	380,000	376,971	298,681
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	1,886,404
UNION PAC CORP 4.05% DUE 03-01-2046	365,000	422,944	300,163
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	392,722
UNION PAC CORP 4.375% DUE 09-10-2038	315,000	382,712	281,421
UNION PAC CORP 4.5% 09-10-2048	595,000	784,537	521,284
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	735,000	593,200	476,589
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000	1,720,370	1,491,368
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	1,023,000	764,495	663,335
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000	259,883	190,686
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000	1,349,844	1,115,015
UNION PAC CORP FIXED 4% DUE 04-15-2047	335,000	368,410	275,786
UNION PAC CORP FIXED 4% DUE 04-15-2047	230,000	271,179	189,346
UNION PAC CORP FIXED 5.15% DUE 01-20-2063	208,000	209,439	201,473
UNION PACIFIC CORP 3.375% 02-14-2042	345,000	329,627	275,146
UNION PACIFIC CORP 3.6% DUE 09-15-2037	990,000	996,719	840,357
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	517,447	517,447	418,433
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	1,769,981	1,765,945	1,744,423
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027	91,440	91,440	87,036
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000	1,690,106	1,762,297
United States dollar - Cash (externally held)	262,000	262,000	262,000
United States dollar - Cash Collateral Due to/from CCP Broker	(4,660,635)	(4,660,635)	(4,660,635)
United States dollar - Cash Collateral Due to/from CCP Broker	111,825	111,825	111,825
United States dollar - Futures initial margin	1,912,000	1,912,000	1,912,000
United States dollar - Invested cash	(0)	(0)	(0)
United States dollar - Invested cash	148,337	148,337	148,337
United States dollar - Invested cash	70,109	70,109	70,109
United States dollar - Invested cash	(0)	(0)	(0)
United States dollar - Variation Margin	110,397	110,397	110,397
United States dollar - Variation Margin	(72,436)	(72,436)	(72,436)
United States dollar - Variation Margin	400,869	400,869	400,869
United States dollar	-	-	-
United States dollar	-	-	-
United States dollar	-	-	-
United States dollar	-	-	-
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	481,000	483,243	318,061
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	28,500,000	24,922,106	23,699,531
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	2,100,000	2,011,082	1,746,281
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	16,100,000	13,861,544	13,388,156
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	5,500,000	4,980,824	4,949,141
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000	11,790,778	11,544,770
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	30,300,000	11,318,672	11,555,968
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000	16,836,769	16,447,616
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	87,500,000	36,362,158	38,182,465
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	3,100,000	1,764,266	1,685,988
UNITED STATES TREAS BDS 1.875% 11-15-2051	7,506,000	7,179,364	4,802,081

UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	24,300,000	17,714,480	17,300,461
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	900,000	790,906	794,391
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	7,220,000	6,796,790	6,372,778
UNITED STATES TREAS BDS 2% 11-15-2041	480,000	492,127	345,244
UNITED STATES TREAS BDS 2.0% 02-15-2052	1,760,000	1,620,852	1,235,850
UNITED STATES TREAS BDS 2.0% 02-15-2052	24,450,000	22,993,492	17,168,484
UNITED STATES TREAS BDS 2.0% 02-15-2052	13,362,000	9,579,290	9,382,629
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	33,217,000	35,229,898	25,148,902
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	2,000	2,669	1,624
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	19,700,000	18,676,667	15,932,375
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	3,705,000	3,532,204	2,996,419
UNITED STATES TREAS BDS 3.375 05-15-2044REG	1,000,000	908,356	888,008
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	60,000	58,705	33,687
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	1,237,500	1,156,243	694,789
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	2,133,300	2,051,263	1,282,230
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042	5,450,000	5,607,539	5,370,805
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042	825,000	831,272	813,012
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(4,848,000)	(4,044,154)	(4,027,059)
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	8,500,000	8,112,852	5,860,020
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	850,000	668,713	586,002
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	270,000	261,373	186,142
UNITED STATES TREAS BILLS TBILL 11-30-2023	8,840,000	8,470,166	8,475,871
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG	500,000	470,542	470,209
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	(2,990,000)	(2,604,385)	(2,600,950)
UNITED STS TREAS NTS 0.125% 07-15-2031	2,500,000	2,505,630	2,458,784
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	761,000	670,312	638,424
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	1,535,000	1,567,619	1,287,753
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	610,000	659,186	557,006
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000	1,381,827	1,269,244
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	889,184
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,350,000	1,401,088	1,109,132
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000	1,680,728	1,335,066
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	345,000	284,860	272,361
UNITEDHEALTH GROUP 3.75% 10-15-2047	500,000	462,723	400,617
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	3,148,233
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	700,000	722,895	550,941
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	2,046,352
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	83,989
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	210,000	196,715	178,159
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	1,721,688
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	1,733,636
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	455,000	394,310	394,402
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	539,089
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000	534,936	520,600
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	280,000	286,961	259,546
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000	914,986	820,352
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	310,000	278,972	293,016
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000	1,077,035	999,090
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	308,583	229,662
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	267,111	229,662
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000	2,656,288	2,249,672
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	1,295,000	1,285,171	1,401,178
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	250,000	267,420	270,498
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,525,000	2,574,105	2,759,638
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,000,000	1,976,400	2,185,852
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	875,000	864,675	956,310
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	650,000	850,883	727,896
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	695,000	962,951	778,289
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000	1,730,549	1,561,639
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	960,000	1,330,027	1,131,354
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	200,000	214,720	235,699
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	310,000	324,331	269,648
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	1,826,645
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	295,000	281,592	215,454
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	990,000	873,606	723,049
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	615,000	416,230	419,392
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	2,668,000	2,374,708	2,017,141
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,200,000	935,950	865,478
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	585,000	581,227	421,921

UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000	710,297	629,619
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	4,767,112
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	255,000	277,754	229,361
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	1,545,217
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	2,500,000	2,477,500	2,320,750
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	1,695,000	1,674,451	1,573,468
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	395,000	400,878	366,678
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	1,000,000	990,200	940,022
UNITEDHEALTH GROUP INC COM	13,920	6,305,506	7,380,106
UNIV PA TRUSTEES 2.396% DUE 10-01-2050	445,000	445,000	280,628
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	2,376,193
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	475,000	394,763	397,693
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	842,969
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	677,746
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	530,000	530,000	431,259
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	965,000	799,081	785,217
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122	2,750,000	2,750,000	2,229,515
UNIVERSITY VA UNIV REVS REF-TAXABLE-GEN-SER B 2.584% 11-01-2051	860,000	860,000	560,476
UNUM GROUP 4% DUE 06-15-2029	550,000	547,982	498,023
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	3,733,000	4,019,477	3,373,636
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	89,083	89,974	86,179
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049	1,990,000	1,990,000	1,626,825
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049	1,854,000	1,867,461	1,615,891
US TREAS BDS 4.375 DUE 05-15-2040 REG	2,350,000	2,431,061	2,459,330
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000)	(2,431,162)	(2,426,647)
US TREASURY N/B 2.375% 05-15-2029	(6,668,000)	(6,084,386)	(6,075,694)
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	1,916,680	1,916,680	1,891,207
UTD PARCEL SVC INC 4.875% DUE 11-15-2040	185,000	219,231	179,875
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	155,000	222,096	155,791
UTD STATES TREAS BD STRIPPED PRIN 0% 05-15-2052	50,880,000	16,283,459	16,498,146
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	1,751,924	1,321,951
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,258,000	2,398,176	1,753,728
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,605,000	1,808,737	1,246,560
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	1,290,000	1,403,245	1,065,564
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	15,000	18,342	12,390
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000	2,891,996	2,395,453
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	2,730,000	3,038,320	2,474,699
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	740,000	794,800	670,798
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,693	1,259,494
VA ELEC & PWR CO 3.8% DUE 09-15-2047	140,000	172,409	108,007
VA ELEC & PWR CO 4% DUE 11-15-2046	915,000	1,099,244	722,608
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	3,681,074
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	471,902
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000	1,496,497	1,315,209
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000	4,519,168	3,532,231
VA ELEC & PWR CO 6% DUE 05-15-2037	330,000	356,479	342,834
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	620,000	1,084,466	814,763
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	630,000	961,932	827,904
VALE OVERSEAS LTD 6.875% DUE 11-10-2039	840,000	837,695	884,758
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000	2,397,791	2,183,152
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000	297,528	262,557
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000	906,478	797,186
VALERO ENERGY CORP COM STK NEW	14,734	1,599,524	1,869,155
VALERO ENERGY CORP NEW 3.65% 12-01-2051	580,000	573,229	412,542
VALERO ENERGY CORP NEW ISSUE 30YR	265,000	260,392	200,027
VEEVA SYS INC CL A COM CL A COM	9,000	1,546,477	1,452,420
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	1,974,636
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	516,947
VERIZON 2.65% DUE 11-20-2040	2,660,000	2,615,486	1,807,607
VERIZON 3.85% DUE 11-01-2042	1,610,000	1,350,703	1,284,131
VERIZON 3.85% DUE 11-01-2042	1,535,000	1,438,556	1,224,312
VERIZON 4% DUE 03-22-2050	900,000	900,000	710,217
VERIZON 4% DUE 03-22-2050	2,000,000	2,510,340	1,578,260
VERIZON 4.125% DUE 08-15-2046	1,110,000	1,312,174	887,365
VERIZON 4.272% DUE 01-15-2036	1,387,000	1,340,016	1,248,736
VERIZON 4.812% DUE 03-15-2039	193,000	155,006	177,414
VERIZON 4.812% DUE 03-15-2039	2,000,000	1,998,560	1,838,486
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	102,955
VERIZON 4.862% DUE 08-21-2046	3,970,000	3,356,633	3,583,642

VERIZON 4.862% DUE 08-21-2046	545,000	513,384	491,961
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	98,789
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,755,000	2,850,652	2,080,491
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	1,220,000	885,166	921,307
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	110,000	79,560	78,622
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,600,000	1,585,680	1,143,592
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000	1,484,835	1,055,342
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	3,642,000	3,648,144	2,562,370
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	3,324,000	3,396,295	3,056,512
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	7,432,000	8,015,176	7,376,330
VERIZON COMMUNICATIONS COM	95,100	4,341,031	3,746,940
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	1,575,000	1,562,211	1,095,597
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	290,000	175,372	182,248
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	4,299,000	3,949,106	2,640,318
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,145,000	812,836	703,225
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,796,000	1,652,746	1,103,050
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000	1,189,488	719,415
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	745,000	698,957	446,637
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	210,000	169,400	160,390
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	10,000	9,895	7,638
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	600,000	464,892	476,286
VERIZON FIXED 4.016% DUE 12-03-2029	459,000	446,754	430,950
VERTEX PHARMACEUTICALS INC COM	9,983	2,981,668	2,882,891
VERTIV HOLDINGS LLC COM USD0.0001	28,300	391,245	386,578
VIACOM INC NEW 4.375% DUE 03-15-2043	575,000	522,422	397,867
VIACOM INC NEW 5.25% DUE 04-01-2044	530,000	552,620	409,254
VIACOMCBS INC FIXED 4.95% DUE 01-15-2031	1,310,000	1,166,791	1,167,477
VIATRIS INC 4.0% 06-22-2050	1,315,000	1,238,932	814,775
VIATRIS INC SR NT 3.85% 06-22-2040	925,000	865,901	622,939
VIATRIS INC	64,200	646,106	714,546
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	1,000,000	997,710	951,917
VICI PPTYS LP SR NT 5.625% 05-15-2052	630,000	626,088	557,279
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	3,000,000	2,993,490	1,988,187
VISA INC 2.7% DUE 04-15-2040	725,000	739,820	552,917
VISA INC 3.65% 09-15-2047	183,000	199,452	151,068
VISA INC 4.15% DUE 12-14-2035	225,000	224,696	213,235
VISA INC 4.3% DUE 12-14-2045	541,000	562,023	496,723
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	1,836,315
VISA INC 4.3% DUE 12-14-2045	1,545,000	1,853,446	1,418,553
VISTRA CORP COM USD0.01	41,955	967,191	973,356
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,770,000	2,030,243	1,357,779
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	2,700,000	2,689,848	2,071,188
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,430,000	1,284,902	1,147,859
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000	3,694,960	3,210,794
VODAFONE GROUP PLC 5% DUE 05-30-2038	235,000	302,201	217,311
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000	886,743	771,357
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	1,410,000	1,414,832	1,249,374
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	525,000	644,644	442,563
VORNADO RLTY L P NT 3.4% 06-01-2031	925,000	921,180	689,924
VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	1,741,000	1,723,733	1,622,703
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	450,236
WA GAS LT CO 3.796% DUE 09-15-2046	190,000	187,203	141,898
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	315,000	431,582	318,996
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	95,000	88,146	92,588
WALMART INC 2.5% DUE 09-22-2041 BEO	1,085,000	1,085,000	795,278
WALMART INC NT 2.65% 09-22-2051	1,570,000	1,564,191	1,068,927
WASHINGTON UNIV 3.524% DUE 04-15-2054	465,000	373,395	368,498
WASHINGTON UNIV 3.524% DUE 04-15-2054	710,000	710,000	562,653
WASTE CONNECTIONS 3.05% DUE 04-01-2050	270,000	272,894	185,219
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	730,000	719,820	483,177
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	450,000	436,149	336,104
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	625,000	618,738	393,937
WASTE MGMT INC DEL FIXED 4.15% 07-15-2049	140,000	156,878	122,047
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	386,707
WELLPOINT INC 5.1% DUE 01-15-2044	375,000	359,666	355,705
WELLPOINT INC 5.1% DUE 01-15-2044	837,000	847,385	793,934
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	2,371,367
WELLPOINT INC 5.95% DUE 12-15-2034	550,000	645,749	575,778
WELLPOINT INC 6.375% DUE 06-15-2037	145,000	152,153	155,758

WELLS FARGO & CO 3.9% DUE 05-01-2045	572,000	600,094	442,503
WELLS FARGO & CO 4.4% DUE 06-14-2046	490,000	365,117	393,902
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000	773,814	602,911
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	1,607,764
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000	12,322,440	10,112,669
WELLS FARGO & CO 4.75% DUE 12-07-2046	495,000	442,644	417,148
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,299,513
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	1,732,684
WELLS FARGO & CO 4.9% DUE 11-17-2045	775,000	754,928	671,415
WELLS FARGO & CO 5.375% DUE 11-02-2043	900,000	906,632	841,688
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	9,819,697
WELLS FARGO & CO 5.606% DUE 01-15-2044	240,000	210,816	233,100
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	1,270,000	1,156,053	1,126,604
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	3,908,000	4,852,167	3,466,746
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	1,650,000	2,143,691	1,463,698
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	4,000,000	4,000,000	2,856,512
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	6,835,000	6,408,213	4,881,065
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000	1,241,400	1,058,890
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	4,946,000	4,953,693	4,189,816
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	963,991
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	6,490,000	6,289,993	5,526,459
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	2,825,000	2,825,000	2,405,585
WELLS FARGO CO 3.9% 12-31-2049	1,720,000	1,720,000	1,505,456
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	993,792
WESTAR ENERGY INC 4.1% DUE 04-01-2043	1,235,000	1,360,463	1,019,307
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	350,000	344,215	243,824
WESTERN ALLIANCE BANCORPORATION COM	7,000	401,732	416,920
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	865,000	838,375	515,510
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,325	2,736,890
WESTPAC BKG 2.963% DUE 11-16-2040	845,000	823,981	562,427
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	270,000	241,631	221,921
WESTPAC BKG CORP NT 3.02% 11-18-2036	1,183,000	1,183,000	884,462
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	255,000	158,169	169,278
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	515,000	515,000	341,876
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	3,500,000	3,828,000	3,195,769
WEYERHAEUSER CO SR NT 4% 03-09-2052	545,000	535,631	414,439
WI ENERGY CORP FLTG RT 6.71864% DUE 05-15-2067	847,000	431,970	708,549
WI TREASURY SEC 4.0% 11-15-2032	10,170,000	10,640,704	10,416,305
WILLIAMS COS INC 5.3% DUE 08-15-2052	355,000	347,962	319,516
WILLIAMS COS INC 5.3% DUE 08-15-2052	190,000	189,913	171,009
WILLIAMS COS INC 5.75% DUE 06-24-2044	568,000	643,815	543,889
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	245,000	217,773	215,083
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	870,000	890,994	763,765
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	420,000	515,285	383,050
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	775,000	787,198	741,067
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000	1,548,576	1,540,276
WILLIS N AMER INC 3.875% DUE 09-15-2049	370,000	412,851	264,341
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	410,800
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	800,000	985,094	671,279
WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG	185,000	184,747	117,221
WILLSCOT MOBILE MINI HLDGS CORP COM USD0.01	11,400	530,967	514,938
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051	930,000	928,317	599,790
WORKDAY INC CL A COM USD0.001	2,200	354,193	368,126
WRKCO INC 3% DUE 06-15-2033	995,000	951,817	793,616
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	632,970
WYETH 6% DUE 02-15-2036	3,510,000	4,466,613	3,765,211
WYETH 6% DUE 02-15-2036	425,000	496,013	455,902
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,557,000	1,836,261	1,680,437
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,087,998
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	483,256
XCEL ENERGY INC COM	13,300	976,804	932,463
XYLEM INC COM	4,800	535,220	530,736
YALE NEW HAVEN 2.496% DUE 07-01-2050	140,000	84,465	84,273
YALE UNIV 1.482% DUE 04-15-2030/06-09-2020 REG	410,000	410,000	329,216
YALE UNIV 2.402% DUE 04-15-2050	335,000	335,000	214,549
YUM BRANDS INC COM	7,900	1,024,811	1,011,832
ZEBRA TECHNOLOGIES CORP CL A	7,471	2,339,356	1,915,639
ZOETIS INC 4.7 02-01-2043	600,000	768,873	542,253
ZOETIS INC 4.7 02-01-2043	900,000	898,794	813,380

ZOETIS INC COM USD0.01 CL 'A'	6,400	1,100,721	937,920
ZOETIS INC FIXED 4.45% DUE 08-20-2048	700,000	692,132	606,856
		5,463,342,544.57	5,271,733,923.72

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902104108	#REORG/ II-VI NAME CHANGE WITH CUSIP CHANGE COHERENT CORP 0002D13AN4 09-08-2022	Acquisitions	14,400.00	-649,782.87	
		Free Delivery	-14,400.00		
CG06242104	#REORG/ATLASSIAN NAME CHANGE WITH CUSIP CHANGE ATLASSIAN 0002F1DAB4 10-03-2022	Acquisitions	11,454.00	-2,267,930.42	
		Dispositions	-3,810.00		995,511.32
		Free Delivery	-7,644.00		
C212015101	#REORG/CONTINENTAL CASH MERGER CONTINENTAL 11-22-2022	Acquisitions	8,900.00	-506,650.70	
		Dispositions	-8,900.00		641,845.28
SBY4K810	#REORG/CR SUISSE GROUP MANDATORY EXCHANGE UBS GROUP 4Y1LAWS 06-12-2023	Acquisitions	545,000.00	-618,786.30	
		Dispositions	-835,000.00		822,329.25
C53223X107	#REORG/LIFE STORAGE INC STOCK MERGER EXTRA SPACE STORAGE 2009205 07-20-2023	Acquisitions	16,700.00	-1,832,680.35	
		Dispositions	-9,900.00		1,265,752.97
CG5494J103	#REORG/LINDE PLC STOCK MERGER LINDE PLC 0002L16A24 03-02-2023	Acquisitions	8,230.00	-2,391,029.97	
		Dispositions	-5,420.00		1,607,778.64
C90184L102	#REORG/TWITTER CASH MERGER TWITTER 10-28-2022	Acquisitions	2,800.00	-106,881.50	
		Dispositions	-31,900.00		1,162,714.99
C002824100	ABBOTT LAB COM	Acquisitions	29,500.00	-3,484,403.70	
		Dispositions	-8,200.00		904,812.95
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	185,000.00	-191,034.70	
		Dispositions	-2,300,000.00		2,657,066.00
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	390,000.00	-436,803.90	
		Dispositions	-490,000.00		457,414.90
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	2,175,000.00	-1,908,453.70	
		Dispositions	-1,330,000.00		1,103,461.20
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	1,298,000.00	-1,287,296.81	
		Dispositions	-2,633,000.00		2,486,817.51
SBYP8MR7	ABBVIE INC 4.3% DUE 05-14-2036				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	491,000.00	-513,525.61	
		Dispositions	-1,066,000.00		1,018,637.62
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	1,735,000.00	-1,741,343.65	
		Dispositions	-570,000.00		668,131.20
CG1151C101	ACCENTURE PLC SHS CL A NEW	Acquisitions	540,000.00	-602,881.20	
		Dispositions	-745,000.00		723,593.70
C00724F101	ADOBE SYS INC COM	Acquisitions	13,270.00	-3,992,445.71	
		Dispositions	-6,900.00		1,925,592.93
C00751Y106	ADVANCE AUTO PTS INC COM	Acquisitions	7,080.00	-2,430,925.77	
		Dispositions	-5,520.00		2,288,450.22
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	9,000.00	-1,625,223.44	
		Dispositions	-5,100.00		1,140,221.32
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG	Acquisitions	17,000.00	-1,999,829.67	
		Dispositions	-20,700.00		1,985,562.89
SBPQCM64	AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052	Acquisitions	255,000.00	-250,397.25	
		Dispositions	-255,000.00		173,292.90
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	Acquisitions	1,380,000.00	-1,372,211.25	
		Dispositions	-550,000.00		522,954.60
C00130H105	AES CORP COM	Acquisitions	280,000.00	-218,517.60	
		Dispositions	-925,000.00		860,992.30
C00846U101	AGILENT TECHNOLOGIES INC COM	Acquisitions	10,700.00	-218,997.60	
		Dispositions	-10,700.00		213,035.03
C009158106	AIR PROD & CHEM INC COM	Acquisitions	9,300.00	-1,134,582.75	
		Dispositions	-21,833.00		3,099,477.80
		Acquisitions	3,450.00	-821,166.86	
		Dispositions	-6,680.00		1,636,640.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052	Acquisitions	435,000.00	-383,630.85	
		Dispositions	-1,245,000.00		933,337.15
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047	Acquisitions	1,900,000.00	-1,650,594.20	
		Dispositions	-415,000.00		413,821.40
C011659109	ALASKA AIR GROUP INC COM	Acquisitions	43,300.00	-2,323,927.53	
		Dispositions	-43,300.00		1,967,640.54
C013091103	ALBERTSONS COS INC CL A CL A	Acquisitions	84,782.00	-2,569,981.06	
		Dispositions	-29,054.00		876,541.11
SBP2TQV2	ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034	Acquisitions	1,055,000.00	-1,051,792.80	
		Dispositions	-1,055,000.00		1,054,062.70
SBMXWZP6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	Acquisitions	3,485,000.00	-3,478,114.50	
		Dispositions	-415,000.00		368,287.60
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	Acquisitions	-204,000.00	187,802.40	
		Dispositions	-1,620,000.00		1,100,109.65
C016255101	ALIGN TECHNOLOGY INC COM	Acquisitions	1,770.00	-934,744.65	
		Dispositions	-1,920.00		955,157.96
CG01767105	ALKERMES PLC SHS	Acquisitions	14,600.00	-392,052.71	
		Dispositions	-5,500.00		165,852.97
SBMYX9K1	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO	Acquisitions	160,000.00	-138,416.00	
		Dispositions	-470,000.00		359,742.70
SBM8RDJ6	ALLEGHANY CORP DEL 3.625% DUE 05-15-2030	Acquisitions	715,000.00	-719,093.00	
		Dispositions	-715,000.00		634,362.30
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	41,707.00	-2,500,844.56	
		Dispositions	-28,435.00		1,472,874.17
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049	Acquisitions	375,000.00	-367,702.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Dispositions	-1,875,000.00		1,803,619.25
		Acquisitions	780,000.00	-760,985.60	
SBBG7S30	ALLSTATE CORP 4.5% DUE 06-15-2043	Dispositions	-585,000.00		501,002.65
		Acquisitions	355,000.00	-306,449.40	
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Dispositions	-475,000.00		459,410.50
		Free Receipt	-4,897.00		1,954,381.86
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Free Receipt	33,573.00		
		Acquisitions	568.00	-1,518,979.92	
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040	Dispositions	-1,415.00		3,337,256.56
		Free Receipt	38,399.00		
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	Acquisitions	450,000.00	-339,489.00	
		Dispositions	-1,795,000.00		1,385,837.05
C02209S103	ALTRIA GROUP INC COM	Acquisitions	485,000.00	-336,446.15	
		Dispositions	-2,440,000.00		1,739,420.70
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	42,400.00	-1,910,399.08	
		Dispositions	-42,400.00		1,899,855.63
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	145,000.00	-122,401.75	
		Dispositions	-645,000.00		401,644.85
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049	Acquisitions	850,000.00	-595,795.00	
		Dispositions	-350,000.00		297,545.50
C023135106	AMAZON COM INC COM	Acquisitions	1,045,000.00	-980,319.75	
		Dispositions	-2,380,000.00		2,051,291.90
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	26,054.00	-5,262,740.93	
		Dispositions	-22,989.00		4,633,154.71
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Free Receipt	76,076.00		
		Acquisitions	680,000.00	-627,952.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Dispositions	-794,000.00		841,830.92
		Acquisitions	200,000.00	-163,552.00	
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041	Dispositions	-965,000.00		1,053,895.75
		Acquisitions	290,000.00	-236,147.00	
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	Dispositions	-780,000.00		709,472.10
		Acquisitions	790,000.00	-602,221.25	
SBLPP192	AMAZON COM INC NT 4.1% 04-13-2062	Dispositions	-1,596,000.00		1,366,537.32
		Acquisitions	7,400,000.00	-7,159,022.30	
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	Dispositions	-1,590,000.00		1,430,492.55
		Acquisitions	675,000.00	-488,052.00	
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Dispositions	-2,700,000.00		1,693,091.40
		Acquisitions	525,000.00	-456,282.75	
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	Dispositions	-875,000.00		745,321.40
		Acquisitions	9,430,000.00	-8,939,061.50	
C025537101	AMER ELEC PWR CO INC COM	Dispositions	-1,365,000.00		1,196,137.20
		Acquisitions	3,700.00	-377,792.88	
C025932104	AMER FINL GROUP INC OH COM STK	Dispositions	-3,700.00		368,660.41
		Acquisitions	13,600.00	-1,824,910.36	
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Dispositions	-4,500.00		602,312.83
		Acquisitions	755,000.00	-882,932.05	
SBN101J5	AMER MOVIL SAB DE 4.7% DUE 07-21-2032	Dispositions	-975,000.00		1,146,219.30
		Acquisitions	610,000.00	-609,274.10	
C026874784	AMERICAN INTERNATIONAL GROUP INC COM	Dispositions	-610,000.00		621,517.30
		Acquisitions	79,800.00	-4,595,738.63	
C03027X100	AMERICAN TOWER CORP	Dispositions	-60,300.00		3,650,525.38
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPGBNV3	AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032	Acquisitions	8,580.00	-2,099,688.43	
		Dispositions	-15,180.00		3,588,106.16
C030420103	AMERICAN WTR WKS CO INC NEW COM	Acquisitions	370,000.00	-368,116.70	
		Dispositions	-370,000.00		340,266.80
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	7,900.00	-1,232,032.05	
		Dispositions	-7,900.00		1,206,474.41
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	490,000.00	-468,144.35	
		Dispositions	-430,000.00		458,005.90
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	480,000.00	-422,904.60	
		Dispositions	-480,000.00		413,526.70
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Acquisitions	300,000.00	-280,599.00	
		Dispositions	-7,639,000.00		8,110,735.60
SBMC59H6	AMERN TOWER CORP 2.95% DUE 01-15-2051	Acquisitions	485,000.00	-440,133.70	
		Dispositions	-265,000.00		260,720.25
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	1,180,000.00	-808,977.80	
		Dispositions	-235,000.00		164,410.70
C031100100	AMETEK INC NEW COM	Acquisitions	165,000.00	-152,811.45	
		Dispositions	-910,000.00		668,072.42
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Acquisitions	14,562.00	-1,869,370.56	
		Dispositions	-20,062.00		2,497,402.70
C031162DC1	AMGEN INC SR NT 3% 01-15-2052	Acquisitions	10,910,000.00	-10,470,813.51	
		Dispositions	-1,270,000.00		1,167,067.30
SBN0THC8	AMGEN INC 2.77% 09-01-2053	Acquisitions	710,000.00	-498,734.50	
		Dispositions	-2,745,000.00		2,215,246.94
		Acquisitions	675,000.00	-411,511.80	
		Dispositions	-670,000.00		441,550.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	3,055,000.00	-2,606,442.80	
		Dispositions	-685,000.00		549,548.10
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO	Acquisitions	6,485,000.00	-6,173,238.20	
		Dispositions	-1,910,000.00		1,816,572.65
SBDVRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	805,000.00	-784,843.25	
		Dispositions	-805,000.00		795,250.90
C031162DK3	AMGEN INC 4.875% 03-01-2053	Acquisitions	3,392,000.00	-3,284,863.34	
		Dispositions	-2,407,000.00		2,250,620.18
C032095101	AMPHENOL CORP NEW CL A	Acquisitions	25,200.00	-1,891,392.55	
		Dispositions	-11,400.00		834,431.27
C032654105	ANALOG DEVICES INC COM	Acquisitions	20,000.00	-3,367,530.20	
		Dispositions	-15,700.00		2,530,178.19
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,640,000.00	-1,857,873.05	
		Dispositions	-1,295,000.00		1,418,716.30
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	Acquisitions	405,000.00	-368,574.30	
		Dispositions	-405,000.00		331,816.50
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059	Acquisitions	365,000.00	-433,352.70	
		Dispositions	-670,000.00		784,791.15
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,915,000.00	-3,908,501.10	
		Dispositions	-2,545,000.00		2,581,537.65
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	10,490,000.00	-9,944,543.67	
		Dispositions	-2,900,000.00		2,804,912.90
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	1,275,000.00	-1,380,773.05	
		Dispositions	-1,030,000.00		894,086.20
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	305,000.00	-303,670.20	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058	Dispositions	-1,370,000.00		1,267,296.95
		Acquisitions	1,500,000.00	-1,301,115.00	
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Dispositions	-3,226,000.00		3,108,296.59
		Acquisitions	340,000.00	-343,226.60	
SB7SBDV5	ANHEUSER-BUSCH 4% DUE 01-17-2043	Dispositions	-3,185,000.00		3,499,642.75
		Acquisitions	285,000.00	-252,016.95	
C03662Q105	ANSYS INC COM	Dispositions	-5,524,000.00		4,770,968.32
		Acquisitions	1,042.00	-352,353.99	
SBP4C341	ANTHEM INC 4.55% 05-15-2052	Dispositions	-2,812.00		903,318.76
		Acquisitions	625,000.00	-617,121.45	
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043	Dispositions	-625,000.00		607,234.90
		Acquisitions	185,000.00	-203,068.95	
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	Dispositions	-695,000.00		854,780.50
		Acquisitions	225,000.00	-215,905.50	
C03743Q108	APA CORP COM	Dispositions	-445,000.00		428,726.35
		Acquisitions	54,800.00	-1,928,293.24	
SBNRNRF6	APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	Dispositions	-54,800.00		2,195,106.48
		Acquisitions	1,605,000.00	-1,600,778.85	
C03783DQ0	APPLE INC FIXED 2.95% 09-11-2049	Dispositions	-705,000.00		654,747.60
		Acquisitions	380,000.00	-313,507.60	
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Dispositions	-270,000.00		240,435.00
		Acquisitions	490,000.00	-360,115.70	
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041	Dispositions	-2,285,000.00		1,684,700.60
		Acquisitions	935,000.00	-746,838.25	
C03783DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Dispositions	-780,000.00		605,218.35
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKP9GX6	APPLE INC 2.65% 02-08-2051	Acquisitions	345,000.00	-243,594.15	
		Dispositions	-165,000.00		155,596.65
SBL6LYZ6	APPLE INC 2.7% 08-05-2051	Acquisitions	260,000.00	-223,755.00	
		Dispositions	-685,000.00		518,284.20
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061	Acquisitions	745,000.00	-676,264.90	
		Dispositions	-745,000.00		584,623.85
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO	Acquisitions	70,000.00	-52,628.10	
		Dispositions	-600,000.00		350,916.00
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	455,000.00	-343,529.10	
		Dispositions	-665,000.00		471,494.30
SBNYNTH5	APPLE INC 3.95% 08-08-2052	Acquisitions	1,590,000.00	-1,537,959.40	
		Dispositions	-2,035,000.00		1,865,012.45
C037833AT7	APPLE INC 4.45% DUE 05-06-2044	Acquisitions	3,170,000.00	-3,064,513.10	
		Dispositions	-1,000,000.00		831,567.70
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	175,000.00	-182,224.00	
		Dispositions	-175,000.00		169,230.25
C038222105	APPLIED MATERIALS INC COM	Acquisitions	690,000.00	-698,827.40	
		Dispositions	-1,100,000.00		1,310,936.00
CG6095L109	APTIV PLC COM USD	Acquisitions	26,300.00	-2,686,710.36	
		Dispositions	-25,500.00		2,794,823.65
SBLR5N72	APTIV PLC SR NT 3.1% 12-01-2051	Acquisitions	31,474.00	-3,036,935.81	
		Dispositions	-20,500.00		2,091,778.58
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	625,000.00	-565,223.47	
		Dispositions	-2,145,000.00		1,594,891.90
		Acquisitions	33,659.00	-1,568,466.24	
		Dispositions	-83,359.00		4,189,539.43

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	33,500.00	-2,807,802.98	
		Dispositions	-33,500.00		3,040,746.24
C040413106	ARISTA NETWORKS INC COM	Acquisitions	24,176.00	-2,838,279.11	
		Dispositions	-2,100.00		255,515.58
C04621X108	ASSURANT INC COM	Acquisitions	5,200.00	-849,373.63	
		Dispositions	-5,200.00		878,279.47
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	905,000.00	-1,073,656.25	
		Dispositions	-1,485,000.00		1,852,037.20
C00206R102	AT&T INC COM	Acquisitions	140,700.00	-2,618,311.84	
		Dispositions	-368,100.00		7,715,722.32
SBG6F4D1	AT&T INC FIXED 4.3% 02-15-2030	Acquisitions	545,000.00	-551,550.90	
		Dispositions	-545,000.00		531,064.35
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061	Acquisitions	490,000.00	-425,313.55	
		Dispositions	-5,150,000.00		4,082,052.70
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	2,800,000.00	-2,091,204.20	
		Dispositions	-2,280,000.00		1,654,645.30
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	Acquisitions	3,400,000.00	-2,415,851.65	
		Dispositions	-2,150,000.00		1,650,387.30
SBNSLTy2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	3,440,000.00	-2,660,680.35	
		Dispositions	-3,710,000.00		2,778,023.35
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Acquisitions	1,705,000.00	-1,255,901.55	
		Dispositions	-1,290,000.00		979,274.85
C00206RMN9	AT&T INC 3.8% 12-01-2057	Acquisitions	3,620,000.00	-2,819,920.00	
		Dispositions	-950,000.00		705,139.50
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060	Acquisitions	760,000.00	-671,043.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Dispositions	-1,890,000.00		1,518,276.75
		Acquisitions	985,000.00	-926,344.40	
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Dispositions	-820,000.00		759,732.60
		Acquisitions	615,000.00	-664,648.00	
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Dispositions	-3,305,000.00		3,593,096.85
		Acquisitions	275,000.00	-271,548.75	
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Dispositions	-2,878,000.00		3,096,238.74
		Acquisitions	235,000.00	-231,068.45	
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047	Dispositions	-295,000.00		324,715.35
		Acquisitions	390,000.00	-501,524.40	
SBDCL4M1	AT&T INC 5.7% DUE 03-01-2057	Dispositions	-390,000.00		440,399.70
		Acquisitions	225,000.00	-275,508.00	
SBD8P267	AT&T INC 6.35% DUE 03-15-2040	Dispositions	-225,000.00		252,850.50
		Acquisitions	145,000.00	-185,962.50	
C049468101	ATLASSIAN CORP CL A	Dispositions	-145,000.00		168,353.70
		Acquisitions	6,900.00	-1,437,164.16	
		Dispositions	-14,544.00		1,897,135.58
C052769106	AUTODESK INC COM	Free Receipt	7,644.00	1,518,281.51	
		Acquisitions	9,500.00	-1,878,327.30	
C053015103	AUTOMATIC DATA PROCESSING INC COM	Dispositions	-2,700.00		543,776.90
		Acquisitions	17,900.00	-3,903,905.11	
C053332102	AUTOZONE INC COM	Dispositions	-2,730.00		630,026.00
		Acquisitions	851.00	-1,796,897.96	
C053484101	AVALONBAY CMNTYS REIT	Dispositions	-848.00		1,756,845.82
		Acquisitions	3,500.00	-574,238.35	
		Dispositions	-1,400.00		242,750.94

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C053611109	AVERY DENNISON CORP COM	Acquisitions	9,900.00	-1,803,984.99	
		Dispositions	-9,900.00		1,737,895.60
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	Acquisitions	1,150,000.00	-1,123,108.90	
		Dispositions	-680,000.00		658,993.10
SBNNMNV5	B A T CAP CORP NT 5.65% 03-16-2052	Acquisitions	575,000.00	-588,707.10	
		Dispositions	-245,000.00		185,974.60
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037	Acquisitions	225,000.00	-177,878.25	
		Dispositions	-695,000.00		543,239.80
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Acquisitions	495,000.00	-359,159.70	
		Dispositions	-880,000.00		714,413.60
SBQWR873	B A T CAP CORP 7.75% DUE 10-19-2032	Acquisitions	290,000.00	-288,668.90	
		Dispositions	-290,000.00		293,456.80
SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052	Acquisitions	780,000.00	-778,611.60	
		Dispositions	-780,000.00		762,743.80
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	650,000.00	-756,223.00	
		Dispositions	-650,000.00		659,475.00
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033	Acquisitions	3,415,000.00	-3,204,059.20	
		Dispositions	-2,515,000.00		2,257,021.40
C06051GKD0	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	465,000.00	-385,740.75	
		Dispositions	-465,000.00		350,823.90
C06051GJT7	BANK AMER CORP 2.687% DUE 04-22-2032	Acquisitions	590,000.00	-499,730.00	
		Dispositions	-590,000.00		454,370.80
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	Acquisitions	2,690,000.00	-2,215,038.25	
		Dispositions	-2,010,000.00		1,488,943.25
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	945,000.00	-724,641.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052	Dispositions	-1,915,000.00		1,557,854.85
		Acquisitions	1,040,000.00	-825,562.05	
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Dispositions	-1,040,000.00		862,467.80
		Acquisitions	3,990,000.00	-3,667,690.05	
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Dispositions	-2,685,000.00		2,383,745.00
		Acquisitions	160,000.00	-138,900.80	
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	Dispositions	-660,000.00		599,061.80
		Acquisitions	9,745,000.00	-9,791,811.55	
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Dispositions	-7,320,000.00		7,231,234.70
		Acquisitions	910,000.00	-989,095.50	
C064058100	BANK NEW YORK MELLON CORP COM STK	Dispositions	-660,000.00		706,413.55
		Acquisitions	44,900.00	-2,062,878.53	
C060505104	BANK OF AMERICA CORP	Dispositions	-31,600.00		1,389,149.71
		Acquisitions	10,000.00	-318,023.61	
C06051GKA6	BANK OF AMERICA CORP 2.299% 07-21-2032	Dispositions	-10,000.00		354,727.73
		Acquisitions	770,000.00	-628,227.60	
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Dispositions	-770,000.00		569,107.00
		Acquisitions	8,480,000.00	-6,837,139.40	
C06051GGM5	BANK OF AMERICA CORPORATION 4.244% DUE 04-24-2038	Dispositions	-6,310,000.00		4,804,181.00
		Acquisitions	540,000.00	-481,975.70	
SBP2DY98	BANNER HEALTH 2.907% DUE 01-01-2042	Dispositions	-1,400,000.00		1,459,841.40
		Acquisitions	325,000.00	-257,975.25	
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Dispositions	-325,000.00		261,036.75
		Acquisitions	915,000.00	-821,907.90	
SBQC4F17	BARCLAYS PLC 5.746% DUE 08-09-2033	Dispositions	-1,100,000.00		789,654.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043	Acquisitions	5,145,000.00	-5,177,459.20	
		Dispositions	-470,000.00		450,880.75
C070830104	BATH & BODY WORKS INC COM USD0.5 WI	Acquisitions	155,000.00	-207,876.70	
		Dispositions	-445,000.00		412,052.20
C071813109	BAXTER INTL INC COM	Acquisitions	33,900.00	-1,277,688.48	
		Dispositions	-15,700.00		678,504.40
C084423102	BERKLEY W R CORP COM	Acquisitions	20,400.00	-1,291,108.04	
		Dispositions	-14,200.00		1,229,762.11
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052	Acquisitions	45,400.00	-3,031,530.41	
		Dispositions	-29,400.00		2,314,938.90
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	Acquisitions	235,000.00	-206,024.50	
		Dispositions	-425,000.00		378,868.40
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	Acquisitions	375,000.00	-265,038.75	
		Dispositions	-375,000.00		287,032.50
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Acquisitions	840,000.00	-591,875.10	
		Dispositions	-1,875,000.00		1,534,884.75
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	700,000.00	-562,278.50	
		Dispositions	-2,205,000.00		1,819,528.90
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	840,000.00	-834,913.25	
		Dispositions	-1,456,000.00		1,412,322.22
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	185,000.00	-152,773.00	
		Dispositions	-185,000.00		171,903.85
SB5NNJ47	BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	Acquisitions	3,970,000.00	-3,659,487.45	
		Dispositions	-845,000.00		818,078.50
		Acquisitions	245,000.00	-201,980.45	
		Dispositions	-470,000.00		502,044.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C090572207	BIO RAD LABORATORIES INC CL A CL A	Acquisitions	1,330.00	-573,826.97	
		Dispositions	-2,060.00		1,005,437.92
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	18,490.00	-4,121,502.21	
		Dispositions	-11,737.00		2,939,326.65
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Acquisitions	17,776.00	-1,439,948.98	
		Dispositions	-17,776.00		1,727,723.08
SBM9WJ81	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	Acquisitions	1,735,000.00	-1,729,185.60	
		Dispositions	-1,735,000.00		1,876,142.25
C093671105	BLOCK H & R INC COM	Acquisitions	13,700.00	-543,996.63	
		Dispositions	-13,700.00		547,788.25
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059	Acquisitions	665,000.00	-565,726.80	
		Dispositions	-665,000.00		455,308.62
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040	Acquisitions	1,020,000.00	-1,012,780.00	
		Dispositions	-400,000.00		411,276.00
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	2,598,000.00	-2,621,737.62	
		Dispositions	-1,745,000.00		1,774,460.20
SBZBZQ11	BOEING CO 3.65% DUE 03-01-2047	Acquisitions	450,000.00	-325,615.50	
		Dispositions	-775,000.00		501,355.25
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	1,072,000.00	-1,079,215.48	
		Dispositions	-4,410,000.00		4,750,434.65
C09857L108	BOOKING HLDGS INC COM	Acquisitions	2,025.00	-3,890,806.38	
		Dispositions	-2,632.00		5,724,513.25
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Acquisitions	1,805,000.00	-1,383,529.20	
		Dispositions	-330,000.00		278,315.40
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	Acquisitions	1,040,000.00	-914,294.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Dispositions	-1,595,000.00		1,257,923.55
		Acquisitions	250,000.00	-194,035.00	
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Dispositions	-1,390,000.00		1,228,973.00
		Acquisitions	345,000.00	-249,993.90	
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Dispositions	-925,000.00		773,157.25
		Acquisitions	790,000.00	-577,648.40	
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Dispositions	-1,100,000.00		799,716.20
		Acquisitions	395,000.00	-453,444.20	
C110122108	BRISTOL MYERS SQUIBB CO COM	Dispositions	-1,375,000.00		1,398,812.20
		Acquisitions	43,600.00	-3,078,248.96	
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	Dispositions	-56,400.00		4,056,788.95
		Acquisitions	477,000.00	-406,330.02	
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	Dispositions	-1,062,000.00		891,568.71
		Acquisitions	637,000.00	-440,710.92	
SBP96177	BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032	Dispositions	-195,000.00		128,436.75
		Acquisitions	395,000.00	-393,566.15	
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	Dispositions	-395,000.00		395,474.00
		Acquisitions	1,620,000.00	-1,630,983.60	
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Dispositions	-420,000.00		422,427.60
		Acquisitions	2,650,000.00	-2,501,247.60	
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	Dispositions	-875,000.00		834,757.10
		Acquisitions	2,880,000.00	-2,861,207.15	
C11120U105	BRIXMOR PPTY GROUP INC COM	Dispositions	-1,805,000.00		1,552,990.20
		Acquisitions	7,400.00	-163,544.88	
C11135F101	BROADCOM INC COM	Dispositions	-7,400.00		165,377.30
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	10,740.00	-5,673,402.06	
		Dispositions	-8,840.00		4,982,143.26
C115236101	BROWN & BROWN INC COM	Acquisitions	1,250,000.00	-1,171,075.00	
		Dispositions	-3,345,000.00		2,886,076.80
C115637209	BROWN-FORMAN INC CL B NON-VTG COM	Acquisitions	20,300.00	-1,279,447.16	
		Dispositions	-2,670.00		153,230.60
C117043109	BRUNSWICK CORP COM	Acquisitions	26,031.00	-1,736,857.96	
		Dispositions	-26,031.00		1,983,436.62
SBN0TS92	BSTN SCIENTIFIC 4.55% DUE 03-01-2039	Acquisitions	4,000.00	-272,546.00	
		Dispositions	-4,000.00		265,223.92
CG16962105	BUNGE LTD	Acquisitions	335,000.00	-392,231.40	
		Dispositions	-316,000.00		341,447.48
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043	Acquisitions	22,800.00	-2,214,421.18	
		Dispositions	-8,800.00		850,378.12
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	290,000.00	-272,437.60	
		Dispositions	-290,000.00		271,245.70
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	Acquisitions	455,000.00	-427,772.80	
		Dispositions	-340,000.00		407,881.00
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	Acquisitions	840,000.00	-576,983.40	
		Dispositions	-855,000.00		684,713.61
SBN7L4K4	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO	Acquisitions	155,000.00	-164,489.10	
		Dispositions	-755,000.00		698,907.65
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .28% FROM 04-13-2022 TO 04-14-2022	Acquisitions	740,000.00	-735,907.80	
		Dispositions	-740,000.00		663,053.00
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .28% FROM 04-14-2022 TO 04-18-2022	Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .04% FROM 02-18-2022 TO 02-22-2022	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .74% FROM 05-26-2022 TO 05-27-2022	Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .74% FROM 05-27-2022 TO 05-31-2022	Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.33% FROM 06-23-2022 TO 06-24-2022	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 2.21% FROM 09-21-2022 TO 09-22-2022	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 2.29% FROM 09-14-2022 TO 09-15-2022	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.05% FROM 10-13-2022 TO 10-14-2022	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.05% FROM 10-19-2022 TO 10-20-2022	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.06% FROM 10-17-2022 TO 10-18-2022	Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.07% FROM 10-31-2022 TO 11-01-2022	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.76% FROM 11-25-2022 TO 11-28-2022	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.79% FROM 11-08-2022 TO 11-09-2022	Acquisitions	2,100,000.00	-2,100,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.82% FROM 11-03-2022 TO 11-04-2022	Dispositions	-2,100,000.00		2,100,000.00
		Acquisitions	6,100,000.00	-6,100,000.00	
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.83% FROM 11-15-2022 TO 11-16-2022	Dispositions	-6,100,000.00		6,100,000.00
		Acquisitions	4,000,000.00	-4,000,000.00	
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .8% FROM 05-16-2022 TO 05-17-2022	Dispositions	-4,000,000.00		4,000,000.00
		Acquisitions	3,900,000.00	-3,900,000.00	
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 3.07% FROM 11-02-2022 TO 11-03-2022	Dispositions	-3,900,000.00		3,900,000.00
		Acquisitions	3,400,000.00	-3,400,000.00	
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .76% FROM 05-18-2022 TO 05-19-2022	Dispositions	-3,400,000.00		3,400,000.00
		Acquisitions	3,300,000.00	-3,300,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 2.21% FROM 09-20-2022 TO 09-21-2022	Dispositions	-3,300,000.00		3,300,000.00
		Acquisitions	2,400,000.00	-2,400,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.24% FROM 08-19-2022 TO 08-22-2022	Dispositions	-2,400,000.00		2,400,000.00
		Acquisitions	2,200,000.00	-2,200,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 2.24% FROM 09-13-2022 TO 09-14-2022	Dispositions	-2,200,000.00		2,200,000.00
		Acquisitions	7,900,000.00	-7,900,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.25% FROM 08-30-2022 TO 08-31-2022	Dispositions	-7,900,000.00		7,900,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 2.93% FROM 09-27-2022 TO 09-28-2022	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	3,400,000.00	-3,400,000.00	
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3.02% FROM 10-12-2022 TO 10-13-2022	Dispositions	-3,400,000.00		3,400,000.00
		Acquisitions	2,200,000.00	-2,200,000.00	
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3.02% FROM 10-28-2022 TO 10-31-2022	Dispositions	-2,200,000.00		2,200,000.00
		Acquisitions	4,000,000.00	-4,000,000.00	
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 3.77% FROM 12-09-2022 TO 12-12-2022	Dispositions	-4,000,000.00		4,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 3.78% FROM 12-06-2022 TO 12-07-2022	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 3.79% FROM 11-04-2022 TO 11-07-2022	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3% FROM 10-14-2022 TO 10-17-2022	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3% FROM 10-20-2022 TO 10-21-2022	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799MAY0	BUY TO OPEN REPO W/J.P. MORG .29% FROM 05-04-2022 TO 05-05-2022	Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799MAY0	BUY TO OPEN REPO W/SCOTIA CA .79% FROM 05-13-2022 TO 05-16-2022	Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C127387108	CADENCE DESIGN SYS INC COM	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
S9L4P48U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.76% 317U614I1 21/02/2022	Acquisitions	18,200.00	-2,840,282.82	
		Dispositions	-10,100.00		1,587,431.15
S9L4KH4U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.796% 317U533I9 14/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,144.98
S9L4P50U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.801% 317U616I9 21/02/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		8,364.01
S9L4UQ0U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.875% 317U679I3 28/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,162.04
S9L8F25U	CALL SWO USD BNPAFRPP P 1DSOFR / R 2.395% 317U10AA8 09/16/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		9,144.73
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,140.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9LX2UEU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.05% 317U1LLA0 12/12/2022	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		14,937.50
S9L4XVFU	CALL SWO USD BOFAUS6S P 1DSOFR / R 1.5% 317U709I7 03/02/2022	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		7,205.00
S9L82SAU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.52% 317U0TCA4 08/18/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,990.00
S9L8THGU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.83% 317U16FA0 10/07/2022	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		8,600.00
S9L8HD4U	CALL SWO USD CHASUS33 P 1DSOFR / R 2.315% 317U10WA4 09/19/2022	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,785.00
S9L4PW7U	CALL SWO USD CITIUS33 P 1DSOFR / R 1.46% 317U607I0 02/22/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,790.00
S9L4JQAU	CALL SWO USD CITIUS33 P 1DSOFR / R 1.488% 317U515I1 02/14/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,175.00
S9L5EUYU	CALL SWO USD CITIUS33 P 1DSOFR / R 1.61% 317U957I6 03/22/2022	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		16,625.00
S9L7AH0U	CALL SWO USD CITIUS33 P 1DSOFR / R 2.6% 317U0L8A6 07/07/2022	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,088.00
S9L5MRPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 1.41% 317U070O5 04/04/2022	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		11,700.00
S9L5JU0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 1.459% 317U015O3 04/01/2022	Acquisitions	5,600,000.00	0.00	
		Dispositions	-5,600,000.00		55,440.00
S9L4UP9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 1.48% 317U674I8 02/28/2022	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		7,015.00
S9L8AQRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.35% 317U0XHA0 09/06/2022	Acquisitions	1,600,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L8KE9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.46% 317U11JA7 09/23/2022	Dispositions	-1,600,000.00		8,480.00
		Acquisitions	800,000.00	0.00	
S9L7XRSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.56% 317U0SUA6 08/15/2022	Dispositions	-800,000.00		8,000.00
		Acquisitions	1,600,000.00	0.00	
S9L8MDMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.6% 317U12RA6 09/26/2022	Dispositions	-1,600,000.00		7,680.00
		Acquisitions	1,500,000.00	0.00	
S9L7U08U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.63% 317U0SCA6 08/08/2022	Dispositions	-1,500,000.00		7,612.50
		Acquisitions	2,100,000.00	0.00	
S9L8N92U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.64% 317U13MA9 09/30/2022	Dispositions	-2,100,000.00		10,605.00
		Acquisitions	1,600,000.00	0.00	
S9LXAGBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.12% 317U108A9 12/30/2022	Dispositions	-1,600,000.00		7,880.00
		Acquisitions	1,100,000.00	0.00	
S9LX9LJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U1NTA8 12/29/2022	Dispositions	-1,100,000.00		5,204.38
		Acquisitions	1,100,000.00	0.00	
S9LX1J8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U1LBA1 12/12/2022	Dispositions	-1,100,000.00		5,475.25
		Acquisitions	2,200,000.00	0.00	
S9L4D00U	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.298% 317U417I0 02/07/2022	Dispositions	-2,200,000.00		9,570.00
		Acquisitions	1,700,000.00	0.00	
S9L4CKCU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.31% 317U371I4 02/04/2022	Dispositions	-1,700,000.00		4,058.75
		Acquisitions	1,500,000.00	0.00	
S9L4WYKU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.396% 317U69711 03/01/2022	Dispositions	-1,500,000.00		5,625.00
		Acquisitions	2,000,000.00	0.00	
S9L4CHGU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.465% 317U358I1 02/04/2022	Dispositions	-2,000,000.00		3,950.00
		Acquisitions	900,000.00	0.00	
S9L4G08U	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.525% 317U461I5 02/11/2022	Dispositions	-900,000.00		8,280.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L5BGNU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.713% 317U926I4 03/16/2022	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,687.50
S9L7RXQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.33% 317U0RUA8 08/05/2022	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		15,802.50
S9L85U0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.35% 317U0V6A6 08/25/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,375.50
S9L8BRRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.37% 317U0Y6A0 09/06/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		8,075.00
S9L79QSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.57% 317U0KPA9 07/05/2022	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,650.00
S9L7CXRU	CALL SWO USD NGFPUS33 P 1DSOFR / R 2.62% 317U0M3A9 07/08/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		5,992.50
S9L4KE7U	CALL SWO_CD X BARCGB33 05/18/2022 CDX.NA.IG.37 317557BS4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		8,505.00
S9L4N02U	CALL SWO_CD X BARCGB33 15/06/2022 ITRAXX EUROPE SERIES 3 317541Z94	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,664.00
S9L5GS7U	CALL SWO_CD X BARCGB33 15/06/2022 ITRAXX EUROPE SERIES 3 317541Z94	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,305.43
S9L5952U	CALL SWO_CD X BARCGB33 15/06/2022 ITRAXX EUROPE SERIES 3 317568WH2	Acquisitions	600,000.00	0.00	
		Dispositions	-5,700,000.00		11,957.28
S9L8MP1U	CALL SWO_CD X BARCGB33 16/11/2022 ITRAXX EUROPE SERIES 3 3175322K4	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		5,784.30
S9L6THDU	CALL SWO_CD X BARCGB33 17/08/2022 ITRAXX EUROPE SERIES 3 317554K28	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,358.73
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		6,055.04

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4UK7U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317513OB0	Acquisitions	4,700,000.00	0.00	
		Dispositions	-4,700,000.00		7,598.04
S9L4E22U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317557K03	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,885.82
S9L4LZ1U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317564HC9	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,971.55
S9L51R2U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317589X20	Acquisitions	4,900,000.00	0.00	
		Dispositions	-4,900,000.00		7,334.25
S9L8QL8U	CALL SWO_CDX BARCGB33 21/12/2022 ITRAXX EUROPE SERIES 3 317512BY6	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,779.09
S9L5VSDU	CALL SWO_CDX BNPAFRPP 07/20/2022 CDX.NA.IG.37 317562G00	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		3,439.00
S9L8MENU	CALL SWO_CDX BNPAFRPP 16/11/2022 ITRAXX EUROPE SERIES 3 317583A28	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,318.94
S9L4BV2U	CALL SWO_CDX BOFAUS6S 05/18/2022 CDX.NA.IG.37 317562W00	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,490.00
S9L4CK6U	CALL SWO_CDX BOFAUS6S 05/18/2022 CDX.NA.IG.37 317562W00	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,980.00
S9L62GRU	CALL SWO_CDX BOFAUS6S 07/20/2022 CDX.NA.IG.38 317575GC6	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,020.00
S9L7RYZU	CALL SWO_CDX BOFAUS6S 09/21/2022 CDX.NA.IG.38 31750JS63	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,300.00
S9L5DCKU	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 317534HS7	Acquisitions	5,600,000.00	0.00	
		Dispositions	-5,600,000.00		9,549.54
S9L52WMU	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 317553WQ4	Acquisitions	6,800,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L57B1U	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 317553WQ4	Dispositions	-6,800,000.00		15,605.44
		Acquisitions	3,300,000.00	0.00	
S9L5CRKU	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 3175737M9	Dispositions	-3,300,000.00		6,244.05
		Acquisitions	3,400,000.00	0.00	
S9L7FJXU	CALL SWO_CDX BOFAUS6S 17/08/2022 ITRAXX EUROPE SERIES 3 317551VP1	Dispositions	-3,400,000.00		4,965.15
		Acquisitions	2,550,000.00	0.00	
S9L4JRRU	CALL SWO_CDX CHASUS33 05/18/2022 CDX.NA.IG.37 317575IA8	Dispositions	-2,550,000.00		7,255.62
		Acquisitions	2,800,000.00	0.00	
S9L4XWWU	CALL SWO_CDX CHASUS33 06/15/2022 CDX.NA.IG.37 31750JB20	Dispositions	-2,800,000.00		3,278.80
		Acquisitions	2,800,000.00	0.00	
S9L8CV2U	CALL SWO_CDX CHASUS33 11/16/2022 CDX.NA.IG.38 317523OB9	Dispositions	-2,800,000.00		4,284.00
		Acquisitions	2,600,000.00	0.00	
S9L8MT4U	CALL SWO_CDX CHASUS33 16/11/2022 ITRAXX EUROPE SERIES 3 317561AC2	Dispositions	-2,600,000.00		3,198.00
		Acquisitions	1,300,000.00	0.00	
S9L82PTU	CALL SWO_CDX CHASUS33 19/10/2022 ITRAXX EUROPE SERIES 3 317537140	Dispositions	-1,300,000.00		1,200.28
		Acquisitions	3,800,000.00	0.00	
S9L82PUU	CALL SWO_CDX CHASUS33 19/10/2022 ITRAXX EUROPE SERIES 3 317537140	Dispositions	-3,800,000.00		13,405.74
		Acquisitions	5,400,000.00	0.00	
S9L4DV3U	CALL SWO_CDX CITIUS33 05/18/2022 CDX.NA.IG.37 317556UU0	Dispositions	-5,400,000.00		19,322.40
		Acquisitions	2,700,000.00	0.00	
S9L75CUU	CALL SWO_CDX CITIUS33 07/20/2022 CDX.NA.IG.38 317555G12	Dispositions	-2,700,000.00		3,172.50
		Acquisitions	900,000.00	0.00	
S9L7TAVU	CALL SWO_CDX CITIUS33 09/21/2022 CDX.NA.IG.38 3175834A7	Dispositions	-900,000.00		1,350.00
		Acquisitions	1,200,000.00	0.00	
S9L4KF8U	CALL SWO_CDX CITIUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317553J48	Dispositions	-1,200,000.00		1,608.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4SFNU	CALL SWO_CDX DEUTGB2L 04/20/2022 CDX.NA.IG.37 317595OW1	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,419.17
S9L4L17U	CALL SWO_CDX DEUTGB2L 05/18/2022 CDX.NA.IG.37 317556S25	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,300.00
S9L51U9U	CALL SWO_CDX DEUTGB2L 06/15/2022 CDX.NA.IG.37 317585NL7	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,080.00
S9L72KMU	CALL SWO_CDX DEUTGB2L 08/17/2022 CDX.NA.IG.38 317535N81	Acquisitions	4,900,000.00	0.00	
		Dispositions	-4,900,000.00		8,085.00
S9L8FS1U	CALL SWO_CDX DEUTGB2L 12/21/2022 CDX.NA.IG.38 3175172S8	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,584.00
S9L8GJ7U	CALL SWO_CDX DEUTGB2L 12/21/2022 CDX.NA.IG.38 317552T98	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,552.50
S9L4SGZU	CALL SWO_CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 317562I73	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,948.75
S9L4UARU	CALL SWO_CDX GSILGB2X 05/18/2022 CDX.NA.IG.37 317513XQ7	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,530.00
S9L6QH3U	CALL SWO_CDX GSILGB2X 08/17/2022 CDX.NA.IG.38 317535T02	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,476.00
S9L6RH5U	CALL SWO_CDX GSILGB2X 08/17/2022 CDX.NA.IG.38 317535T02	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,700.00
S9L7XMTU	CALL SWO_CDX GSILGB2X 10/19/2022 CDX.NA.IG.38 3175474T1	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		4,275.00
S9L81GCU	CALL SWO_CDX GSILGB2X 10/19/2022 CDX.NA.IG.38 3175474T1	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,595.00
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,661.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L8BTLU	CALL SWO_CDX GSILGB2X 11/16/2022 CDX.NA.IG.38 31750JUW3	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,460.00
S9L8LPNU	CALL SWO_CDX GSILGB2X 11/16/2022 CDX.NA.IG.38 31750JUW3	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,163.00
S9L8KCLU	CALL SWO_CDX GSILGB2X 12/21/2022 CDX.NA.IG.38 317534Q57	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,030.00
S9L8KH8U	CALL SWO_CDX GSILGB2X 12/21/2022 CDX.NA.IG.38 317534Q57	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,172.00
S9L4RCSU	CALL SWO_CDX GSILGB2X 18/05/2022 ITRAXX EUROPE SERIES 3 317574XG1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		5,478.33
S9L52XHU	CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 31750JB53	Acquisitions	4,800,000.00	0.00	
		Dispositions	-4,800,000.00		9,936.00
S9L5BGPU	CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 3175470N8	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,552.00
S9L5997U	CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 3175470N8	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,139.50
S9L6RLYU	CALL SWO_CDX MSCSUS33 07/20/2022 CDX.NA.IG.38 317561J74	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,275.00
S9L6VXRU	CALL SWO_CDX MSCSUS33 08/17/2022 CDX.NA.IG.38 317546CF4	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,360.00
S9L6WWUU	CALL SWO_CDX MSCSUS33 08/17/2022 CDX.NA.IG.38 317546CF4	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,200.00
S9L8NKQU	CALL SWO_CDX MSCSUS33 12/21/2022 CDX.NA.IG.38 317553KY0	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,650.00
S9L51K4U	CALL SWO_CDX MSCSUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317523ZS0	Acquisitions	4,800,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4D02U	CALL SWO_CDX MSCSUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317541035	Dispositions	-4,800,000.00		7,591.25
		Acquisitions	4,300,000.00	0.00	
C133131102	CAMDEN PPTY TR SH BEN INT	Dispositions	-4,300,000.00		4,655.33
		Acquisitions	20,900.00	-3,106,027.14	
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	Dispositions	-18,026.00		2,447,254.76
		Acquisitions	250,000.00	-184,362.50	
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Dispositions	-860,000.00		624,376.55
		Acquisitions	1,420,000.00	-983,533.10	
C14040H105	CAPITAL ONE FINL CORP COM	Dispositions	-2,648,000.00		2,115,472.39
		Acquisitions	29,600.00	-3,503,617.19	
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033	Dispositions	-23,262.00		2,639,800.52
		Acquisitions	1,455,000.00	-1,455,000.00	
C14149Y108	CARDINAL HLTH INC	Dispositions	-355,000.00		342,109.95
		Acquisitions	26,854.00	-1,850,232.55	
CP2121YAS7	CARNIVAL CORPORATION TLB 10-06-2028	Dispositions	-50,996.00		2,928,362.58
		Acquisitions	1,100,000.00	-1,094,500.00	
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Dispositions	-11,000.00		11,000.00
		Acquisitions	270,000.00	-205,502.40	
SBMF1BK8	CASE WESTN RESV 5.405% DUE 06-01-2122	Dispositions	-1,442,000.00		1,153,383.70
		Acquisitions	1,725,000.00	-1,721,409.80	
C147528103	CASEYS GEN STORES INC COM	Dispositions	-470,000.00		485,500.60
		Acquisitions	7,000.00	-1,373,513.17	
C149123101	CATERPILLAR INC COM	Dispositions	-7,000.00		1,466,435.98
		Acquisitions	15,300.00	-3,099,046.24	
SB8BB1R1	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Dispositions	-20,500.00		4,495,871.24

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL63VM8	CATHOLIC HLTH SVCS FIXED 3.368% DUE 07-01-2050	Acquisitions	840,000.00	-751,074.80	
		Dispositions	-840,000.00		747,927.60
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	215,000.00	-157,919.65	
		Dispositions	-215,000.00		153,037.00
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	23,900.00	-2,845,408.97	
		Dispositions	-23,900.00		2,840,210.21
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	8,000.00	-804,091.08	
		Dispositions	-31,258.00		2,359,824.87
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	444,000.00	-444,000.00	
		Dispositions	-1,032,000.00		1,032,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	1,026,000.00	-1,026,000.00	
		Dispositions	-647,000.00		647,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,434,000.00		2,434,000.00
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	Acquisitions	243,000.00	-243,000.00	
		Dispositions	-160,000.00		160,000.00
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	Acquisitions	720,000.00	-778,611.00	
		Dispositions	-200,000.00		184,546.00
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Acquisitions	3,515,000.00	-4,183,998.05	
		Dispositions	-255,000.00		278,941.95
C150870103	CELANESE CORP DEL COM STK	Acquisitions	480,000.00	-533,893.65	
		Dispositions	-480,000.00		520,689.60
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052	Acquisitions	19,000.00	-2,501,103.92	
		Dispositions	-26,500.00		2,988,151.87
		Acquisitions	2,065,000.00	-1,906,156.23	
		Dispositions	-375,000.00		303,953.65

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047	Acquisitions	417,000.00	-480,713.28	
		Dispositions	-275,000.00		331,999.25
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	Acquisitions	1,245,000.00	-1,578,327.34	
		Dispositions	-1,049,000.00		1,208,550.36
C15135B101	CENTENE CORP DEL COM	Acquisitions	21,100.00	-1,666,814.33	
		Dispositions	-8,400.00		710,765.76
C125269100	CF INDS HLDGS INC COM	Acquisitions	45,300.00	-4,385,819.66	
		Dispositions	-34,928.00		3,374,222.01
C159864107	CHARLES RIV LABORATORIES INTL INC COM	Acquisitions	4,000.00	-945,985.73	
		Dispositions	-4,000.00		899,528.85
SBPW8BN6	CHARLES SCHWAB CORP 2.9% DUE 03-03-2032 BEO	Acquisitions	1,195,000.00	-1,192,323.20	
		Dispositions	-1,195,000.00		1,162,615.50
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	Acquisitions	540,000.00	-378,232.20	
		Dispositions	-640,000.00		530,158.00
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	Acquisitions	800,000.00	-683,008.00	
		Dispositions	-3,460,000.00		2,491,447.90
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,460,000.00	-1,939,103.31	
		Dispositions	-425,000.00		430,185.00
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO	Acquisitions	1,810,000.00	-1,319,941.20	
		Dispositions	-250,000.00		194,745.00
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	Acquisitions	640,000.00	-437,207.30	
		Dispositions	-1,135,000.00		829,370.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	1,290,000.00	-1,102,845.80	
		Dispositions	-350,000.00		283,279.50
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	640,000.00	-396,457.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFF9P78	CHARTER 5.375% 05-01-2047	Dispositions	-1,685,000.00		1,233,459.85
		Acquisitions	200,000.00	-207,056.00	
C165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021	Dispositions	-200,000.00		199,010.00
		Acquisitions	12,600.00	-1,298,928.42	
C166764100	CHEVRON CORP COM	Dispositions	-12,600.00		1,224,282.26
		Acquisitions	22,900.00	-3,458,079.19	
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Dispositions	-11,900.00		2,045,076.68
		Acquisitions	730.00	-1,084,433.59	
C169905106	CHOICE HOTELS INTL INC COM	Dispositions	-597.00		930,578.59
		Acquisitions	1,400.00	-196,332.48	
CH1467J104	CHUBB LTD ORD CHF24.15	Dispositions	-1,400.00		183,180.86
		Acquisitions	10,000.00	-2,060,499.84	
C171779309	CIENA CORP COM NEW	Dispositions	-6,300.00		1,243,565.98
		Acquisitions	40,900.00	-2,237,368.74	
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038	Dispositions	-27,800.00		1,428,194.99
		Acquisitions	710,000.00	-673,109.10	
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048	Dispositions	-1,660,000.00		1,716,028.35
		Acquisitions	905,000.00	-855,327.40	
SBL6BBD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	Dispositions	-3,590,000.00		3,364,946.05
		Acquisitions	1,200,000.00	-970,184.70	
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Dispositions	-700,000.00		682,493.00
		Acquisitions	1,390,000.00	-1,109,960.80	
C172062101	CIN FNCL CORP COM	Dispositions	-2,060,000.00		1,720,664.90
		Acquisitions	13,400.00	-1,537,298.93	
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	Dispositions	-13,400.00		1,288,380.82
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C17275R102	CISCO SYSTEMS INC	Acquisitions	455,000.00	-482,409.30	
		Dispositions	-260,000.00		303,069.00
SBPCTMM5	CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032	Acquisitions	140,938.00	-6,620,328.81	
		Dispositions	-76,700.00		3,725,649.54
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	2,545,000.00	-2,545,000.00	
		Dispositions	-2,430,000.00		2,449,294.20
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	52,800.00	-2,588,736.55	
		Dispositions	-90,700.00		4,789,967.62
C17327CAQ6	CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	Acquisitions	900,000.00	-801,603.00	
		Dispositions	-900,000.00		809,112.30
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO	Acquisitions	4,470,000.00	-4,407,877.50	
		Dispositions	-2,670,000.00		2,544,158.70
SBMWJ0T7	CITIGROUP INC 2.572% DUE 06-03-2031	Acquisitions	445,000.00	-362,777.35	
		Dispositions	-445,000.00		362,488.10
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042	Acquisitions	435,000.00	-363,264.15	
		Dispositions	-435,000.00		361,863.45
C172967NN7	CITIGROUP INC 3.785% 03-17-2033	Acquisitions	910,000.00	-807,297.40	
		Dispositions	-910,000.00		677,669.39
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031	Acquisitions	2,175,000.00	-2,159,286.10	
		Dispositions	-2,175,000.00		2,010,684.25
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048	Acquisitions	410,000.00	-404,878.30	
		Dispositions	-410,000.00		390,438.90
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	285,000.00	-285,196.65	
		Dispositions	-285,000.00		287,225.85
		Acquisitions	1,800,000.00	-1,759,464.00	
		Dispositions	-2,845,000.00		2,435,755.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	195,000.00	-287,254.50	
		Dispositions	-715,000.00		909,112.60
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	61,700.00	-2,515,274.91	
		Dispositions	-61,700.00		2,508,112.89
C17888H103	CIVITAS RES INC COM	Acquisitions	19,100.00	-1,212,713.10	
		Dispositions	-6,300.00		377,422.10
C184496107	CLEAN HBRS INC COM	Acquisitions	2,280.00	-255,894.30	
		Dispositions	-2,280.00		270,005.52
SBPX38X9	CLOROX CO 4.6% 05-01-2032	Acquisitions	1,725,000.00	-1,716,030.00	
		Dispositions	-1,725,000.00		1,758,999.75
SBDDY861	CME GROUP INC 5.3 09-15-2043	Acquisitions	280,000.00	-303,783.20	
		Dispositions	-280,000.00		308,736.40
C125896100	CMS ENERGY CORP COM	Acquisitions	15,300.00	-1,076,553.07	
		Dispositions	-15,300.00		915,911.85
C191216100	COCA COLA CO COM	Acquisitions	73,600.00	-4,554,552.41	
		Dispositions	-26,500.00		1,601,063.25
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Acquisitions	175,000.00	-132,314.00	
		Dispositions	-848,000.00		656,004.62
SBMV87K5	COCA COLA CO 2.875% DUE 05-05-2041	Acquisitions	555,000.00	-544,893.45	
		Dispositions	-270,000.00		232,086.60
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051	Acquisitions	1,360,000.00	-1,107,997.00	
		Dispositions	-1,591,000.00		1,281,920.80
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	6,500.00	-389,024.22	
		Dispositions	-6,500.00		379,217.41
C19247G107	COHERENT CORP COM	Acquisitions	38,848.00	-1,331,444.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-53,248.00		1,895,198.67
		Free Receipt	14,400.00	649,782.87	
C194162103	COLGATE-PALMOLIVE CO COM	Acquisitions	12,836.00	-994,765.00	
		Dispositions	-10,700.00		876,590.33
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	Acquisitions	195,000.00	-139,557.60	
		Dispositions	-465,000.00		304,396.50
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	505,000.00	-407,963.50	
		Dispositions	-170,000.00		167,310.60
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046	Acquisitions	240,000.00	-195,931.20	
		Dispositions	-540,000.00		429,732.00
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	245,000.00	-236,699.40	
		Dispositions	-595,000.00		620,137.90
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	190,000.00	-174,226.20	
		Dispositions	-190,000.00		184,345.60
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	47,100.00	-1,966,927.64	
		Dispositions	-91,400.00		3,753,619.88
C200340107	COMERICA INC COM	Acquisitions	18,700.00	-1,326,171.10	
		Dispositions	-1,400.00		99,272.94
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052	Acquisitions	525,000.00	-524,070.75	
		Dispositions	-525,000.00		478,713.55
C205768302	COMSTOCK RES INC COM PAR \$0.50 COM PAR \$0.001	Acquisitions	56,500.00	-1,013,806.67	
		Dispositions	-56,500.00		958,863.63
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	Acquisitions	2,790,000.00	-2,571,164.40	
		Dispositions	-1,020,000.00		923,002.70
SBNW177	CONOCOPHILLIPS CO 4.025% DUE 03-15-2062	Acquisitions	480,000.00	-454,263.60	
		Dispositions	-980,000.00		833,468.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20825C104	CONOCOPHILLIPS COM	Free Receipt	1,370,000.00	1,381,345.29	
		Acquisitions	19,400.00	-1,886,149.50	
		Dispositions	-35,000.00		3,338,861.08
SBMV9MT2	CONSTELLATION BRANDS INC 4.75% 05-09-2032	Acquisitions	845,000.00	-841,941.10	
		Dispositions	-845,000.00		854,641.45
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI	Acquisitions	23,404.00	-1,193,090.14	
		Dispositions	-23,404.00		1,632,625.83
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	635,000.00	-511,831.90	
		Dispositions	-725,000.00		456,407.20
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	240,000.00	-307,557.60	
		Dispositions	-490,000.00		569,135.00
C217204106	COPART INC COM	Acquisitions	18,805.00	-1,567,471.70	
		Dispositions	-18,805.00		1,591,325.57
SBNDT5D2	COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042	Acquisitions	1,341,000.00	-1,340,637.93	
		Dispositions	-485,000.00		470,246.30
SBMFTCR6	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052	Acquisitions	3,430,000.00	-3,438,201.85	
		Dispositions	-460,000.00		342,387.20
C219350105	CORNING INC COM	Acquisitions	112,211.00	-4,029,626.97	
		Dispositions	-141,711.00		5,025,580.50
C22052L104	CORTEVA INC COM USD0.01 WI	Acquisitions	5,700.00	-336,234.88	
		Dispositions	-5,700.00		337,033.07
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	8,680.00	-4,686,804.73	
		Dispositions	-8,680.00		4,228,768.28
C22282GAC1	COVANTA HOLDING CORPORATION INITIAL TERMB LOAN 11-30-2028	Acquisitions	0.00	0.00	
		Dispositions	-306,401.45		303,391.61
C22282GAD9	COVANTA HOLDING CORPORATION INITIAL TERMC LOAN DUE 11-30-2028 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	0.00	0.00	
		Dispositions	-22,545.60		22,320.14
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	4,300.00	-693,398.89	
		Dispositions	-4,300.00		539,174.86
C22822V101	CROWN CASTLE INC COM				
		Acquisitions	30,900.00	-5,018,037.85	
		Dispositions	-14,100.00		2,271,379.15
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Acquisitions	855,000.00	-581,066.10	
		Dispositions	-230,000.00		217,356.90
SBMG11F2	CROWN CASTLE INTL 2.25% DUE 01-15-2031				
		Acquisitions	805,000.00	-729,990.10	
		Dispositions	-805,000.00		659,351.35
C12661PAC3	CSL FIN PLC GTD SR NT 144A 4.25% 04-27-2032				
		Acquisitions	610,000.00	-607,834.50	
		Dispositions	-610,000.00		610,494.10
C126408103	CSX CORP COM STK				
		Acquisitions	168,000.00	-5,610,932.66	
		Dispositions	-64,200.00		1,943,810.00
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048				
		Acquisitions	710,000.00	-654,746.65	
		Dispositions	-1,295,000.00		1,131,278.85
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068				
		Acquisitions	400,000.00	-386,429.50	
		Dispositions	-225,000.00		220,117.50
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	815,000.00	-758,307.65	
		Dispositions	-355,000.00		309,371.85
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	370,000.00	-351,215.10	
		Dispositions	-370,000.00		338,124.50
C229663109	CUBESMART				
		Acquisitions	49,443.00	-2,518,442.18	
		Dispositions	-71,643.00		3,131,590.25
C231021106	CUMMINS INC				
		Acquisitions	4,400.00	-887,536.60	
		Dispositions	-22,409.00		5,072,637.42

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C126650100	CVS HEALTH CORP COM	Acquisitions	46,900.00	-4,688,777.01	
		Dispositions	-29,100.00		2,940,584.76
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Acquisitions	1,000,000.00	-946,727.75	
		Dispositions	-1,465,000.00		1,638,678.20
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	2,960,000.00	-3,367,361.10	
		Dispositions	-1,765,000.00		1,624,146.30
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	3,390,000.00	-3,525,963.25	
		Dispositions	-4,765,000.00		4,767,858.80
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,935,000.00	-2,048,315.50	
		Dispositions	-205,000.00		176,187.25
C235851102	DANAHER CORP COM	Acquisitions	12,760.00	-3,428,029.22	
		Dispositions	-8,840.00		2,361,458.56
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051	Acquisitions	400,000.00	-323,432.00	
		Dispositions	-825,000.00		602,956.85
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050	Acquisitions	375,000.00	-268,893.75	
		Dispositions	-375,000.00		231,307.50
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	11,564.00	-1,552,909.08	
		Dispositions	-3,600.00		428,546.67
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	42,268.00	-2,903,624.61	
		Dispositions	-35,190.00		2,439,457.81
C244199105	DEERE & CO COM	Acquisitions	15,740.00	-5,940,818.81	
		Dispositions	-14,100.00		5,370,780.71
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046	Acquisitions	375,000.00	-444,419.25	
		Dispositions	-614,000.00		901,618.95
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	Acquisitions	52,175.00	-2,475,744.85	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-50,200.00		2,671,553.45
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-1,100,000.00		788,018.00
SBYNCYY2	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	Acquisitions	520,000.00	-609,887.20	
		Dispositions	-520,000.00		491,358.40
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	Acquisitions	1,090,000.00	-1,072,633.85	
		Dispositions	-300,000.00		284,004.00
C252131107	DEXCOM INC COM	Acquisitions	10,360.00	-1,307,137.09	
		Dispositions	-360.00		177,437.99
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	Acquisitions	460,000.00	-393,433.40	
		Dispositions	-650,000.00		549,132.90
SBG0WNG4	DH EUROPE FIN II S 3.4% DUE 11-15-2049	Acquisitions	215,000.00	-187,664.90	
		Dispositions	-455,000.00		370,119.75
SBQT6FK5	DIAGEO CAP PLC 5.5% DUE 01-24-2033	Acquisitions	470,000.00	-467,509.00	
		Dispositions	-470,000.00		469,567.60
C25278X109	DIAMONDBACK ENERGY INC COM	Acquisitions	10,400.00	-1,358,838.32	
		Dispositions	-10,400.00		1,391,151.08
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	Acquisitions	2,660,000.00	-2,606,453.13	
		Dispositions	-515,000.00		454,676.60
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Acquisitions	1,385,000.00	-1,334,351.70	
		Dispositions	-855,000.00		716,153.15
SBQWR7X2	DIAMONDBACK ENERGY INC 6.25% 03-15-2033	Acquisitions	1,260,000.00	-1,254,607.20	
		Dispositions	-980,000.00		980,468.80
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM	Acquisitions	1,400.00	-161,542.73	
		Dispositions	-1,400.00		168,240.32
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8K5033	DIGNITY HEALTH 4.5% DUE 11-01-2042	Acquisitions	900,000.00	-897,840.00	
		Dispositions	-360,000.00		249,627.60
SBP7LTN6	DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO	Acquisitions	235,000.00	-221,990.40	
		Dispositions	-235,000.00		214,045.05
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	Acquisitions	570,000.00	-566,933.40	
		Dispositions	-465,000.00		490,021.65
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	240,000.00	-173,659.20	
		Dispositions	-1,150,000.00		1,026,946.20
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	590,000.00	-725,116.20	
		Dispositions	-990,000.00		1,139,112.90
C256163106	DOCUSIGN INC COM	Acquisitions	2,215,000.00	-2,149,314.25	
		Dispositions	-410,000.00		376,884.30
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	24,300.00	-1,102,920.31	
		Dispositions	-20,600.00		1,157,575.22
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Acquisitions	16,940.00	-4,097,499.82	
		Dispositions	-16,940.00		4,148,929.54
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	3,425,000.00	-3,425,000.00	
		Dispositions	-3,425,000.00		3,425,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	735,000.00	-735,000.00	
		Dispositions	-770,000.00		770,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	4,940,000.00	-4,940,000.00	
		Dispositions	-4,190,000.00		4,190,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	1,759,000.00	-1,759,000.00	
		Dispositions	-1,759,000.00		1,759,000.00
		Acquisitions	21,852,000.00	-21,852,000.00	
		Dispositions	-21,571,000.00		21,571,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	1,210,000.00	-1,210,000.00	
		Dispositions	-1,210,000.00		1,210,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	790,000.00	-790,000.00	
		Dispositions	-420,000.00		420,000.00
C25746U109	DOMINION ENERGY INC COM STK NPV	Acquisitions	29,800.00	-2,519,314.79	
		Dispositions	-29,800.00		2,445,555.50
SBJ5JG73	DOMINION ENERGY 4.6% DUE 03-15-2049	Acquisitions	635,000.00	-501,954.80	
		Dispositions	-410,000.00		350,422.90
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052	Acquisitions	1,515,000.00	-1,418,799.70	
		Dispositions	-305,000.00		264,187.95
C257651109	DONALDSON INC COM	Acquisitions	6,300.00	-355,944.54	
		Dispositions	-6,300.00		310,396.71
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	530,000.00	-654,581.80	
		Dispositions	-340,000.00		269,096.40
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042	Acquisitions	285,000.00	-311,452.50	
		Dispositions	-263,000.00		239,022.37
C260557103	DOW INC COM USD0.01 WI	Acquisitions	22,464.00	-1,332,455.34	
		Dispositions	-84,864.00		4,830,338.02
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048	Acquisitions	700,000.00	-712,840.60	
		Dispositions	-700,000.00		672,163.43
C23338VAR7	DTE ELEC CO 3.65% DUE 03-01-2052 BEO	Acquisitions	375,000.00	-372,693.75	
		Dispositions	-375,000.00		381,476.25
C233331107	DTE ENERGY CO COM	Acquisitions	20,100.00	-2,431,664.24	
		Dispositions	-23,700.00		2,929,559.09
SBMCG9G8	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	Acquisitions	1,485,000.00	-1,445,797.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	Dispositions	-895,000.00		805,214.70
		Acquisitions	650,000.00	-452,338.50	
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Dispositions	-815,000.00		746,127.40
		Acquisitions	200,000.00	-154,164.00	
SBNG9CH2	DUKE ENERGY CORP 4.5% DUE 08-15-2032	Dispositions	-570,000.00		434,898.60
		Acquisitions	1,710,000.00	-1,707,537.60	
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Dispositions	-510,000.00		508,327.20
		Acquisitions	295,000.00	-253,458.10	
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052	Dispositions	-295,000.00		265,084.05
		Acquisitions	3,570,000.00	-3,473,245.10	
SBYQHNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046	Dispositions	-1,880,000.00		1,750,228.00
		Acquisitions	1,160,000.00	-1,095,062.85	
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048	Dispositions	-175,000.00		146,758.50
		Acquisitions	210,000.00	-197,261.40	
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052	Dispositions	-210,000.00		198,962.40
		Acquisitions	1,035,000.00	-1,029,781.80	
C277432100	EASTMAN CHEM CO COM	Dispositions	-600,000.00		581,185.80
		Acquisitions	16,300.00	-1,860,241.00	
SBPSLKJ8	EATON CORP OHIO 4.15% 03-15-2033	Dispositions	-16,300.00		1,663,205.23
		Acquisitions	215,000.00	-214,847.35	
CG29183103	EATON CORP PLC COM USD0.50	Dispositions	-215,000.00		209,571.25
		Acquisitions	28,000.00	-4,010,396.10	
C278642103	EBAY INC COM USD0.001	Dispositions	-25,000.00		3,532,155.07
		Acquisitions	44,300.00	-2,037,192.56	
C28176E108	EDWARDS LIFESCIENCES CORP COM	Dispositions	-24,800.00		1,156,850.02

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNYHS25	EL PASSO NATURAL GAS SR NT 144A 3.5% 02-15-2032	Acquisitions	50,500.00	-4,422,379.77	
		Dispositions	-27,203.00		2,781,771.54
C285512109	ELECTR ARTS COM	Acquisitions	555,000.00	-554,911.20	
		Dispositions	-555,000.00		542,817.75
C036752103	ELEVANCE HEALTH INC	Acquisitions	14,900.00	-1,848,757.11	
		Dispositions	-40,700.00		5,169,917.92
C532457108	ELI LILLY & CO COM	Acquisitions	4,070.00	-2,016,487.55	
		Dispositions	-1,650.00		786,385.72
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	13,270.00	-4,164,978.27	
		Dispositions	-6,850.00		1,924,026.83
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051	Acquisitions	15,900.00	-1,297,038.74	
		Dispositions	-44,700.00		3,907,633.16
SBL0MHZ6	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	Acquisitions	335,000.00	-237,990.70	
		Dispositions	-975,000.00		740,964.25
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01	Acquisitions	410,000.00	-343,850.60	
		Dispositions	-305,000.00		265,136.50
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	3,100.00	-193,502.70	
		Dispositions	-14,000.00		992,640.09
SBPLKW30	ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO	Acquisitions	400,000.00	-386,668.00	
		Dispositions	-425,000.00		397,877.60
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043	Acquisitions	545,000.00	-544,405.95	
		Dispositions	-545,000.00		551,550.90
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045	Acquisitions	185,000.00	-155,150.25	
		Dispositions	-435,000.00		399,560.55
		Acquisitions	880,000.00	-842,925.80	
		Dispositions	-910,000.00		892,850.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049	Acquisitions	680,000.00	-600,630.40	
		Dispositions	-190,000.00		172,113.40
C29355A107	ENPHASE ENERGY INC COM	Acquisitions	6,300.00	-1,858,067.94	
		Dispositions	-3,380.00		1,060,517.84
SBMW23W0	ENTERGY LA LLC COLL TR MTG BD 2.35% 06-15-2032	Acquisitions	540,000.00	-438,814.80	
		Dispositions	-950,000.00		800,919.40
SBD36VT1	ENTERGY LA LLC 4.0% 03-15-2033	Acquisitions	410,000.00	-391,283.50	
		Dispositions	-285,000.00		288,189.15
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	320,000.00	-280,905.60	
		Dispositions	-195,000.00		165,906.00
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	460,000.00	-407,535.55	
		Dispositions	-620,000.00		642,745.90
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	425,000.00	-405,448.00	
		Dispositions	-780,000.00		619,240.50
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043	Acquisitions	325,000.00	-300,157.00	
		Dispositions	-285,000.00		225,514.80
SB4RMRV6	ENTERPRISE PRODS 6.125% DUE 10-15-2039	Acquisitions	185,000.00	-205,916.10	
		Dispositions	-320,000.00		355,545.60
C26875P101	EOG RESOURCES INC COM	Acquisitions	9,970.00	-1,086,095.99	
		Dispositions	-48,200.00		5,687,682.74
C29414B104	EPAM SYS INC COM STK	Acquisitions	5,130.00	-1,585,756.79	
		Dispositions	-5,130.00		1,514,909.10
C26884L109	EQT CORP COM	Acquisitions	59,100.00	-1,632,621.30	
		Dispositions	-74,500.00		2,229,115.46
C29444U700	EQUINIX INC COM PAR \$0.001	Acquisitions	3,480.00	-2,176,236.08	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052	Dispositions	-2,290.00		1,510,406.91
		Acquisitions	185,000.00	-156,833.75	
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	Dispositions	-185,000.00		138,337.45
		Acquisitions	690,000.00	-683,983.20	
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01	Dispositions	-255,000.00		258,325.20
		Acquisitions	10,040.00	-2,644,927.88	
C29786A106	ETSY INC COM	Dispositions	-10,040.00		2,233,072.92
		Acquisitions	2,100.00	-422,084.25	
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	Dispositions	-2,100.00		343,124.68
		Acquisitions	340,000.00	-200,583.00	
SBN0XP93	EVEREST REINSURANCE HOLDINGS INC 3.5% 10-15-2050	Dispositions	-1,080,000.00		953,352.05
		Acquisitions	460,000.00	-461,959.60	
C30034W106	EVERGY INC COM NPV	Dispositions	-460,000.00		377,200.00
		Acquisitions	46,300.00	-2,971,888.21	
C30040W108	EVERSOURCE ENERGY COM	Dispositions	-39,800.00		2,722,546.98
		Acquisitions	28,600.00	-2,436,204.67	
C30161Q104	EXELIXIS INC COM STK	Dispositions	-1,600.00		134,840.91
		Acquisitions	44,400.00	-879,264.11	
C30161N101	EXELON CORP COM	Dispositions	-32,248.00		507,083.89
		Acquisitions	17,900.00	-679,374.00	
SBPGMMB9	EXELON CORP SR NT 144A 4.1% 03-15-2052	Dispositions	-42,700.00		2,119,468.99
		Acquisitions	678,000.00	-677,525.40	
C30212P303	EXPEDIA GROUP INC COM USD0.001	Dispositions	-505,000.00		471,375.65
		Acquisitions	6,700.00	-858,134.41	
C30225T102	EXTRA SPACE STORAGE INC COM	Dispositions	-2,200.00		380,307.79

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30231G102	EXXON MOBIL CORP COM	Acquisitions	3,000.00	-458,210.93	
		Dispositions	-3,000.00		478,355.61
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	50,100.00	-4,170,005.98	
		Dispositions	-58,400.00		4,925,918.55
SBK81HN6	EXXON MOBIL CORP 2.995% DUE 08-16-2039	Acquisitions	650,000.00	-684,175.50	
		Dispositions	-650,000.00		628,156.10
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	390,000.00	-313,370.00	
		Dispositions	-720,000.00		573,306.40
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	405,000.00	-353,091.15	
		Dispositions	-1,695,000.00		1,443,647.25
C31428X106	FEDEX CORP COM	Acquisitions	1,195,000.00	-1,130,111.15	
		Dispositions	-650,000.00		617,586.75
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	7,600.00	-1,698,339.38	
		Dispositions	-10,790.00		1,977,334.45
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	Acquisitions	195,000.00	-181,242.75	
		Dispositions	-440,000.00		383,974.80
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	500,000.00	-419,635.00	
		Dispositions	-500,000.00		401,312.00
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050	Acquisitions	1,170,000.00	-1,237,601.15	
		Dispositions	-405,000.00		393,583.05
SBDFY245	FHLB DISC NT 03-21-2022 0% DISC NTS 21/03/2022 USD	Acquisitions	755,000.00	-825,767.15	
		Dispositions	-755,000.00		759,261.15
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	Acquisitions	2,300,000.00	-2,299,955.92	
		Dispositions	-2,300,000.00		2,300,000.00
		Acquisitions	43,800.00	-1,976,349.58	
		Dispositions	-62,600.00		2,410,044.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31847R102	FIRST AMERN FINL CORP COM STK	Acquisitions	9,700.00	-548,299.85	
		Dispositions	-22,600.00		1,211,207.87
C336433107	FIRST SOLAR INC COM	Acquisitions	6,300.00	-768,898.12	
		Dispositions	-6,300.00		950,383.96
CY2573F102	FLEX LTD COM USD0.01	Acquisitions	94,100.00	-1,838,194.10	
		Dispositions	-8,500.00		195,568.31
SBPLF6T9	FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032	Acquisitions	1,185,000.00	-1,183,104.00	
		Dispositions	-1,185,000.00		1,177,581.90
C343498101	FLOWERS FOODS INC COM	Acquisitions	13,400.00	-356,881.65	
		Dispositions	-13,400.00		347,344.83
C302491303	FMC CORP COM (NEW)	Acquisitions	1,800.00	-200,883.57	
		Dispositions	-1,800.00		202,923.54
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	Acquisitions	1,290,000.00	-954,112.80	
		Dispositions	-1,260,000.00		1,056,433.20
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	Acquisitions	142,900.00	-2,419,553.70	
		Dispositions	-142,900.00		2,044,596.11
C34959E109	FORTINET INC COM	Acquisitions	54,250.00	-3,175,164.98	
		Dispositions	-30,750.00		1,956,912.07
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	31,210,000.00	-31,210,000.00	
		Dispositions	-34,610,000.00		34,610,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	80,280,000.00	-80,280,000.00	
		Dispositions	-82,950,000.00		82,950,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	290,000.00	-288,262.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-195,000.00		223,085.85
C999599GH0	FUT DEC 22 CBT UL T-BONDS	Free Delivery	-79.00		
		Free Receipt	524.00	-73,326,791.37	
C999599GH0	FUT DEC 22 CBT UL T-BONDS	Free Delivery	-524.00		
		Free Receipt	79.00	-10,944,233.85	
C999599GH0	FUT DEC 22 CBT ULT TNOTE	Free Delivery	-211.00		
		Free Receipt	158.00	-19,307,346.73	
C999599GH0	FUT DEC 22 CBT ULT TNOTE	Free Delivery	-158.00		
		Free Receipt	211.00	-25,354,953.40	
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Delivery	-112.00		
		Free Receipt	603.00	-64,721,927.98	
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Delivery	-603.00		
		Free Receipt	112.00	-12,314,064.80	
C999599GH0	FUT JUN 22 CBT UL T-BONDS	Free Delivery	-410.00		
		Free Receipt	261.00	-45,683,208.32	
C999599GH0	FUT JUN 22 CBT UL T-BONDS	Free Delivery	-261.00		
		Free Receipt	410.00	-71,148,834.95	
C999599GH0	FUT JUN 22 CBT 5Y T-NOTE	Free Delivery	-152.00		
		Free Receipt	3.00	-353,274.23	
C999599GH0	FUT JUN 22 CBT 5Y T-NOTE	Free Delivery	-3.00		
		Free Receipt	152.00	-17,760,966.65	
C999599GH0	FUT JUN 22 10 YR T-NOTES	Free Delivery	-135.00		
		Free Receipt	584.00	-72,242,739.57	
C999599GH0	FUT JUN 22 10 YR T-NOTES	Free Delivery	-584.00		
		Free Receipt	135.00	-16,518,814.91	
C999599GH0	FUT MAR 22 CBT UL T-BONDS				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 22 CBT UL T-BONDS	Free Delivery	-102.00		
		Free Receipt	64.00	-11,928,514.56	
C999599GH0	FUT MAR 22 U.S. T-BONDS	Free Delivery	-64.00		
		Free Receipt	102.00	-19,176,829.76	
C999599GH0	FUT MAR 22 U.S. T-BONDS	Free Delivery	-3.00		
		Free Receipt	93.00	-14,403,366.34	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-93.00		
		Free Receipt	3.00	-459,359.61	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-124.00		
		Free Receipt	12.00	-1,520,078.16	
C999599GH0	FUT MAR 23 CBT UL T-BONDS	Free Delivery	-12.00		
		Free Receipt	124.00	-15,844,354.95	
C999599GH0	FUT MAR 23 CBT UL T-BONDS	Free Delivery	-114.00		
		Free Receipt	290.00	-39,714,960.26	
C999599GH0	FUT MAR 23 CBT UL T-NOTE	Free Delivery	-290.00		
		Free Receipt	114.00	-15,794,932.30	
C999599GH0	FUT MAR 23 CBT UL T-NOTE	Free Delivery	-35.00		
		Free Receipt	191.00	-22,871,065.22	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE	Free Delivery	-191.00		
		Free Receipt	35.00	-4,145,851.56	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE	Free Delivery	-116.00		
		Free Receipt	432.00	-46,786,482.72	
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Delivery	-432.00		
		Free Receipt	116.00	-12,660,746.92	
		Free Delivery	-506.00		
		Free Receipt	139.00	-21,569,334.44	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Delivery	-139.00		
		Free Receipt	506.00	-78,366,108.48	
C999599GH0	FUT SEP 22 CBT ULT TNOTE	Free Delivery	-55.00		
		Free Receipt	65.00	-8,325,385.15	
C999599GH0	FUT SEP 22 CBT ULT TNOTE	Free Delivery	-65.00		
		Free Receipt	55.00	-7,130,005.85	
C999599GH0	FUT SEP 22 10 YR T-NOTES	Free Delivery	-667.00		
		Free Receipt	129.00	-15,340,464.50	
C999599GH0	FUT SEP 22 10 YR T-NOTES	Free Delivery	-129.00		
		Free Receipt	667.00	-79,444,775.67	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-720,000.00		720,000.00
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	Acquisitions	580,000.00	-433,100.80	
		Dispositions	-235,000.00		175,169.00
CH2906T109	GARMIN LTD COMMON STOCK	Acquisitions	13,900.00	-1,285,914.46	
		Dispositions	-15,900.00		1,688,710.12
C366651107	GARTNER INC COM	Acquisitions	10,922.00	-3,143,201.23	
		Dispositions	-5,810.00		1,642,112.80
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	3,650,000.00	-4,004,223.15	
		Dispositions	-13,372,000.00		12,962,577.29
C37045V100	GEN MTRS CO COM	Acquisitions	137,400.00	-6,235,201.55	
		Dispositions	-85,500.00		3,346,840.80
C368736104	GENERAC HLDGS INC COM STK	Acquisitions	9,600.00	-1,151,806.21	
		Dispositions	-9,600.00		1,038,981.03
C369550108	GENERAL DYNAMICS CORP COM	Acquisitions	6,350.00	-1,507,911.47	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6H979	GENERAL MOTORS FINANCIAL 3.1% 01-12-2032	Dispositions	-2,500.00		566,214.62
		Acquisitions	350,000.00	-349,639.50	
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Dispositions	-350,000.00		346,174.50
		Acquisitions	370,000.00	-416,941.00	
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Dispositions	-675,000.00		571,731.75
		Acquisitions	665,000.00	-691,214.30	
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-830,000.00		793,364.20
		Acquisitions	855,000.00	-822,757.50	
C372460105	GENUINE PARTS CO COM	Dispositions	-195,000.00		235,987.05
		Acquisitions	7,936.00	-1,032,872.10	
SBLBM799	GENUINE PARTS CO SR NT 2.75% 02-01-2032	Dispositions	-16,634.00		2,269,388.98
		Acquisitions	510,000.00	-503,931.00	
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Dispositions	-510,000.00		437,016.80
		Acquisitions	780,000.00	-572,149.50	
SBMW7ZC9	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	Dispositions	-910,000.00		689,789.10
		Acquisitions	2,015,000.00	-2,000,290.50	
C375558103	GILEAD SCIENCES INC	Dispositions	-735,000.00		741,082.50
		Acquisitions	61,000.00	-3,897,853.25	
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	Dispositions	-32,300.00		2,186,912.87
		Acquisitions	235,000.00	-202,454.85	
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	Dispositions	-2,385,000.00		1,624,859.40
		Acquisitions	555,000.00	-374,842.20	
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-755,000.00		480,219.00
		Acquisitions	370,000.00	-421,319.00	
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041	Dispositions	-330,000.00		320,324.40
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049	Acquisitions	810,000.00	-795,147.75	
		Dispositions	-230,000.00		239,126.40
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	Acquisitions	400,000.00	-332,188.00	
		Dispositions	-580,000.00		634,862.20
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	6,820,000.00	-6,418,982.30	
		Dispositions	-4,550,000.00		4,018,385.34
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	Acquisitions	8,660.00	-2,959,188.05	
		Dispositions	-11,870.00		3,928,357.64
SBN95VC5	GOLDMAN SACHS GROUP INC 3.102% 02-24-2033	Acquisitions	4,990,000.00	-4,014,456.15	
		Dispositions	-300,000.00		216,144.00
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Acquisitions	3,494,000.00	-3,459,304.08	
		Dispositions	-3,160,000.00		3,067,280.80
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	Acquisitions	3,325,000.00	-2,771,253.94	
		Dispositions	-2,330,000.00		1,944,365.10
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	1,145,000.00	-999,916.20	
		Dispositions	-3,065,000.00		2,882,295.30
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	265,000.00	-326,480.00	
		Dispositions	-265,000.00		295,530.65
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	315,000.00	-257,937.75	
		Dispositions	-825,000.00		804,464.55
C406216101	HALLIBURTON CO COM	Acquisitions	365,000.00	-403,894.40	
		Dispositions	-1,765,000.00		1,921,150.20
C412822108	HARLEY DAVIDSON COM USD0.01	Acquisitions	18,800.00	-518,673.53	
		Dispositions	-2,700.00		102,293.90
		Acquisitions	16,500.00	-600,309.41	
		Dispositions	-16,500.00		675,311.83

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	Acquisitions	590,000.00	-500,756.60	
		Dispositions	-245,000.00		226,122.75
SBK5R469	HARTFORD FINL SVCS 3.6% DUE 08-19-2049	Acquisitions	235,000.00	-242,003.00	
		Dispositions	-1,495,000.00		1,192,377.15
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	7,310.00	-1,781,486.65	
		Dispositions	-7,310.00		1,600,580.38
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO	Acquisitions	3,515,000.00	-2,571,524.60	
		Dispositions	-1,600,000.00		1,227,418.70
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,465,000.00	-2,466,945.60	
		Dispositions	-450,000.00		499,567.50
C42250P103	HEALTHPEAK OP LLC	Acquisitions	7,900.00	-215,188.61	
		Dispositions	-7,900.00		213,471.15
C427866108	HERSHEY COMPANY COM STK USD1	Acquisitions	6,300.00	-1,349,194.55	
		Dispositions	-11,600.00		2,489,380.50
C42809H107	HESS CORP COM STK	Acquisitions	13,800.00	-1,228,472.65	
		Dispositions	-18,400.00		2,004,687.71
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	3,385,000.00	-3,648,577.18	
		Dispositions	-335,000.00		377,866.60
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM	Acquisitions	10,200.00	-156,289.50	
		Dispositions	-20,400.00		333,546.77
C403949100	HF SINCLAIR CORPORATION COM USD0.01	Acquisitions	6,900.00	-264,644.92	
		Dispositions	-6,900.00		355,807.60
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	Acquisitions	7,000.00	-984,000.40	
		Dispositions	-4,100.00		591,855.50
C436440101	HOLOGIC INC COM	Acquisitions	3,600.00	-254,957.92	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C437076102	HOME DEPOT INC COM	Dispositions	-3,600.00		269,793.56
		Acquisitions	13,410.00	-4,561,634.81	
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Dispositions	-17,170.00		5,364,710.73
		Acquisitions	355,000.00	-283,762.15	
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Dispositions	-795,000.00		702,422.40
		Acquisitions	595,000.00	-500,525.50	
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	Dispositions	-635,000.00		468,284.70
		Acquisitions	330,000.00	-309,434.40	
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	Dispositions	-200,000.00		188,266.00
		Acquisitions	305,000.00	-300,873.35	
C438516106	HONEYWELL INTL INC COM STK	Dispositions	-305,000.00		290,582.65
		Acquisitions	4,200.00	-897,739.87	
C44107P104	HOST HOTELS & RESORTS INC REIT	Dispositions	-7,100.00		1,501,685.03
		Acquisitions	240,087.00	-4,124,926.78	
C40434L105	HP INC COM	Dispositions	-39,300.00		799,302.55
		Acquisitions	12,100.00	-396,642.51	
SBN6QGJ3	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	Dispositions	-12,100.00		339,080.20
		Acquisitions	4,230,000.00	-4,247,815.60	
SBM9VWR8	HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	Dispositions	-1,760,000.00		1,605,374.90
		Acquisitions	13,820,000.00	-11,767,173.20	
SBP4ZFB1	HSBC HOLDINGS PLC 5.402% DUE 08-11-2033	Dispositions	-320,000.00		229,478.40
		Acquisitions	555,000.00	-555,000.00	
C443510607	HUBBELL INC COM	Dispositions	-555,000.00		534,892.35
		Acquisitions	9,113.00	-1,923,241.95	
C443573100	HUBSPOT INC COM	Dispositions	-5,100.00		961,085.41
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C444859102	HUMANA INC COM	Acquisitions	2,790.00	-912,329.75	
		Dispositions	-2,790.00		949,275.26
C445658107	HUNT J B TRANS SVCS INC COM	Acquisitions	7,490.00	-3,335,519.01	
		Dispositions	-6,080.00		2,758,318.68
C448579102	HYATT HOTELS CORP COM CL A COM CL A	Acquisitions	3,100.00	-542,147.45	
		Dispositions	-5,300.00		895,902.08
C45168D104	IDEXX LABS INC COM	Acquisitions	16,800.00	-1,523,859.82	
		Dispositions	-11,000.00		976,165.31
C452327109	ILLUMINA INC COM	Acquisitions	3,384.00	-1,759,535.82	
		Dispositions	-3,384.00		1,251,114.26
C45337C102	INCYTE CORP COM	Acquisitions	10,630.00	-2,965,186.97	
		Dispositions	-15,370.00		4,616,505.64
C458140100	INTEL CORP COM	Acquisitions	28,770.00	-2,110,583.56	
		Dispositions	-55,411.00		4,087,113.87
C458140BX7	INTEL CORP SR NT 3.2% 08-12-2061	Acquisitions	71,800.00	-2,774,013.49	
		Dispositions	-217,200.00		8,303,496.85
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	175,000.00	-134,478.75	
		Dispositions	-260,000.00		170,817.40
C458140AV2	INTEL CORP 4.1% DUE 05-19-2046	Acquisitions	335,000.00	-329,211.20	
		Dispositions	-250,000.00		237,897.50
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	Acquisitions	275,000.00	-237,333.25	
		Dispositions	-540,000.00		496,132.65
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	Acquisitions	205,000.00	-219,397.15	
		Dispositions	-1,605,000.00		1,442,525.85
		Acquisitions	1,570,000.00	-1,567,550.55	
		Dispositions	-1,180,000.00		1,131,682.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO	Acquisitions	3,845,000.00	-3,744,372.10	
		Dispositions	-700,000.00		646,022.20
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Acquisitions	9,575,000.00	-9,374,974.25	
		Dispositions	-3,280,000.00		3,119,960.60
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	Acquisitions	200,000.00	-148,690.00	
		Dispositions	-845,000.00		628,548.05
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	750,000.00	-660,980.80	
		Dispositions	-750,000.00		582,742.28
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	Acquisitions	8,836,000.00	-8,756,140.73	
		Dispositions	-1,715,000.00		1,644,853.70
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	1,225,000.00	-980,054.45	
		Dispositions	-1,505,000.00		1,498,009.90
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	Acquisitions	1,425,000.00	-1,306,333.00	
		Dispositions	-1,060,000.00		930,097.00
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	595,000.00	-534,287.50	
		Dispositions	-5,210,000.00		5,403,034.00
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	Acquisitions	610,000.00	-558,109.95	
		Dispositions	-185,000.00		143,378.70
C460690100	INTERPUBLIC GROUP COMPANIES INC COM	Acquisitions	34,300.00	-986,811.79	
		Dispositions	-6,000.00		220,242.97
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050	Acquisitions	280,000.00	-262,693.20	
		Dispositions	-2,235,000.00		1,967,154.55
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052	Acquisitions	690,000.00	-689,868.90	
		Dispositions	-485,000.00		470,255.50
SBNKMC55	INTL BUSINESS 4.9% DUE 07-27-2052	Acquisitions	660,000.00	-638,181.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C459506101	INTL FLAVORS & FRAGRANCES INC COM	Dispositions	-200,000.00		184,866.00
		Acquisitions	3,600.00	-343,103.35	
C460146103	INTL PAPER CO COM	Dispositions	-3,600.00		368,622.55
		Acquisitions	56,600.00	-2,629,417.14	
SB3MDYN8	INTL PAPER CO 7.3% DUE 11-15-2039	Dispositions	-56,600.00		2,287,594.34
		Acquisitions	170,000.00	-234,316.10	
C461202103	INTUIT COM	Dispositions	-170,000.00		193,240.70
		Acquisitions	4,370.00	-2,044,092.12	
C46187W107	INVITATION HOMES INC COM	Dispositions	-10,090.00		4,444,643.18
		Acquisitions	19,500.00	-747,539.70	
C45073V108	ITT INC COM	Dispositions	-19,500.00		783,472.85
		Acquisitions	2,700.00	-201,847.31	
SBMQ7H29	JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052	Dispositions	-2,700.00		202,002.62
		Acquisitions	1,125,000.00	-1,106,933.55	
C478160104	JOHNSON & JOHNSON COM USD1	Dispositions	-310,000.00		307,851.70
		Acquisitions	9,100.00	-1,603,492.23	
SBMGYMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	Dispositions	-28,800.00		5,092,668.50
		Acquisitions	280,000.00	-236,107.20	
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Dispositions	-205,000.00		157,989.40
		Acquisitions	585,000.00	-538,650.45	
C48020Q107	JONES LANG LASALLE INC COM STK	Dispositions	-395,000.00		339,103.55
		Acquisitions	1,030.00	-269,511.32	
SBLGSH92	JPM CHASE 2.963% 01-25-2033	Dispositions	-1,030.00		253,763.71
		Acquisitions	2,310,000.00	-2,310,000.00	
C46625H100	JPMORGAN CHASE & CO COM	Dispositions	-2,310,000.00		2,096,791.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Acquisitions	4,700.00	-556,797.98	
		Dispositions	-4,700.00		623,300.22
C46647PCR5	JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	Acquisitions	555,000.00	-582,524.85	
		Dispositions	-205,000.00		229,696.35
SBMF0547	JPMORGAN CHASE & CO 3.109% 04-22-2051	Acquisitions	730,000.00	-618,069.10	
		Dispositions	-335,000.00		272,425.35
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	940,000.00	-716,458.60	
		Dispositions	-1,212,000.00		915,586.20
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	Acquisitions	1,484,000.00	-1,132,157.81	
		Dispositions	-530,000.00		466,224.10
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052	Acquisitions	2,970,000.00	-2,148,917.50	
		Dispositions	-1,495,000.00		1,023,389.90
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049	Acquisitions	1,685,000.00	-1,371,875.10	
		Dispositions	-1,110,000.00		926,398.50
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% 11-15-2048	Acquisitions	1,765,000.00	-1,519,952.55	
		Dispositions	-915,000.00		752,248.50
SBF348D2	JPMORGAN CHASE & CO 4.032% 07-24-2048	Acquisitions	210,000.00	-192,194.10	
		Dispositions	-1,005,000.00		940,318.00
SBZ7NF45	JPMORGAN CHASE & CO 4.26% 02-22-2048	Acquisitions	85,000.00	-68,028.05	
		Dispositions	-790,000.00		634,474.00
C46647PDC7	JPMORGAN CHASE & CO 4.586% 04-26-2033	Acquisitions	770,000.00	-759,612.70	
		Dispositions	-1,430,000.00		1,332,484.89
SBN101H3	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO	Acquisitions	730,000.00	-730,000.00	
		Dispositions	-730,000.00		731,518.40
		Acquisitions	9,395,000.00	-9,358,437.50	
		Dispositions	-9,395,000.00		8,941,797.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	Acquisitions	420,000.00	-415,094.40	
		Dispositions	-620,000.00		630,359.40
SBNG8Z25	JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	Acquisitions	8,665,000.00	-8,651,945.00	
		Dispositions	-2,830,000.00		2,710,094.65
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	880,000.00	-696,970.10	
		Dispositions	-1,725,000.00		1,227,656.24
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Acquisitions	660,000.00	-580,196.00	
		Dispositions	-2,030,000.00		2,088,335.60
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	325,000.00	-348,240.75	
		Dispositions	-325,000.00		358,003.75
C49271V100	KEURIG DR PEPPER INC COM	Acquisitions	52,600.00	-1,903,420.78	
		Dispositions	-52,600.00		2,047,571.75
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	Acquisitions	2,445,000.00	-2,404,864.55	
		Dispositions	-815,000.00		701,584.15
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Acquisitions	200,000.00	-154,272.00	
		Dispositions	-665,000.00		578,612.70
SBH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048	Acquisitions	150,000.00	-193,123.50	
		Dispositions	-150,000.00		163,756.50
C49338L103	KEYSIGHT TECHNOLOGIES INC COM	Acquisitions	29,800.00	-4,776,742.88	
		Dispositions	-8,200.00		1,414,226.60
C49427F108	KILROY RLTY CORP COM	Acquisitions	27,282.00	-1,367,237.72	
		Dispositions	-11,181.00		794,896.71
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	3,200.00	-365,064.00	
		Dispositions	-3,200.00		396,778.15
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052	Acquisitions	1,885,000.00	-1,873,533.15	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Dispositions	-560,000.00		550,899.70
		Acquisitions	150,000.00	-156,894.00	
SBQ5J5X1	KLA CORP 4.95% 07-15-2052	Dispositions	-855,000.00		888,379.20
		Acquisitions	1,970,000.00	-1,834,911.06	
C482480100	KLA CORPORATION COM USD0.001	Dispositions	-778,000.00		713,542.04
		Acquisitions	470.00	-155,354.98	
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Dispositions	-470.00		153,788.69
		Acquisitions	1,560,000.00	-1,541,619.35	
SB87MC97	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	Dispositions	-1,390,000.00		1,343,390.10
		Acquisitions	525,000.00	-630,316.80	
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Dispositions	-525,000.00		577,737.00
		Acquisitions	425,000.00	-528,653.25	
C500754106	KRAFT HEINZ CO COM	Dispositions	-425,000.00		519,970.50
		Acquisitions	7,800.00	-305,623.50	
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	Dispositions	-7,800.00		288,013.30
		Acquisitions	4,431,000.00	-4,029,559.75	
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	Dispositions	-1,400,000.00		1,282,868.00
		Acquisitions	955,000.00	-1,050,068.45	
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Dispositions	-955,000.00		967,239.45
		Acquisitions	7,656,000.00	-6,864,617.09	
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	Dispositions	-2,085,000.00		1,774,466.35
		Acquisitions	2,480,000.00	-2,535,856.85	
C501044101	KROGER CO COM	Dispositions	-2,135,000.00		2,044,838.85
		Acquisitions	79,600.00	-4,010,697.52	
C512807108	LAM RESH CORP COM	Dispositions	-50,000.00		2,399,882.62
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050	Acquisitions	4,192.00	-2,160,306.15	
		Dispositions	-4,192.00		2,001,625.76
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049	Acquisitions	308,000.00	-239,144.49	
		Dispositions	-760,000.00		578,526.50
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	455,000.00	-498,001.10	
		Dispositions	-220,000.00		226,527.40
C525327102	LEIDOS HLDGS INC COM	Acquisitions	42,226.00	-2,886,339.36	
		Dispositions	-45,700.00		3,218,792.34
C526107107	LENNOX INTL INC COM	Acquisitions	11,907.00	-1,177,746.38	
		Dispositions	-11,907.00		1,260,278.20
CG5480U120	LIBERTY GLOBAL PLC -SERIES C COM	Acquisitions	2,860.00	-665,809.16	
		Dispositions	-900.00		177,626.68
CG5480U104	LIBERTY GLOBAL PLC USD0.01 A	Acquisitions	103,400.00	-2,059,134.63	
		Dispositions	-29,500.00		522,421.98
C534187109	LINCOLN NATL CORP COM	Acquisitions	22,200.00	-578,492.52	
		Dispositions	-29,000.00		735,386.61
SBMCSNP1	LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	Acquisitions	32,800.00	-2,193,503.71	
		Dispositions	-32,800.00		1,110,650.88
C536797103	LITHIA MTRS INC COM CL A	Acquisitions	475,000.00	-478,937.75	
		Dispositions	-540,000.00		590,942.85
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052	Acquisitions	2,920.00	-830,049.16	
		Dispositions	-7,581.00		2,110,237.12
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Acquisitions	945,000.00	-1,107,076.95	
		Dispositions	-945,000.00		1,042,565.10
		Acquisitions	1,095,000.00	-1,086,021.00	
		Dispositions	-150,000.00		145,884.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C540424108	LOEWS CORP COM	Acquisitions	3,700.00	-203,709.25	
		Dispositions	-21,500.00		1,304,800.28
SBNNKRH3	LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	Acquisitions	220,000.00	-168,678.40	
		Dispositions	-595,000.00		528,803.10
C548661107	LOWES COS INC COM	Acquisitions	8,400.00	-1,739,028.53	
		Dispositions	-17,290.00		3,610,991.29
SBMTPVH3	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	1,375,000.00	-1,360,882.45	
		Dispositions	-530,000.00		521,050.50
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	1,030,000.00	-826,914.70	
		Dispositions	-1,535,000.00		1,297,211.00
SBJN46V4	LOWES COS INC 4.25% 04-01-2052	Acquisitions	3,560,000.00	-3,336,115.45	
		Dispositions	-1,945,000.00		1,767,482.15
SBMGCHK2	LOWES COS INC 4.45% 04-01-2062	Acquisitions	3,780,000.00	-3,528,296.55	
		Dispositions	-1,935,000.00		1,681,161.10
C550021109	LULULEMON ATHLETICA INC COM	Acquisitions	7,670.00	-2,436,108.99	
		Dispositions	-380.00		137,674.29
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051	Acquisitions	1,620,000.00	-1,177,626.80	
		Dispositions	-1,320,000.00		1,307,462.70
SBKS9YF1	LYB INTL FIN III 3.8% DUE 10-01-2060	Acquisitions	190,000.00	-184,001.70	
		Dispositions	-190,000.00		123,866.70
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Acquisitions	800.00	-80,762.00	
		Dispositions	-9,300.00		950,513.76
SBYY5Z58	MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	Acquisitions	620,000.00	-519,746.00	
		Dispositions	-815,000.00		656,115.75
C565849106	MARATHON OIL CORP COM	Acquisitions	124,131.00	-3,097,546.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C56585A102	MARATHON PETE CORP COM	Dispositions	-107,631.00		2,603,546.89
		Acquisitions	36,400.00	-3,241,182.64	
C570535104	MARKEL GROUP INC	Dispositions	-27,800.00		2,828,744.73
		Acquisitions	789.00	-985,378.88	
SBMTQPT6	MARKEL GROUP INC SR NT 3.45% 05-07-2052	Dispositions	-1,427.00		1,961,584.91
		Acquisitions	485,000.00	-331,531.45	
SBYZCF03	MARKEL GROUP INC 5% DUE 04-05-2046	Dispositions	-1,055,000.00		963,071.05
		Acquisitions	210,000.00	-203,641.20	
C57060D108	MARKETAXESS HLDGS INC COM STK	Dispositions	-210,000.00		177,282.00
		Acquisitions	5,250.00	-1,438,399.92	
C571903202	MARRIOTT INTL INC NEW COM STK CL A	Dispositions	-5,250.00		1,325,290.42
		Acquisitions	10,200.00	-1,473,012.69	
C57164Y107	MARRIOTT VACATIONS WORLDWIDE CORP COM	Dispositions	-5,700.00		910,929.96
		Acquisitions	3,100.00	-515,241.23	
C571748102	MARSH & MCLENNAN CO'S INC COM	Dispositions	-3,100.00		450,471.24
		Acquisitions	27,300.00	-4,266,620.55	
C573874104	MARVELL TECHNOLOGY INC COM	Dispositions	-3,400.00		527,029.13
		Acquisitions	2,700.00	-185,719.17	
C574795100	MASIMO CORP COM STK	Dispositions	-2,700.00		172,551.36
		Acquisitions	5,300.00	-807,170.84	
C57636Q104	MASTERCARD INC CL A	Dispositions	-5,300.00		654,379.60
		Acquisitions	10,360.00	-3,509,851.71	
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Dispositions	-11,920.00		4,165,499.81
		Acquisitions	210,000.00	-241,006.50	
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Dispositions	-2,200,000.00		2,052,742.45

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	205,000.00	-223,876.40	
		Dispositions	-305,000.00		290,630.95
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	440,000.00	-410,411.40	
		Dispositions	-640,000.00		528,895.20
C58463J304	MEDICAL PPTYS TR INC COM REIT	Acquisitions	195,000.00	-220,305.15	
		Dispositions	-570,000.00		580,477.20
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	148,204.00	-1,674,444.44	
		Dispositions	0.00		0.00
C58733R102	MERCADOLIBRE INC COM STK	Acquisitions	43,200.00	-3,620,151.87	
		Dispositions	-46,000.00		3,988,650.21
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061	Acquisitions	743.00	-730,487.91	
		Dispositions	-1,260.00		1,242,846.58
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	1,115,000.00	-799,929.45	
		Dispositions	-2,250,000.00		1,848,417.85
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	Acquisitions	21,200.00	-1,955,784.93	
		Dispositions	-72,400.00		6,504,321.63
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Acquisitions	515,000.00	-341,970.60	
		Dispositions	-230,000.00		147,473.70
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Acquisitions	285,000.00	-188,630.10	
		Dispositions	-1,095,000.00		908,171.50
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Acquisitions	690,000.00	-574,917.90	
		Dispositions	-1,240,000.00		1,108,653.40
SB736C41	MERCK & CO INC 3.6 DUE 09-15-2042	Acquisitions	4,390,000.00	-3,813,279.15	
		Dispositions	-2,205,000.00		1,717,556.85
		Acquisitions	725,000.00	-651,472.70	
		Dispositions	-180,000.00		139,662.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Acquisitions	465,000.00	-556,809.60	
		Dispositions	-1,470,000.00		2,122,171.80
C30303M102	META PLATFORMS INC	Acquisitions	34,800.00	-5,215,234.38	
		Dispositions	-18,100.00		2,558,587.65
C59156R108	METLIFE INC COM STK USD0.01	Acquisitions	3,300.00	-215,727.52	
		Dispositions	-58,200.00		3,863,224.37
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	190,000.00	-185,951.10	
		Dispositions	-190,000.00		180,515.20
SBP9RBD6	METLIFE INC 5.0% 07-15-2052	Acquisitions	1,110,000.00	-1,108,101.90	
		Dispositions	-735,000.00		673,944.30
C595017104	MICROCHIP TECHNOLOGY INC COM	Acquisitions	27,700.00	-1,872,523.22	
		Dispositions	-45,100.00		3,154,151.32
C595112103	MICRON TECH INC COM	Acquisitions	47,600.00	-3,718,884.92	
		Dispositions	-61,900.00		4,173,266.36
C595112BU6	MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	Acquisitions	455,000.00	-416,695.10	
		Dispositions	-290,000.00		229,189.90
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041	Acquisitions	350,000.00	-286,538.00	
		Dispositions	-320,000.00		248,675.20
C594918104	MICROSOFT CORP COM	Acquisitions	14,770.00	-4,320,060.76	
		Dispositions	-28,292.00		7,613,398.75
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	1,615,000.00	-1,192,130.55	
		Dispositions	-235,000.00		176,090.20
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD	Acquisitions	515,000.00	-444,944.55	
		Dispositions	-1,295,000.00		1,079,268.45
C59522J103	MID-AMER APT CMNTYS INC COM	Acquisitions	10,600.00	-2,054,873.83	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,700.00		1,108,439.68
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	295,000.00	-240,106.40	
		Dispositions	-765,000.00		772,321.05
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	Acquisitions	315,000.00	-238,845.60	
		Dispositions	-435,000.00		384,835.80
C606822CD4	MITSUBISHI UFJ FINL GROUP INC 2.852% 01-19-2033	Acquisitions	4,465,000.00	-4,450,290.00	
		Dispositions	-4,465,000.00		4,139,321.75
C606822CB8	MITSUBISHI UFJ 2.494% DUE 10-13-2032	Acquisitions	470,000.00	-392,426.50	
		Dispositions	-470,000.00		387,355.20
C606822CK8	MITSUBISHI UFJ 5.133% DUE 07-20-2033	Acquisitions	2,745,000.00	-2,745,000.00	
		Dispositions	-1,240,000.00		1,242,957.50
C60687YCM9	MIZUHO FINL GROUP FIXED 5.669% DUE 09-13-2033	Acquisitions	2,380,000.00	-2,380,000.00	
		Dispositions	-2,100,000.00		2,155,229.45
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,175,000.00	-1,006,852.20	
		Dispositions	-525,000.00		445,330.25
SBLN8ZQ8	MONDELEZ INTERNATIONAL INC 3.0% 03-17-2032	Acquisitions	900,000.00	-892,008.00	
		Dispositions	-900,000.00		858,996.00
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	17,800.00	-1,525,583.05	
		Dispositions	-17,800.00		1,476,445.41
SBR1HR30	MOODYS CORP 5.25% DUE 07-15-2044	Acquisitions	245,000.00	-251,664.00	
		Dispositions	-2,480,000.00		2,545,447.20
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Acquisitions	710,000.00	-521,644.00	
		Dispositions	-1,756,000.00		1,452,897.02
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	Acquisitions	505,000.00	-322,917.20	
		Dispositions	-273,000.00		254,662.59
SBMG9M19	MORGAN STANLEY 2.943% DUE 01-21-2033				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,565,044.80
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037	Acquisitions	1,945,000.00	-1,946,858.10	
		Dispositions	-1,945,000.00		1,922,393.45
C61747Y7	MORGAN STANLEY 6.342% 10-18-2033	Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-965,000.00		969,909.95
C61945C103	MOSAIC CO/THE	Acquisitions	6,590,000.00	-6,601,030.50	
		Dispositions	-695,000.00		737,415.85
C620076307	MOTOROLA SOLUTIONS INC	Acquisitions	36,300.00	-1,969,496.27	
		Dispositions	-65,600.00		3,254,226.27
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052	Acquisitions	8,700.00	-1,878,670.95	
		Dispositions	-8,700.00		2,233,982.70
SBNBVCX9	MPLX LP 4.95% DUE 09-01-2032 BEO	Acquisitions	6,973,000.00	-6,497,466.29	
		Dispositions	-3,078,000.00		2,730,582.75
C55354G100	MSCI INC COMMON	Acquisitions	1,045,000.00	-1,039,074.85	
		Dispositions	-1,045,000.00		993,350.55
C626717102	MURPHY OIL CORP COM	Acquisitions	5,510.00	-2,667,035.72	
		Dispositions	-5,510.00		2,241,794.49
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046	Acquisitions	4,300.00	-164,839.97	
		Dispositions	-4,300.00		177,771.46
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052	Acquisitions	250,000.00	-167,967.50	
		Dispositions	-250,000.00		205,197.50
C636518102	NATIONAL INSTRS CORP COM	Acquisitions	445,000.00	-432,268.55	
		Dispositions	-445,000.00		375,652.10
		Acquisitions	35,800.00	-1,387,024.46	
		Dispositions	-56,600.00		2,185,747.72

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C637870106	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	Acquisitions	16,900.00	-840,210.54	
		Dispositions	-17,800.00		910,336.92
SBPSJK81	NATURE CONSERVANCY 3.957% DUE 03-01-2052	Acquisitions	610,000.00	-614,069.80	
		Dispositions	-215,000.00		201,932.30
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	430,000.00	-387,713.80	
		Dispositions	-200,000.00		196,400.00
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048	Acquisitions	580,000.00	-518,334.40	
		Dispositions	-1,300,000.00		1,234,168.00
C64110L106	NETFLIX INC COM STK	Acquisitions	13,040.00	-4,376,799.04	
		Dispositions	-12,150.00		3,341,328.74
C64125C109	NEUROCRINE BIOSCIENCES INC COM	Acquisitions	21,000.00	-1,971,203.41	
		Dispositions	-20,900.00		1,913,129.19
SBKT3043	NEVADA PWR CO 3.125% DUE 08-01-2050	Acquisitions	325,000.00	-249,112.50	
		Dispositions	-395,000.00		370,197.95
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Acquisitions	7,830,000.00	-7,621,498.65	
		Dispositions	-1,830,000.00		1,486,097.40
C651639106	NEWMONT CORPORATION	Acquisitions	52,500.00	-2,281,689.16	
		Dispositions	-5,000.00		237,439.80
SBMV7VW2	NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	Acquisitions	545,000.00	-512,518.00	
		Dispositions	-1,951,000.00		1,449,703.29
SBPVDHX4	NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	Acquisitions	960,000.00	-959,280.00	
		Dispositions	-960,000.00		1,004,977.20
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	32,600.00	-2,523,998.54	
		Dispositions	-12,900.00		1,017,035.37
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	690,000.00	-692,043.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044	Dispositions	-1,415,000.00		1,378,646.65
		Acquisitions	660,000.00	-635,065.20	
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052	Dispositions	-720,000.00		654,645.60
		Acquisitions	330,000.00	-287,545.50	
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053	Dispositions	-435,000.00		292,743.60
		Acquisitions	1,125,000.00	-1,095,375.90	
C655844108	NORFOLK SOUTHN CORP COM	Dispositions	-1,125,000.00		1,062,751.00
		Acquisitions	6,290.00	-1,658,238.88	
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	Dispositions	-6,290.00		1,482,853.51
		Acquisitions	770,000.00	-575,831.70	
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	Dispositions	-820,000.00		557,879.00
		Acquisitions	1,040,000.00	-811,065.10	
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	Dispositions	-615,000.00		490,724.70
		Acquisitions	1,273,000.00	-1,043,274.01	
SBNQSG1	NORFOLK SOUTHN CORP 3.7% 03-15-2053	Dispositions	-195,000.00		152,544.60
		Acquisitions	860,000.00	-854,943.20	
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048	Dispositions	-200,000.00		162,220.00
		Acquisitions	190,000.00	-174,619.50	
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	Dispositions	-1,455,000.00		1,427,142.84
		Acquisitions	185,000.00	-135,196.15	
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	Dispositions	-580,000.00		668,525.40
		Acquisitions	615,000.00	-537,898.05	
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049	Dispositions	-1,590,000.00		1,452,395.80
		Acquisitions	290,000.00	-265,532.70	
SBMV87C7	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	Dispositions	-620,000.00		512,014.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046	Acquisitions	425,000.00	-421,935.75	
		Dispositions	-425,000.00		439,122.75
C666807102	NORTHROP GRUMMAN CORP COM	Acquisitions	350,000.00	-282,444.75	
		Dispositions	-520,000.00		568,828.00
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	4,590.00	-2,085,667.87	
		Dispositions	-4,590.00		2,132,594.87
SBD3S5K6	NOVARTIS CAP CORP 4% DUE 11-20-2045	Acquisitions	990,000.00	-889,957.00	
		Dispositions	-540,000.00		417,841.20
SBP96092	NUCOR CORP NT 3.85% 04-01-2052	Acquisitions	285,000.00	-334,179.60	
		Dispositions	-230,000.00		226,490.20
SBP96047	NUCOR CORP 3.125% DUE 04-01-2032 BEO	Acquisitions	1,470,000.00	-1,438,737.80	
		Dispositions	-350,000.00		339,846.50
C67066G104	NVIDIA CORP COM	Acquisitions	385,000.00	-383,741.05	
		Dispositions	-385,000.00		337,849.05
CN6596X109	NXP SEMICONDUCTORS N V COM STK	Acquisitions	14,000.00	-2,958,047.98	
		Dispositions	-40,390.00		6,851,708.01
SBKT3098	NYU LANGONE HOSPS 3.38% DUE 07-01-2055	Acquisitions	7,100.00	-1,293,409.53	
		Dispositions	-17,300.00		2,930,396.02
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	715,000.00	-563,899.05	
		Dispositions	-175,000.00		133,222.25
C674599105	OCCIDENTAL PETROLEUM CORP	Acquisitions	910.00	-724,654.60	
		Dispositions	-2,780.00		1,812,454.25
C679295105	OKTA INC CL A CL A	Acquisitions	13,300.00	-817,447.28	
		Dispositions	-27,500.00		1,476,984.21
		Acquisitions	20,715.00	-1,598,883.15	
		Dispositions	-20,715.00		1,311,975.98

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68235P108	ONE GAS INC COM	Acquisitions	2,700.00	-236,094.75	
		Dispositions	-2,700.00		196,445.25
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	Acquisitions	175,000.00	-120,214.50	
		Dispositions	-360,000.00		301,888.80
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047	Acquisitions	365,000.00	-325,105.50	
		Dispositions	-170,000.00		127,508.50
C68389X105	ORACLE CORP COM	Acquisitions	48,200.00	-3,600,450.96	
		Dispositions	-48,200.00		3,627,736.07
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	1,919,000.00	-1,874,306.49	
		Dispositions	-1,090,000.00		909,241.60
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	900,000.00	-653,175.00	
		Dispositions	-630,000.00		461,771.10
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	205,000.00	-190,773.00	
		Dispositions	-3,920,000.00		2,678,201.75
SBF4ZFF5	ORACLE CORP 3.8% 11-15-2037	Acquisitions	210,000.00	-165,018.00	
		Dispositions	-580,000.00		431,601.20
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	340,000.00	-322,813.00	
		Dispositions	-340,000.00		261,324.00
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	210,000.00	-163,489.20	
		Dispositions	-1,885,000.00		1,707,475.90
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	315,000.00	-321,920.55	
		Dispositions	-435,000.00		299,775.90
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	325,000.00	-347,259.25	
		Dispositions	-235,000.00		187,332.60
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	235,000.00	-186,728.65	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68622V106	ORGANON & CO COM	Dispositions	-430,000.00		294,146.80
		Acquisitions	35,500.00	-1,097,490.00	
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Dispositions	-46,600.00		1,554,630.73
		Acquisitions	600,000.00	-600,000.00	
S9A5HKFL	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	Dispositions	-600,000.00		600,000.00
		Acquisitions	3,810,000.00	-3,810,000.00	
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Dispositions	-4,990,000.00		4,990,000.00
		Acquisitions	130,000.00	-130,000.00	
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC	Dispositions	-130,000.00		130,000.00
		Acquisitions	280,000.00	-280,000.00	
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Dispositions	-280,000.00		280,000.00
		Acquisitions	350,000.00	-350,000.00	
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Dispositions	-330,000.00		330,000.00
		Acquisitions	60,000.00	-60,000.00	
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED	Dispositions	-60,000.00		60,000.00
		Acquisitions	120,000.00	-120,000.00	
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33	Dispositions	-120,000.00		120,000.00
		Acquisitions	6,720,000.00	-6,720,000.00	
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Dispositions	-7,550,000.00		7,550,000.00
		Acquisitions	360,000.00	-360,000.00	
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-120,000.00		120,000.00
		Acquisitions	658,000.00	-658,000.00	
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050	Dispositions	-530,000.00		530,000.00
		Acquisitions	52,000.00	-52,000.00	
C69047Q102	OVINTIV INC COM USD0.01	Dispositions	-52,000.00		52,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693718108	PACCAR INC COM	Acquisitions	42,700.00	-2,094,798.92	
		Dispositions	-67,400.00		3,692,333.48
SBNVRFD8	PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052	Acquisitions	27,800.00	-2,611,505.09	
		Dispositions	-9,400.00		886,324.70
C695156109	PACKAGING CORP AMER COM ISIN US6951561090	Acquisitions	1,470,000.00	-1,463,886.90	
		Dispositions	-230,000.00		219,374.00
SBMHBC14	PACKAGING CORP FIXED 3.05% DUE 10-01-2051	Acquisitions	5,600.00	-828,748.43	
		Dispositions	-5,600.00		768,330.09
C701094104	PARKER-HANNIFIN CORP COM	Acquisitions	200,000.00	-155,458.00	
		Dispositions	-170,000.00		135,753.50
C704326107	PAYCHEX INC COM	Acquisitions	2,820.00	-819,870.67	
		Dispositions	-970.00		281,602.68
C70432V102	PAYCOM SOFTWARE INC COM	Acquisitions	8,500.00	-957,699.65	
		Dispositions	-8,500.00		1,009,010.10
C70438V106	PAYLOCITY HLDG CORP COM	Acquisitions	5,086.00	-1,633,897.97	
		Dispositions	-4,970.00		1,609,398.55
C70450Y103	PAYPAL HLDGS INC COM	Acquisitions	3,210.00	-655,498.97	
		Dispositions	-2,580.00		533,986.53
SBNVTRQ1	PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	Acquisitions	68,700.00	-6,321,864.65	
		Dispositions	-42,200.00		4,284,185.74
C713448108	PEPSICO INC COM	Acquisitions	185,000.00	-146,949.20	
		Dispositions	-185,000.00		146,444.15
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049	Acquisitions	27,700.00	-4,774,145.71	
		Dispositions	-6,600.00		1,125,313.74
		Acquisitions	535,000.00	-580,935.10	
		Dispositions	-260,000.00		202,740.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C71377A103	PERFORMANCE FOOD GROUP CO COM	Acquisitions	5,800.00	-288,386.80	
		Dispositions	-5,800.00		252,047.72
CG97822103	PERRIGO COMPANY LIMITED COM EUR0.001	Acquisitions	5,800.00	-222,373.13	
		Dispositions	-5,800.00		215,365.16
S2919052	PETRO CDA 5.35% DUE 07-15-2033	Acquisitions	305,000.00	-346,370.20	
		Dispositions	-305,000.00		295,965.90
C717081103	PFIZER INC COM	Acquisitions	156,900.00	-7,996,579.65	
		Dispositions	-75,300.00		3,868,084.37
SBFY0KF5	PFIZER INC 4.2% 09-15-2048	Acquisitions	345,000.00	-382,159.95	
		Dispositions	-1,420,000.00		1,571,095.60
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	360,000.00	-365,070.80	
		Dispositions	-360,000.00		364,569.55
SBZ3FFJ0	PFIZER INC 4% DUE 12-15-2036	Acquisitions	380,000.00	-396,515.40	
		Dispositions	-580,000.00		566,758.60
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	Acquisitions	275,000.00	-175,777.25	
		Dispositions	-220,000.00		232,067.00
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	47,531.00	-4,526,848.30	
		Dispositions	-47,300.00		4,805,821.10
C718546104	PHILLIPS 66 COM	Acquisitions	18,800.00	-1,604,027.49	
		Dispositions	-13,200.00		1,234,888.57
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052	Acquisitions	2,215,000.00	-1,781,513.78	
		Dispositions	-250,000.00		155,222.50
SBVYVGP2	PHILLIPS 66 4.68% DUE 02-15-2045	Acquisitions	400,000.00	-459,464.00	
		Dispositions	-400,000.00		400.00
SBQ0QFQ0	PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052	Acquisitions	365,000.00	-361,820.85	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C723484101	PINNACLE W. CAP CORP COM	Dispositions	-365,000.00		371,259.75
		Acquisitions	22,900.00	-1,671,301.93	
C723787107	PIONEER NAT RES CO COM	Dispositions	-38,200.00		2,650,896.15
		Acquisitions	7,420.00	-1,787,049.42	
SBNNJRJ2	PNC FINL SVCS GROUP INC 6.037% 10-28-2033	Dispositions	-7,420.00		1,821,309.68
		Acquisitions	5,785,000.00	-5,785,000.00	
C693506107	PPG IND INC COM	Dispositions	-3,080,000.00		3,281,219.50
		Acquisitions	5,000.00	-603,617.52	
C742718109	PROCTER & GAMBLE COM NPV	Dispositions	-5,000.00		606,009.61
		Acquisitions	32,600.00	-4,870,526.77	
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	Dispositions	-16,600.00		2,388,343.47
		Acquisitions	1,230,000.00	-998,043.50	
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050	Dispositions	-405,000.00		402,160.95
		Acquisitions	475,000.00	-393,967.20	
C74340W103	PROLOGIS INC COM	Dispositions	-990,000.00		836,239.15
		Acquisitions	17,100.00	-2,176,327.66	
C744320102	PRUDENTIAL FINL INC COM	Dispositions	-17,100.00		2,221,902.37
		Acquisitions	4,900.00	-547,116.83	
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	Dispositions	-16,500.00		1,863,732.60
		Acquisitions	380,000.00	-261,671.80	
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	Dispositions	-780,000.00		661,316.20
		Acquisitions	1,375,000.00	-1,201,033.55	
SBPXW256	PRUDENTIAL FINL INC 5.125% 03-01-2052	Dispositions	-593,000.00		440,201.69
		Acquisitions	575,000.00	-575,000.00	
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Dispositions	-575,000.00		542,127.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74460D109	PUB STORAGE COM	Acquisitions	34,000.00	-2,085,752.52	
		Dispositions	-13,800.00		937,880.68
SBD1DFD6	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	Acquisitions	10,910.00	-3,636,336.67	
		Dispositions	-18,210.00		5,798,975.29
SB8BHNS4	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	Acquisitions	575,000.00	-575,448.50	
		Dispositions	-314,000.00		341,553.50
SBMVX324	PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	Acquisitions	125,000.00	-110,328.75	
		Dispositions	-400,000.00		373,256.00
SBP6MFN2	PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO	Acquisitions	1,471,000.00	-1,107,763.87	
		Dispositions	-200,000.00		151,776.00
SBJBZSV3	PUBLIC SVC CO N H 3.6% DUE 07-01-2049	Acquisitions	575,000.00	-499,922.25	
		Dispositions	-1,140,000.00		1,027,439.15
S9L5766U	PUT BONDOPT CHASUS33 05/05/2022 FNCL 3% 05/13/2020 98.765625 317561W95	Acquisitions	420,000.00	-400,020.60	
		Dispositions	-495,000.00		426,323.70
S9L5765U	PUT BONDOPT CHASUS33 05/05/2022 FNCL 3% 05/13/2020 98.9140625 317541RZ5	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,656.25
S9L58LNU	PUT BONDOPT CHASUS33 05/05/2022 FNCL 3% 05/13/2020 99.1015625 317592YE7	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,187.50
S9L4C97U	PUT BONDOPT CITIUS33 03/07/2022 FNCL 2.5% 03/14/22 100 317556BZ0	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,125.00
S9L4SCMU	PUT BONDOPT CITIUS33 04/06/2022 FNCL 2.5% 04/13/20 98.53125 317533OW2	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,812.50
S9L4SCNU	PUT BONDOPT CITIUS33 04/06/2022 FNCL 2% 04/13/22 96.1992188 317591I72	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,707.03
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,285.16

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L55YUU	PUT BONDOPT CITIUS33 05/05/2022 FNCL 3% 05/13/2020 99.5390625 317589828	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,812.50
S9L4P47U	PUT SWO GBP GSCMUS33 P 1.06% / R 1DSONIA 317U613I2 21/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,144.98
S9L4KH5U	PUT SWO GBP GSCMUS33 P 1.096% / R 1DSONIA 317U534I8 14/02/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		8,364.01
S9L4P49U	PUT SWO GBP GSCMUS33 P 1.101% / R 1DSONIA 317U615I0 21/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,162.04
S9L4UQ1U	PUT SWO GBP GSCMUS33 P 1.175% / R 1DSONIA 317U680I0 28/02/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		9,144.73
S9L8F26U	PUT SWO USD BNPAFRPP P 2.845% / R 1DSOFR 317U0ZZA5 09/16/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,140.00
S9L4XVEU	PUT SWO USD BOFAUS6S P 1.8% / R 1DSOFR 317U708I8 03/02/2022	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		7,205.00
S9L82RZU	PUT SWO USD BOFAUS6S P 3.02% / R 1DSOFR 317U0TBA5 08/18/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,990.00
S9L8THHU	PUT SWO USD BOFAUS6S P 3.33% / R 1DSOFR 317U16GA9 10/07/2022	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		8,600.00
S9L8HD3U	PUT SWO USD CHASUS33 P 2.715% / R 1DSOFR 317U10VA5 09/19/2022	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,785.00
S9L4P18U	PUT SWO USD CITIUS33 P 1.78% / R 1DSOFR 317U610I5 02/22/2022	Acquisitions	850,000.00	0.00	
		Dispositions	-1,700,000.00		14,790.00
S9L4JPZU	PUT SWO USD CITIUS33 P 1.788% / R 1DSOFR 317U503I5 02/14/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,175.00
S9L5EUXU	PUT SWO USD CITIUS33 P 1.93% / R 1DSOFR 317U956I7 03/22/2022	Acquisitions	1,900,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L7AH1U	PUT SWO USD CITIUS33 P 3% / R 1DSOFR 317U0L7A7 07/07/2022	Dispositions	-1,900,000.00		16,625.00
		Acquisitions	1,600,000.00	0.00	
S9L4UP8U	PUT SWO USD GSCMUS33 P 1.8% / R 1DSOFR 317U673I9 02/28/2022	Dispositions	-1,600,000.00		6,088.00
		Acquisitions	2,300,000.00	0.00	
S9L5JU1U	PUT SWO USD GSCMUS33 P 1.859% / R 1DSOFR 317U014O4 04/01/2022	Dispositions	-2,300,000.00		7,015.00
		Acquisitions	5,600,000.00	0.00	
S9L5MRNU	PUT SWO USD GSCMUS33 P 1.86% / R 1DSOFR 317U069O8 04/04/2022	Dispositions	-5,600,000.00		55,440.00
		Acquisitions	1,200,000.00	0.00	
S9L8AQQU	PUT SWO USD GSCMUS33 P 2.85% / R 1DSOFR 317U0XGA1 09/06/2022	Dispositions	-1,200,000.00		11,700.00
		Acquisitions	1,600,000.00	0.00	
S9L8KE8U	PUT SWO USD GSCMUS33 P 2.86% / R 1DSOFR 317U11IA8 09/23/2022	Dispositions	-1,600,000.00		6,400.00
		Acquisitions	800,000.00	0.00	
S9L8MDLU	PUT SWO USD GSCMUS33 P 3.1% / R 1DSOFR 317U12PA8 09/26/2022	Dispositions	-800,000.00		8,000.00
		Acquisitions	1,500,000.00	0.00	
S9L8N91U	PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U13LA0 09/30/2022	Dispositions	-1,500,000.00		7,612.50
		Acquisitions	1,600,000.00	0.00	
S9LXAGAU	PUT SWO USD GSCMUS33 P 3.62% / R 1DSOFR 317U1O7A0 12/30/2022	Dispositions	-1,600,000.00		7,880.00
		Acquisitions	1,100,000.00	0.00	
S9LX9LKU	PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U1NUA6 12/29/2022	Dispositions	-1,100,000.00		5,204.38
		Acquisitions	1,100,000.00	0.00	
S9L4D01U	PUT SWO USD MSCSUS33 P 1.617% / R 1DSOFR 317U418I9 02/07/2022	Dispositions	-1,100,000.00		5,475.25
		Acquisitions	1,700,000.00	0.00	
S9L4CFAU	PUT SWO USD MSCSUS33 P 1.65% / R 1DSOFR 317U370I5 02/04/2022	Dispositions	-1,700,000.00		4,058.75
		Acquisitions	1,500,000.00	0.00	
S9L4WWDU	PUT SWO USD MSCSUS33 P 1.716% / R 1DSOFR 317U696I2 03/01/2022	Dispositions	-1,500,000.00		5,625.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4CBKU	PUT SWO USD MSCSUS33 P 1.785% / R 1DSOFR 317U357I2 02/04/2022	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,950.00
S9L4G07U	PUT SWO USD MSCSUS33 P 1.845% / R 1DSOFR 317U460I6 02/11/2022	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		8,280.00
S9L5BGMU	PUT SWO USD MSCSUS33 P 2.053% / R 1DSOFR 317U925I5 03/16/2022	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,687.50
S9L85T9U	PUT SWO USD MSCSUS33 P 2.85% / R 1DSOFR 317U0V5A7 08/25/2022	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		15,802.50
S9L8BRQU	PUT SWO USD MSCSUS33 P 2.87% / R 1DSOFR 317U0Y5A1 09/06/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		8,075.00
S9L7RXPU	PUT SWO USD MSCSUS33 P 2.93% / R 1DSOFR 317U0RTA0 08/05/2022	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,650.00
S9L79QRU	PUT SWO USD MSCSUS33 P 2.97% / R 1DSOFR 317U0KOA0 07/05/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,375.50
S9L7CYZU	PUT SWO USD NGFPUS33 P 3.02% / R 1DSOFR 317U0M2A0 07/08/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		5,992.50
S9L6QH4U	PUT SWO_CD X GSILGB2X 08/17/2022 CDX.NA.IG.38 317565EF2	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		8,505.00
SBPG3XC0	PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,320.00
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Acquisitions	2,280,000.00	-2,200,335.25	
		Dispositions	-1,180,000.00		1,076,591.85
SBNDB2F9	PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032	Acquisitions	2,920,000.00	-2,136,469.00	
		Dispositions	-610,000.00		535,451.10
		Acquisitions	585,000.00	-583,718.85	
		Dispositions	-585,000.00		572,896.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Acquisitions	1,595,000.00	-1,448,747.35	
		Dispositions	-1,595,804.20		1,332,513.85
		Free Receipt	1,861,000.00	1,855,241.37	
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	1,085,000.00	-756,444.70	
		Dispositions	-847,000.00		718,110.42
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	Acquisitions	2,800,000.00	-2,121,226.00	
		Dispositions	-470,000.00		403,675.00
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	Acquisitions	955,000.00	-870,250.60	
		Dispositions	-1,400,000.00		1,141,849.75
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	Acquisitions	3,603,000.00	-2,782,186.12	
		Dispositions	-695,000.00		569,225.60
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051	Acquisitions	255,000.00	-193,802.55	
		Dispositions	-255,000.00		180,397.20
SBPG3X75	PVTPL CARGILL INC 4.375% 04-22-2052	Acquisitions	1,195,000.00	-1,197,655.25	
		Dispositions	-350,000.00		344,533.00
SBN4FV08	PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	Acquisitions	535,000.00	-446,965.75	
		Dispositions	-945,000.00		772,280.90
SBP6K804	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	Acquisitions	200,000.00	-147,676.00	
		Dispositions	-1,875,000.00		1,608,797.00
C202712BS3	PVTPL COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032	Acquisitions	1,325,000.00	-1,325,000.00	
		Dispositions	-1,325,000.00		1,130,967.00
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	Acquisitions	1,010,000.00	-1,014,232.60	
		Dispositions	-1,010,000.00		1,011,806.40
SBPWCPR0	PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO	Acquisitions	310,000.00	-309,035.90	
		Dispositions	-310,000.00		291,161.30
C29278GBA5	PVTPL ENEL FINANCE INTL NV 7.5% DUE 10-14-2032 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	Acquisitions	1,990,000.00	-1,947,593.10	
		Dispositions	-1,990,000.00		1,992,587.00
SBL56GK1	PVTPL GE HEALTHCARE UK LIMITED 5.905% DUE 11-22-2032 BEO	Acquisitions	3,205,000.00	-3,254,385.00	
		Dispositions	-780,000.00		899,740.50
SBM8BTK1	PVTPL GSK CONSUMER HEALTHCARE 4.0% DUE 03-24-2052 BEO	Acquisitions	840,000.00	-840,000.00	
		Dispositions	-840,000.00		880,294.80
SBP96100	PVTPL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032	Acquisitions	1,315,000.00	-1,193,472.90	
		Dispositions	-665,000.00		552,388.90
SBP960Y7	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	Acquisitions	1,665,000.00	-1,648,566.45	
		Dispositions	-1,665,000.00		1,602,102.30
SBMG9LZ6	PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052	Acquisitions	5,645,000.00	-5,649,303.25	
		Dispositions	-2,645,000.00		2,341,623.30
SBNW0GH7	PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	Acquisitions	4,995,000.00	-4,794,755.10	
		Dispositions	-365,000.00		309,180.55
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052	Acquisitions	6,245,000.00	-5,694,811.59	
		Dispositions	-1,805,000.00		1,551,943.50
SBNW0GN3	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	Acquisitions	10,709,000.00	-9,652,168.43	
		Dispositions	-5,225,000.00		4,185,743.00
SBP4ZF55	PVTPL META PLATFORMS INC 4.45% 08-15-2052	Acquisitions	6,360,000.00	-6,027,147.75	
		Dispositions	-210,000.00		188,529.60
SBMGHHT6	PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	Acquisitions	1,730,000.00	-1,705,457.90	
		Dispositions	-575,000.00		445,895.25
C654744AD3	PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	Acquisitions	1,200,000.00	-1,279,500.00	
		Dispositions	-289,831.79		289,831.79
		Acquisitions	765,000.00	-594,083.52	
		Dispositions	-7,800,000.00		6,210,282.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C62954HAF5	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	Acquisitions	495,000.00	-451,286.55	
		Dispositions	-500,000.00		430,375.00
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Acquisitions	2,205,000.00	-1,572,364.40	
		Dispositions	-2,160,000.00		1,560,437.90
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	Acquisitions	7,421,000.00	-7,164,242.81	
		Dispositions	-771,000.00		691,216.61
SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO	Acquisitions	500,000.00	-491,990.00	
		Dispositions	-140,000.00		127,645.00
C82620KBF9	PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	Acquisitions	250,000.00	-208,412.50	
		Dispositions	-1,220,000.00		1,009,446.60
C78454XAB0	PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	Acquisitions	2,750,000.00	-2,708,750.00	
		Dispositions	-99,263.83		99,263.83
C83368RBK7	PVTPL SOCIETE GENERALE 4.027% 01-21-2043	Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,629,366.90
C902613AJ7	PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-1,530,000.00		1,505,137.50
C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	Acquisitions	5,589,000.00	-5,589,000.00	
		Dispositions	-1,120,000.00		878,413.10
SBMVH0D6	PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO	Acquisitions	685,000.00	-616,301.35	
		Dispositions	-3,735,000.00		3,404,213.90
C747525103	QUALCOMM INC COM	Acquisitions	26,700.00	-3,886,216.48	
		Dispositions	-44,200.00		5,734,892.64
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045	Acquisitions	315,000.00	-325,480.05	
		Dispositions	-1,915,000.00		1,960,240.15
C74758T303	QUALYS INC COM USD0.001	Acquisitions	1,500.00	-190,272.59	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C219798105	QUIDELORTHO CORPORATION COM USD0.001	Dispositions	-1,500.00		183,172.05
		Acquisitions	4,900.00	-489,250.84	
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01	Dispositions	-4,900.00		446,934.84
		Acquisitions	1,300.00	-177,921.25	
C758849103	REGENCY CTRS CORP COM	Dispositions	-1,300.00		182,876.56
		Acquisitions	8,300.00	-527,151.47	
C75886F107	REGENERON PHARMACEUTICALS INC COM	Dispositions	-2,700.00		179,920.33
		Acquisitions	2,010.00	-1,386,954.95	
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Dispositions	-2,770.00		1,805,912.57
		Acquisitions	21,382.00	-2,631,007.22	
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Dispositions	-22,100.00		2,510,797.26
		Acquisitions	14,900.00	-2,140,764.95	
C760759100	REPUBLIC SVCS INC COM	Dispositions	-6,000.00		913,609.93
		Acquisitions	10,300.00	-1,438,312.07	
SBZ0W055	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	Dispositions	-18,900.00		2,417,778.73
		Acquisitions	285,000.00	-333,982.95	
C76680R206	RINGCENTRAL INC CL A CL A	Dispositions	-260,000.00		249,412.80
		Acquisitions	36,254.00	-2,157,319.10	
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051	Dispositions	-36,254.00		1,355,097.46
		Acquisitions	200,000.00	-140,824.00	
C749607107	RLI CORP COM	Dispositions	-152,000.00		130,426.64
		Acquisitions	4,800.00	-611,768.71	
C773903109	ROCKWELL AUTOMATION	Dispositions	-1,500.00		185,958.87
		Acquisitions	1,800.00	-352,192.50	
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	Dispositions	-1,800.00		361,013.23

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZGJZ8	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	Acquisitions	170,000.00	-170,459.00	
		Dispositions	-1,160,000.00		912,417.06
SBJYSCK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	Acquisitions	695,000.00	-581,453.20	
		Dispositions	-970,000.00		855,335.05
C77543R102	ROKU INC COM CL A COM CL A	Acquisitions	230,000.00	-188,176.80	
		Dispositions	-265,000.00		257,415.70
C778296103	ROSS STORES INC COM	Acquisitions	4,900.00	-816,061.60	
		Dispositions	-4,900.00		618,392.85
CG7709Q104	ROYALTY PHARMA PLC COM USD0.0001 CLASS A	Acquisitions	4,500.00	-425,544.30	
		Dispositions	-19,200.00		1,744,197.21
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	Acquisitions	16,500.00	-681,159.54	
		Dispositions	-16,500.00		713,509.78
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	Acquisitions	830,000.00	-812,437.20	
		Dispositions	-830,000.00		618,173.70
C844741108	S.W. AIRL CO COM	Acquisitions	655,000.00	-650,729.40	
		Dispositions	-1,655,000.00		1,633,170.80
C78409V104	S&P GLOBAL INC COM	Acquisitions	9,400.00	-347,128.90	
		Dispositions	-9,400.00		371,267.99
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049	Acquisitions	1,400.00	-569,818.13	
		Dispositions	-3,990.00		1,568,216.44
C78709Y105	SAIA INC COM STK	Acquisitions	730,000.00	-605,036.10	
		Dispositions	-485,000.00		386,763.25
C79466L302	SALESFORCE INC COM USD0.001	Acquisitions	4,770.00	-1,202,363.68	
		Dispositions	-4,770.00		1,063,532.22
		Acquisitions	17,530.00	-3,080,071.66	
		Dispositions	-19,690.00		3,380,409.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	Acquisitions	700,000.00	-525,175.00	
		Dispositions	-480,000.00		339,249.60
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	1,480,000.00	-1,097,153.50	
		Dispositions	-1,860,000.00		1,268,654.30
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Acquisitions	1,029,000.00	-612,450.51	
		Dispositions	-1,699,000.00		1,232,200.64
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A	Acquisitions	13,320.00	-4,187,683.25	
		Dispositions	-12,460.00		3,720,352.26
C806857108	SCHLUMBERGER LTD COM COM	Acquisitions	52,000.00	-2,652,512.39	
		Dispositions	-5,600.00		224,006.20
CG7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	Acquisitions	4,200.00	-355,185.52	
		Dispositions	-6,400.00		587,400.18
C816300107	SELECTIVE INS GROUP INC COM	Acquisitions	4,700.00	-370,592.27	
		Dispositions	-4,700.00		364,446.13
C817565104	SERVICE CORP INTL COM	Acquisitions	10,300.00	-658,754.72	
		Dispositions	-10,300.00		715,966.68
C81762P102	SERVICENOW INC COM USD0.001	Acquisitions	8,040.00	-3,553,748.96	
		Dispositions	-10,960.00		5,247,541.16
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	475,000.00	-325,202.85	
		Dispositions	-990,000.00		852,882.75
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	750,000.00	-605,984.25	
		Dispositions	-230,000.00		164,153.30
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Acquisitions	730,000.00	-778,968.80	
		Dispositions	-245,000.00		204,925.35
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051	Acquisitions	420,000.00	-289,660.15	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPLQR99	SHERWIN-WILLIAMS CO 2.9% 06-15-2052	Dispositions	-1,690,000.00		1,492,110.60
		Acquisitions	2,355,000.00	-1,620,645.52	
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Dispositions	-1,460,000.00		1,071,528.10
		Acquisitions	225,000.00	-175,905.00	
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Dispositions	-537,000.00		421,323.39
		Acquisitions	300,000.00	-318,258.00	
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Dispositions	-300,000.00		238,842.00
		Acquisitions	695,000.00	-516,919.50	
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050	Dispositions	-440,000.00		341,184.60
		Acquisitions	300,000.00	-247,782.00	
C828806109	SIMON PROPERTY GROUP INC COM	Dispositions	-295,000.00		250,183.60
		Acquisitions	1,700.00	-217,400.25	
C83088M102	SKYWORKS SOLUTIONS INC COM	Dispositions	-1,700.00		225,751.00
		Acquisitions	9,800.00	-1,011,635.50	
C78442P106	SLM CORP COM	Dispositions	-7,600.00		859,242.60
		Acquisitions	19,000.00	-290,442.87	
C832696405	SMUCKER J M CO COM NEW	Dispositions	-63,600.00		1,064,688.98
		Acquisitions	8,800.00	-1,211,208.99	
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	Dispositions	-8,800.00		1,271,303.04
		Acquisitions	710,000.00	-741,755.40	
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	Dispositions	-710,000.00		616,975.50
		Acquisitions	605,000.00	-596,484.90	
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	Dispositions	-200,000.00		189,150.00
		Acquisitions	1,155,000.00	-1,150,691.85	
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045	Dispositions	-215,000.00		232,829.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C848637104	SPLUNK INC COMSTK COM USD0.001	Acquisitions	305,000.00	-268,244.45	
		Dispositions	-625,000.00		565,012.50
CL8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025	Acquisitions	21,100.00	-2,067,092.59	
		Dispositions	-21,100.00		1,895,279.87
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM	Acquisitions	18,700.00	-1,604,993.43	
		Dispositions	-6,800.00		729,915.92
SBNVW3L7	ST STR CORPORATION FIXED 4.164% DUE 08-04-2033	Acquisitions	14,100.00	-1,029,740.27	
		Dispositions	-30,738.00		2,220,398.36
C855244109	STARBUCKS CORP COM	Acquisitions	665,000.00	-665,000.00	
		Dispositions	-665,000.00		648,481.40
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	7,100.00	-625,063.32	
		Dispositions	-7,100.00		576,350.82
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	690,000.00	-677,977.90	
		Dispositions	-600,000.00		567,450.00
SBNYF3Z7	STARBUCKS CORP 3% 02-14-2032	Acquisitions	280,000.00	-274,162.00	
		Dispositions	-280,000.00		218,666.00
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	1,245,000.00	-1,242,646.95	
		Dispositions	-1,245,000.00		1,061,101.05
C858119100	STEEL DYNAMICS INC COM	Acquisitions	890,000.00	-855,087.40	
		Dispositions	-170,000.00		156,916.80
C86562MCQ1	SUMITOMO MITSUI 3.05% DUE 01-14-2042	Acquisitions	7,200.00	-433,512.28	
		Dispositions	-23,800.00		1,753,967.78
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	640,000.00	-640,000.00	
		Dispositions	-640,000.00		622,482.30
		Acquisitions	460,000.00	-439,348.50	
		Dispositions	-630,000.00		578,724.30

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C871607107	SYNOPSIS INC COM	Acquisitions	17,700.00	-5,445,548.62	
		Dispositions	-12,810.00		4,165,556.51
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW	Acquisitions	12,100.00	-431,801.30	
		Dispositions	-12,100.00		521,711.73
C871829107	SYSCO CORP COM	Acquisitions	10,900.00	-900,538.33	
		Dispositions	-23,800.00		1,991,791.56
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050	Acquisitions	260,000.00	-238,802.20	
		Dispositions	-260,000.00		191,737.00
SBNZHQV9	SYSCO CORPORATION 3.15% 12-14-2051	Acquisitions	255,000.00	-223,201.50	
		Dispositions	-660,000.00		519,216.60
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051	Acquisitions	630,000.00	-485,006.50	
		Dispositions	-205,000.00		156,347.35
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	Acquisitions	9,800.00	-1,225,515.85	
		Dispositions	-9,800.00		1,203,257.25
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	1,895,000.00	-1,530,073.55	
		Dispositions	-1,995,000.00		1,643,867.95
SBP9RBG9	TAMPA ELEC CO 5% DUE 07-15-2052	Acquisitions	515,000.00	-514,361.40	
		Dispositions	-305,000.00		314,203.60
C876030107	TAPESTRY INC COM USD0.01	Acquisitions	64,200.00	-2,202,718.62	
		Dispositions	-106,300.00		3,547,837.67
C87612E106	TARGET CORP COM STK	Acquisitions	6,800.00	-1,144,226.28	
		Dispositions	-26,220.00		5,220,614.53
SBN95W88	TARGET CORP SR NT 2.95% 01-15-2052	Acquisitions	3,134,000.00	-2,754,530.66	
		Dispositions	-2,479,000.00		2,070,571.92
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	256,000.00	-256,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Dispositions	-256,000.00		256,000.00
		Acquisitions	520,000.00	-520,000.00	
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	Dispositions	-520,000.00		520,000.00
		Acquisitions	260,000.00	-260,000.00	
CH84989104	TE CONNECTIVITY LTD	Dispositions	-260,000.00		260,000.00
		Acquisitions	5,200.00	-611,382.58	
C87971MBW2	TELUS CORP TCN 3.4% 05-13-2032	Dispositions	-5,200.00		605,173.91
		Acquisitions	3,040,000.00	-3,031,275.20	
C88160R101	TESLA INC COM USD0.001	Dispositions	-2,115,000.00		1,906,488.25
		Acquisitions	13,843.00	-9,985,033.50	
C882508104	TEXAS INSTRUMENTS INC COM	Dispositions	-7,006.00		1,500,037.49
		Free Receipt	19,326.00		
C882681109	TEXAS ROADHOUSE INC COMMON STOCK	Acquisitions	14,200.00	-2,386,565.58	
		Dispositions	-42,500.00		7,251,464.91
C125523100	THE CIGNA GROUP	Acquisitions	21,300.00	-1,958,552.73	
		Dispositions	-18,700.00		1,613,804.33
C883556102	THERMO FISHER CORP	Acquisitions	17,440.00	-4,465,080.65	
		Dispositions	-18,520.00		5,040,746.86
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	Acquisitions	3,070.00	-1,710,453.61	
		Dispositions	-2,420.00		1,299,738.01
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047	Acquisitions	513,000.00	-399,786.73	
		Dispositions	-237,000.00		186,604.32
C891092108	TORO CO COM	Acquisitions	960,000.00	-937,198.00	
		Dispositions	-185,000.00		161,270.05
		Acquisitions	13,900.00	-1,377,689.78	
		Dispositions	-20,600.00		1,817,981.21

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C89115A2E1	TORONTO DOMINION BK 4.456% 06-08-2032	Acquisitions	1,220,000.00	-1,220,000.00	
		Dispositions	-1,220,000.00		1,196,721.65
C89114TZV7	TORONTO-DOMINION BANK TRANCHE # TR 00572VAR DTD 3.2% 03-10-2032	Acquisitions	815,000.00	-813,410.75	
		Dispositions	-815,000.00		798,512.55
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	Acquisitions	575,000.00	-468,740.95	
		Dispositions	-760,000.00		746,331.60
SBK4NRZ8	TOTAL CAP INTL 3.461% DUE 07-12-2049	Acquisitions	530,000.00	-414,088.20	
		Dispositions	-300,000.00		254,262.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	8,300.00	-1,696,259.21	
		Dispositions	-8,300.00		1,808,880.70
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Acquisitions	27,700.00	-4,260,891.37	
		Dispositions	-12,100.00		1,716,847.12
SBF4YFP2	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	Acquisitions	520,000.00	-441,516.40	
		Dispositions	-360,000.00		320,040.00
C89400J107	TRANSUNION COM	Acquisitions	1,300.00	-135,920.55	
		Dispositions	-4,961.00		471,330.12
C89417E109	TRAVELERS COS INC COM STK	Acquisitions	17,500.00	-2,943,643.93	
		Dispositions	-13,500.00		2,475,684.23
C896288107	TRINET GROUP INC COM USD0.000025	Acquisitions	6,000.00	-467,328.31	
		Dispositions	-6,000.00		515,925.86
SBQ83W39	TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	Acquisitions	1,620,000.00	-1,620,000.00	
		Dispositions	-1,620,000.00		1,746,943.20
SBPDWKB8	TSMC ARIZONA CORP 4.5% 04-22-2052	Acquisitions	2,405,000.00	-2,399,492.55	
		Dispositions	-1,370,000.00		1,132,710.24
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032	Acquisitions	9,600,000.00	-9,153,946.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C90138F102	TWILIO INC CL A CL A	Dispositions	-7,200,000.00		6,869,986.68
		Acquisitions	2,600.00	-422,954.87	
C902494103	TYSON FOODS INC CL A COM (DELAWARE)	Dispositions	-2,600.00		382,657.35
		Acquisitions	13,500.00	-1,196,485.36	
SBM9WJ58	U S BANCORP 5.85% 10-21-2033	Dispositions	-20,900.00		1,797,697.26
		Acquisitions	1,370,000.00	-1,370,000.00	
C902681105	UGI CORP NEW COM	Dispositions	-850,000.00		870,792.80
		Acquisitions	26,086.00	-994,157.07	
C90384S303	ULTA BEAUTY INC COM STK USD0.01	Dispositions	-26,086.00		965,114.98
		Acquisitions	6,120.00	-2,523,586.17	
SBMHZRF5	UNION ELEC CO 2.625% DUE 03-15-2051	Dispositions	-5,120.00		2,110,546.41
		Acquisitions	240,000.00	-178,123.20	
SBM8T585	UNION ELECTRIC CO 3.9% DUE 04-01-2052	Dispositions	-255,000.00		238,957.95
		Acquisitions	1,580,000.00	-1,589,029.80	
SBMDQFY7	UNION PAC CORP FIXED 5.15% DUE 01-20-2063	Dispositions	-680,000.00		524,089.60
		Acquisitions	950,000.00	-924,810.45	
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050	Dispositions	-742,000.00		701,599.22
		Acquisitions	1,970,000.00	-1,595,735.35	
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053	Dispositions	-1,785,000.00		1,480,122.71
		Acquisitions	3,590,000.00	-3,136,963.05	
SBNHS0H4	UNION PAC CORP 3.55% DUE 05-20-2061	Dispositions	-2,465,000.00		1,936,795.90
		Acquisitions	780,000.00	-757,099.20	
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Dispositions	-2,775,000.00		2,324,612.40
		Acquisitions	980,000.00	-805,827.40	
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072	Dispositions	-1,055,000.00		1,022,086.65
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNYF3T1	UNION PACIFIC CORP 2.8% 02-14-2032	Acquisitions	315,000.00	-314,165.25	
		Dispositions	-315,000.00		317,088.45
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	975,000.00	-971,031.75	
		Dispositions	-975,000.00		970,378.50
C911312106	UNITED PARCEL SVC INC CL B	Acquisitions	795,000.00	-835,101.45	
		Dispositions	-1,035,000.00		1,019,017.10
C911363109	UNITED RENTALS INC COM	Acquisitions	3,400.00	-623,963.29	
		Dispositions	-3,400.00		606,800.16
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031	Acquisitions	510.00	-145,046.55	
		Dispositions	-510.00		149,909.85
C91324P102	UNITEDHEALTH GROUP INC COM	Acquisitions	10,000,000.00	-9,931,303.35	
		Dispositions	-7,500,000.00		7,458,467.30
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	9,930.00	-4,985,572.32	
		Dispositions	-4,820.00		2,447,419.13
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	1,285,000.00	-1,155,197.95	
		Dispositions	-345,000.00		337,623.90
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	Acquisitions	925,000.00	-663,656.34	
		Dispositions	-2,170,000.00		1,882,575.70
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	980,000.00	-687,548.70	
		Dispositions	-1,342,000.00		1,131,384.84
SBNKBTZ1	UNITEDHEALTH GROUP INC 4.2% 05-15-2032	Acquisitions	1,200,000.00	-935,949.85	
		Dispositions	-1,660,000.00		1,611,292.60
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	1,010,000.00	-1,007,394.20	
		Dispositions	-1,010,000.00		1,010,316.65
		Acquisitions	6,550,000.00	-6,539,180.05	
		Dispositions	-1,960,000.00		1,918,185.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	Acquisitions	2,730,000.00	-2,733,432.45	
		Dispositions	-1,730,000.00		1,698,796.25
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	Acquisitions	170,000.00	-150,052.20	
		Dispositions	-170,000.00		152,105.80
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	Acquisitions	200,000.00	-186,832.00	
		Dispositions	-200,000.00		188,466.00
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	635,000.00	-695,342.60	
		Dispositions	-325,000.00		387,409.75
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Acquisitions	3,170,000.00	-3,165,257.20	
		Dispositions	-1,625,000.00		1,660,605.25
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Acquisitions	5,870,000.00	-5,894,320.50	
		Dispositions	-470,000.00		518,792.05
SB2PPW63	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	Acquisitions	205,000.00	-298,348.80	
		Dispositions	-205,000.00		292,190.60
SBG49598	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	Acquisitions	430,000.00	-510,345.90	
		Dispositions	-840,000.00		1,177,741.10
SBYYHTX0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	Acquisitions	715,000.00	-657,731.00	
		Dispositions	-760,000.00		647,292.00
C91347P105	UNIVERSAL DISPLAY CORP COM	Acquisitions	2,600.00	-270,574.28	
		Dispositions	-2,600.00		299,131.68
C912008109	US FOODS HLDG CORP COM	Acquisitions	23,000.00	-799,899.28	
		Dispositions	-23,000.00		736,351.95
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	Acquisitions	285,000.00	-375,268.05	
		Dispositions	-255,000.00		365,302.80
C91879Q109	VAIL RESORTS INC COM	Acquisitions	11,040.00	-2,759,179.61	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Dispositions	-11,040.00		2,550,695.95
		Acquisitions	840,000.00	-837,694.75	
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Dispositions	-435,000.00		540,884.70
		Acquisitions	1,255,000.00	-1,449,304.50	
C91913Y100	VALERO ENERGY CORP COM STK NEW	Dispositions	-2,320,000.00		2,527,224.40
		Acquisitions	39,234.00	-3,972,951.24	
SBMXWZG7	VALERO ENERGY CORP NEW ISSUE 30YR	Dispositions	-24,500.00		2,706,760.48
		Acquisitions	905,000.00	-813,305.45	
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051	Dispositions	-640,000.00		519,556.40
		Acquisitions	180,000.00	-171,756.00	
C92047W101	VALVOLINE INC COM	Dispositions	-330,000.00		251,615.10
		Acquisitions	6,600.00	-193,660.50	
C922475108	VEEVA SYS INC CL A COM CL A COM	Dispositions	-6,600.00		221,076.14
		Acquisitions	11,600.00	-2,054,477.21	
C92343V104	VERIZON COMMUNICATIONS COM	Dispositions	-7,920.00		1,519,120.46
		Acquisitions	83,700.00	-3,668,504.58	
SBMV8VC5	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	Dispositions	-82,000.00		4,200,792.64
		Acquisitions	2,665,000.00	-2,113,276.65	
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Dispositions	-2,065,000.00		1,634,401.15
		Acquisitions	655,000.00	-573,747.25	
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Dispositions	-655,000.00		573,838.95
		Acquisitions	290,000.00	-175,371.70	
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Dispositions	-3,625,000.00		2,492,240.00
		Acquisitions	1,290,000.00	-915,350.95	
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	Dispositions	-765,000.00		506,024.45

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	820,000.00	-772,989.00	
		Dispositions	-600,000.00		503,856.00
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Acquisitions	2,235,000.00	-1,912,672.65	
		Dispositions	-4,045,000.00		3,527,234.30
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	Acquisitions	1,550,000.00	-1,384,682.50	
		Dispositions	-7,378,000.00		6,249,254.96
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031	Acquisitions	1,250,000.00	-1,050,489.35	
		Dispositions	-3,420,000.00		2,832,200.08
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,100,000.00	-1,806,203.40	
		Dispositions	-2,100,000.00		1,707,907.20
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040	Acquisitions	215,000.00	-163,339.80	
		Dispositions	-215,000.00		159,809.50
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,325,000.00	-1,124,342.00	
		Dispositions	-1,815,000.00		1,544,776.60
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001	Acquisitions	10,303.00	-3,074,658.49	
		Dispositions	-14,530.00		3,531,352.29
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	80,200.00	-984,512.94	
		Dispositions	-51,900.00		707,516.36
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	Acquisitions	860,000.00	-767,883.95	
		Dispositions	-2,076,000.00		1,592,375.04
C92556V106	VIATRIS INC	Acquisitions	210,000.00	-229,425.00	
		Dispositions	-2,763,000.00		2,821,814.59
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040	Acquisitions	104,500.00	-1,051,683.44	
		Dispositions	-40,300.00		418,920.34
		Acquisitions	420,000.00	-361,951.80	
		Dispositions	-260,000.00		270,740.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	Acquisitions	670,000.00	-568,169.05	
		Dispositions	-595,000.00		426,522.10
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	131,600.00	-2,948,351.72	
		Dispositions	-159,945.00		3,862,713.21
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	735,000.00	-662,847.20	
		Dispositions	-1,645,000.00		1,674,320.55
SBG496M8	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	Acquisitions	545,000.00	-541,402.25	
		Dispositions	-450,000.00		454,789.00
C931142103	WALMART INC COM	Acquisitions	1,700.00	-231,644.44	
		Dispositions	-51,300.00		7,090,208.18
SBMDP812	WALMART INC NT 2.65% 09-22-2051	Acquisitions	365,000.00	-347,633.30	
		Dispositions	-2,020,000.00		1,709,700.75
C254687106	WALT DISNEY CO	Acquisitions	26,500.00	-3,206,714.13	
		Dispositions	-43,100.00		4,274,982.74
C934423104	WARNER BROS DISCOVERY INC	Dispositions	-51,213.83		1,229,747.47
		Free Receipt	51,213.83	1,350,785.20	
C934550203	WARNER MUSIC GROUP CORP CL A CL A	Acquisitions	19,012.00	-611,195.27	
		Dispositions	-19,012.00		550,025.46
SBMFTGB8	WASHINGTON UNIV 4.349% DUE 04-15-2122	Acquisitions	745,000.00	-745,000.00	
		Dispositions	-745,000.00		646,339.65
C94106B101	WASTE CONNECTIONS INC COM	Acquisitions	10,500.00	-1,292,541.00	
		Dispositions	-10,500.00		1,345,410.88
SBMWPSH9	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	Acquisitions	155,000.00	-123,525.70	
		Dispositions	-345,000.00		348,594.90
SBNVX3L0	WASTE MANAGEMENT INC 4.15% 04-15-2032	Acquisitions	1,890,000.00	-1,887,165.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C94106L109	WASTE MGMT INC DEL COM STK	Dispositions	-1,890,000.00		1,873,361.30
		Acquisitions	12,100.00	-1,751,047.79	
C941848103	WATERS CORP COM	Dispositions	-12,100.00		1,957,738.04
		Acquisitions	2,410.00	-748,088.71	
C92939U106	WEC ENERGY GROUP INC COM	Dispositions	-4,540.00		1,512,176.58
		Acquisitions	4,900.00	-481,055.27	
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	Dispositions	-16,800.00		1,744,191.76
		Acquisitions	3,055,000.00	-2,499,493.15	
SBLD7GV7	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	Dispositions	-1,960,000.00		1,567,849.65
		Acquisitions	605,000.00	-564,304.95	
C95000U3B7	WELLS FARGO & CO MEDIUM TERM SR NTS VAR RT 07-25-2032	Dispositions	-605,000.00		544,439.50
		Acquisitions	4,445,000.00	-4,473,226.90	
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Dispositions	-4,445,000.00		4,205,205.15
		Acquisitions	2,400,000.00	-2,308,912.45	
SBP6P605	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	Dispositions	-1,535,000.00		1,590,939.45
		Acquisitions	11,740,000.00	-11,515,147.70	
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Dispositions	-2,425,000.00		2,213,424.10
		Acquisitions	927,000.00	-912,482.23	
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Dispositions	-2,000,000.00		1,812,262.85
		Acquisitions	750,000.00	-638,229.20	
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Dispositions	-260,000.00		239,574.40
		Acquisitions	700,000.00	-607,281.40	
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Dispositions	-635,000.00		653,615.25
		Acquisitions	690,000.00	-697,115.05	
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Dispositions	-1,260,000.00		1,208,304.85
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	760,000.00	-679,579.50	
		Dispositions	-725,000.00		752,678.40
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	625,000.00	-535,332.50	
		Dispositions	-1,172,000.00		1,349,432.98
C957638109	WESTERN ALLIANCE BANCORPORATION COM	Acquisitions	6,522.00	-2,122,127.40	
		Dispositions	-9,555.00		3,281,819.41
C959802109	WESTERN UNION CO	Acquisitions	14,600.00	-866,871.98	
		Dispositions	-7,600.00		508,408.68
C961214EG4	WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	Acquisitions	23,700.00	-342,049.20	
		Dispositions	-23,700.00		327,941.23
C96145D105	WESTROCK CO COM	Acquisitions	270,000.00	-241,631.10	
		Dispositions	-230,000.00		178,376.50
SBLD7GY0	WEYERHAEUSER CO SR NT 4% 03-09-2052	Acquisitions	10,400.00	-477,761.49	
		Dispositions	-10,400.00		437,277.06
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052	Acquisitions	720,000.00	-707,622.30	
		Dispositions	-175,000.00		168,917.00
SBNJZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044	Acquisitions	2,725,000.00	-2,695,680.20	
		Dispositions	-2,180,000.00		2,023,296.40
SBGLQSZ9	WILLIAMS COS INC 5.75% DUE 06-24-2044	Acquisitions	285,000.00	-320,103.45	
		Dispositions	-137,000.00		141,044.24
C969904101	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	Acquisitions	445,000.00	-409,248.70	
		Dispositions	-445,000.00		389,704.30
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115	Acquisitions	16,100.00	-2,140,353.80	
		Dispositions	-18,700.00		2,387,640.44
		Acquisitions	8,200.00	-1,917,715.76	
		Dispositions	-10,800.00		2,361,768.31

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CM98068105	WIX.COM LTD COM ILS0.01	Acquisitions	2,300.00	-196,219.10	
		Dispositions	-2,300.00		202,127.08
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	19,400.00	-3,552,423.65	
		Dispositions	-17,960.00		2,984,698.31
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	1,287,000.00	-1,469,263.35	
		Dispositions	-670,000.00		832,452.90
C98389B100	XCEL ENERGY INC COM	Acquisitions	29,900.00	-2,197,810.94	
		Dispositions	-16,600.00		1,177,576.22
SBMYP1W3	XCEL ENERGY INC 4.6% 06-01-2032	Acquisitions	535,000.00	-534,807.40	
		Dispositions	-535,000.00		539,280.00
C983793100	XPO INC COM	Acquisitions	35,463.00	-2,053,785.55	
		Dispositions	-43,063.00		2,410,025.37
C98419M100	XYLEM INC COM	Acquisitions	21,600.00	-1,930,964.70	
		Dispositions	-16,800.00		1,599,198.87
C989207105	ZEBRA TECHNOLOGIES CORP CL A	Acquisitions	10,511.00	-3,845,633.53	
		Dispositions	-3,040.00		1,296,622.80
C989701107	ZIONS BANCORPORATION N A	Acquisitions	6,700.00	-375,527.75	
		Dispositions	-6,700.00		379,537.55
C98978V103	ZOETIS INC COM USD0.01 CL 'A'	Acquisitions	22,900.00	-4,258,199.67	
		Dispositions	-20,300.00		3,185,318.82
C98980F104	ZOOMINFO TECHNOLOGIES INC COM USD0.01	Acquisitions	12,100.00	-527,170.73	
		Dispositions	-12,100.00		499,646.49
C98980G102	ZSCALER INC COM	Acquisitions	4,100.00	-513,447.39	
		Dispositions	-4,100.00		571,688.85
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	37,325.00	-1,891,830.27	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88579Y101	3M CO COM	Dispositions	-25,000.00		1,163,151.43
		Acquisitions	14,100.00	-1,809,333.77	
		Dispositions	-14,700.00		2,272,972.17
SBK4H0D9	3M CO 3.25% DUE 08-26-2049	Acquisitions	890,000.00	-798,773.50	
		Dispositions	-235,000.00		179,065.30

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	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 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	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 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	151	318,271,797.74			0.00	318,271,797.74	318,271,797.74
	Total dispositions	129		358,694,438.42		0.00	358,694,438.42	358,694,438.42
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	354	422,015,212.62			0.00	422,015,212.62	422,015,212.62
	Total dispositions	241		364,352,688.22		0.00	364,352,688.22	364,352,688.22
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	Total acquisitions	212	199,662,572.17			0.00	199,662,572.17	199,662,572.17
	Total dispositions	192		177,188,348.59		0.00	177,453,701.23	177,188,348.59
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	52	1,162,186,600.81			0.00	1,162,186,600.81	1,162,186,600.81
	Total dispositions	52		1,161,453,125.00		0.00	1,184,003,565.52	1,161,453,125.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	24	231,757,612.53			0.00	231,757,612.53	231,757,612.53
	Total dispositions	25		235,630,803.51		0.00	244,109,380.91	235,630,803.51
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	37	540,434,498.02			0.00	540,434,498.02	540,434,498.02
	Total dispositions	37		540,204,875.00		0.00	549,264,307.60	540,204,875.00
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	301	317,686,567.40			0.00	317,686,567.40	317,686,567.40
	Total dispositions	290		319,460,568.68		0.00	327,824,422.23	319,460,568.68
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	Total acquisitions	241	403,199,054.78			0.00	403,199,054.78	403,199,054.78
	Total dispositions	219		365,125,150.85		0.00	369,005,421.05	365,125,150.85
US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WVFO	Total acquisitions	32	204,853,462.50			0.00	205,788,554.14	204,853,462.50
	Total dispositions	32		204,797,856.83		0.00	204,761,187.37	204,797,856.83
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	26	221,880,735.75			0.00	221,880,735.75	221,880,735.75

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
Total dispositions	21		200,770,537.50		0.00	205,597,276.65	200,770.537.50

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	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 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

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 2022 This Form is Open to Public Inspection
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

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

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

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

Part I	Basic Information
1 Enter the valuation date: Month 01 Day 01 Year 2022	
2 Assets:	
a Market value	2a 7,193,231,525
b Actuarial value	2b 6,979,899,494
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants 8,591 (2) Vested Funding Target 3,898,723,070 (3) Total Funding Target 3,898,723,070
b For terminated vested participants.....	1,204 118,970,782 118,970,782
c For active participants	3,901 1,552,317,304 1,635,286,789
d Total.....	13,696 5,570,011,156 5,652,980,641
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 5.45%
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a 90,223,936
b Expected plan-related expenses	6b 12,661,000
c Total (line 6a + line 6b)	6c 102,884,936

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>	09/20/2023
	Signature of actuary	Date
BRIAN P. LEVINE	Type or print name of actuary	2306424
Aon Consulting, Inc.	Firm name	Most recent enrollment number
		214-989-2661
		Telephone number (including area code)
MSC #17849 PO Box 803507 Dallas TX 75380	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) 2022
v. 220413

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	795,536,199
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	148,459,099
9	Amount remaining (line 7 minus line 8)	0	647,077,100
10	Interest on line 9 using prior year's actual return of <u>4.54</u> %	0	29,377,300
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		94,937,910
	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>5.63</u> %		5,345,004
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		100,282,914
	d Portion of (c) to be added to prefunding balance		100,282,914
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	776,737,314

Part III		Funding Percentages	
14	Funding target attainment percentage	14	109.73 %
15	Adjusted funding target attainment percentage	15	123.47 %
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	102.14 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV		Contributions and Liquidity Shortfalls			
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/17/2023	45,270,000	0			
Totals ▶			18(b)	45,270,000	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 42,273,765
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

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost		
21	Discount rate:		
a	Segment rates:	<div style="display: flex; justify-content: space-around;"> <div>1st segment: 4.75 %</div> <div>2nd segment: 5.18 %</div> <div>3rd segment: 5.92 %</div> </div>	☐ 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	Demographic and benefit information		
a	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
b	Is the plan required to provide a projection of expected benefit payments? 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	102,884,936
b	Excess assets, if applicable, but not greater than line 31a	31b	102,884,936
32	Amortization installments:	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
	Carryover balance	Prefunding balance	Total balance
35	Balances elected for use to offset funding requirement	0	0
36	Additional cash requirement (line 34 minus line 35)		36
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37
			42,273,765
38	Present value of excess contributions for current year (see instructions)		
a	Total (excess, if any, of line 37 over line 36)	38a	42,273,765
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39
40	Unpaid minimum required contributions for all years		40
			0
Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)		
41	If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☐ 2021		

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2022

Date	Amount	Days to Discount to 1/1/2022 at 5.45%	Interest Adjusted Contribution
April 17, 2023	<u>\$ 45,270,000</u>	471	<u>\$ 42,273,765</u>
Total Contribution	\$ 45,270,000		\$ 42,273,765

Schedule SB Attachment (Form 5500)—2022 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	3,562	56.07	91.31%
PSP	339	55.93	8.69%
	3,901		
Weighted Average Retirement Age			56.06

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected return on assets assumption from 4.25% for the 2021 plan year to 4.75% for the 2022 plan year.

This change was made to better reflect the anticipated plan experience. This assumption change did not reduce the funding shortfall by more than the applicable threshold: as such, approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26a—Schedule of Active Participant Data as of January 1, 2022

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										
30-34			2	35 \$114,077	1					
35-39			3	105 \$140,598	104 \$132,187	2				
40-44			4	107 \$143,779	370 \$151,091	88 \$151,797	8			
45-49			4	86 \$125,425	307 \$154,059	178 \$161,148	18	2		
50-54		1	5	52 \$124,997	239 \$139,468	242 \$158,877	82 \$180,292	36 \$152,842		
55-59		2	10	51 \$102,528	271 \$128,631	184 \$146,229	156 \$176,540	151 \$176,141	53 \$162,617	
60-64			3	45 \$114,259	162 \$121,213	117 \$137,513	86 \$159,983	139 \$175,144	106 \$173,123	30 \$151,120
65-69			1	14 \$107,618	38 \$107,618	30 \$134,760	16	18	36 \$185,771	39 \$158,215
70+			2	9	5	11	7	7	9	12

N-3,901

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26b—Schedule Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	10,293,562	0	344,630,038	354,923,601
2023	27,019,103	685,374	338,248,306	365,952,783
2024	42,293,159	1,485,043	331,595,828	375,374,030
2025	56,181,505	2,123,728	324,672,035	382,977,268
2026	68,486,239	3,065,653	317,472,713	389,024,605
2027	79,323,205	3,855,354	309,989,959	393,168,518
2028	89,016,231	4,500,514	302,213,381	395,730,126
2029	97,465,212	5,127,011	294,131,700	396,723,923
2030	104,863,708	5,734,938	285,733,792	396,332,438
2031	111,478,348	6,374,674	277,010,098	394,863,120
2032	117,006,092	7,215,753	267,954,329	392,176,174
2033	121,987,271	7,755,345	258,564,760	388,307,375
2034	126,431,986	8,474,551	248,844,901	383,751,438
2035	130,215,206	8,877,273	238,803,934	377,896,413
2036	133,633,877	9,373,936	228,456,223	371,464,036
2037	136,350,634	9,871,033	217,819,857	364,041,523
2038	138,743,838	10,301,749	206,916,854	355,962,441
2039	140,778,426	10,939,745	195,775,309	347,493,481
2040	142,445,209	11,312,271	184,430,119	338,187,598
2041	143,776,742	11,769,687	172,923,477	328,469,906
2042	144,287,647	12,323,851	161,304,719	317,916,217
2043	144,414,559	12,725,180	149,630,448	306,770,188
2044	144,231,333	12,985,851	137,964,899	295,182,083
2045	143,335,243	13,340,362	126,379,936	283,055,541
2046	141,734,440	13,555,979	114,954,985	270,245,404
2047	139,414,462	13,656,781	103,775,936	256,847,179
2048	136,446,358	13,617,221	92,932,547	242,996,127
2049	132,952,389	13,434,044	82,515,201	228,901,634
2050	128,828,794	13,109,966	72,611,172	214,549,933
2051	124,205,228	12,823,870	63,300,450	200,329,549
2052	119,155,985	12,432,627	54,651,720	186,240,332
2053	113,726,118	12,013,618	46,718,731	172,458,467
2054	108,054,010	11,556,354	39,537,293	159,147,657
2055	102,172,913	11,064,357	33,123,870	146,361,140
2056	96,137,451	10,554,544	27,475,152	134,167,146
2057	90,049,859	10,031,259	22,569,113	122,650,232
2058	83,983,241	9,498,875	18,367,595	111,849,711
2059	78,002,485	8,961,565	14,819,262	101,783,312
2060	72,159,071	8,423,157	11,863,573	92,445,801
2061	66,497,373	7,887,039	9,434,470	83,818,882
2062	61,053,386	7,356,100	7,463,820	75,873,306
2063	55,851,367	6,832,764	5,884,639	68,568,771
2064	50,905,815	6,319,027	4,633,555	61,858,397
2065	46,223,310	5,816,583	3,652,619	55,692,511

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2066	41,803,802	5,326,929	2,890,389	50,021,119
2067	37,642,964	4,851,428	2,302,370	44,796,763
2068	33,733,840	4,391,505	1,851,045	39,976,390
2069	30,068,449	3,948,668	1,505,505	35,522,622
2070	26,639,797	3,524,505	1,240,827	31,405,130
2071	23,442,352	3,120,748	1,037,271	27,600,370

Schedule SB Attachment (Form 5500)—2022 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 2021), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.18%
3rd Segment Rate	5.92%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2021), without regard to interest rate stabilization
1st Segment Rate	1.07%
2nd Segment Rate	2.68%
3rd Segment Rate	3.36%
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 Table 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2022 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)—2022 Plan Year
NTESS Retirement Income Plan
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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	2022 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 \$245,000 and the IRC section 401(a)(17) compensation limit of \$305,000.
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	
2020 Plan Year	5.00%
2021 Plan Year	4.25%
2022 Plan Year	4.75%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$12,661,000 for 2022.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2022

Schedule SB Attachment (Form 5500)—2022 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)—2022 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)—2022 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)—2022 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)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

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

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

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

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

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	June 1, 1950. Amended and restated May 1, 2017. Last amended effective January 1, 2022
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)—2022 Plan Year
NTESS Retirement Income Plan
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(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)—2022 Plan Year
NTESS Retirement Income Plan
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Early

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

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

Disability

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

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

Vesting

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

Preretirement Spouse's Benefits
Eligibility

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

Benefit

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

Schedule SB Attachment (Form 5500)—2022 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.

Actuarial Equivalence

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

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

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
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Cost Of Living Increases

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

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

Transferred Service

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

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
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Definitions

Pensionable Pay

Only an eligible employee's base salary or, in the case of an hourly paid eligible employee, wages calculated at the applicable base rate for their standard work schedule (without including 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 shift differentials, 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, spot awards, promotion awards, appointment awards, employment sign on awards, critical skills retention bonuses and retention 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. Pensionable Pay also includes proceeds received from a vacation sell election; however, earnings will not be increased due to accumulated flex time that the Participant has accrued as of the date the Participant ceases to be an eligible employee, or by any severance payments and lump sum cashout of vacation pay.

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.

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Eligibility Service	One year of service is credited for each plan year in which an employee completes at least 1,000 hours of service.
Benefit Service	All service with the company excluding periods of break-in-service.
Administrative Expenses	The plan may pay administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

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

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

Line 38b on the prior year Schedule SB was incorrectly completed and should have been reported as \$0. This had no bearing on the 2021 minimum contribution results or funding balances. We have correctly reported the interest calculations on the 2022 schedule SB, line 11, as if line 38b on the 2021 Schedule SB had been correctly reported as \$0.

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
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Schedule SB, line 26a—Schedule of Active Participant Data as of January 1, 2022

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										
30-34			2	35 \$114,077	1					
35-39			3	105 \$140,598	104 \$132,187	2				
40-44			4	107 \$143,779	370 \$151,091	88 \$151,797	8			
45-49			4	86 \$125,425	307 \$154,059	178 \$161,148	18	2		
50-54		1	5	52 \$124,997	239 \$139,468	242 \$158,877	82 \$180,292	36 \$152,842		
55-59		2	10	51 \$102,528	271 \$128,631	184 \$146,229	156 \$176,540	151 \$176,141	53 \$162,617	
60-64			3	45 \$114,259	162 \$121,213	117 \$137,513	86 \$159,983	139 \$175,144	106 \$173,123	30 \$151,120
65-69			1	14 \$107,618	38 \$107,618	30 \$134,760	16	18	36 \$185,771	39 \$158,215
70+			2	9	5	11	7	7	9	12

N-3,901

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2022

Date	Amount	Days to Discount to 1/1/2022 at 5.45%	Interest Adjusted Contribution
April 17, 2023	<u>\$ 45,270,000</u>	471	<u>\$ 42,273,765</u>
Total Contribution	\$ 45,270,000		\$ 42,273,765

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	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 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	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 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	151	318,271,797.74			0.00	318,271,797.74	318,271,797.74
	Total dispositions	129		358,694,438.42		0.00	358,694,438.42	358,694,438.42
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	354	422,015,212.62			0.00	422,015,212.62	422,015,212.62
	Total dispositions	241		364,352,688.22		0.00	364,352,688.22	364,352,688.22
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	Total acquisitions	212	199,662,572.17			0.00	199,662,572.17	199,662,572.17
	Total dispositions	192		177,188,348.59		0.00	177,453,701.23	177,188,348.59
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	52	1,162,186,600.81			0.00	1,162,186,600.81	1,162,186,600.81
	Total dispositions	52		1,161,453,125.00		0.00	1,184,003,565.52	1,161,453,125.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	24	231,757,612.53			0.00	231,757,612.53	231,757,612.53
	Total dispositions	25		235,630,803.51		0.00	244,109,380.91	235,630,803.51
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	37	540,434,498.02			0.00	540,434,498.02	540,434,498.02
	Total dispositions	37		540,204,875.00		0.00	549,264,307.60	540,204,875.00
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	301	317,686,567.40			0.00	317,686,567.40	317,686,567.40
	Total dispositions	290		319,460,568.68		0.00	327,824,422.23	319,460,568.68
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	Total acquisitions	241	403,199,054.78			0.00	403,199,054.78	403,199,054.78
	Total dispositions	219		365,125,150.85		0.00	369,005,421.05	365,125,150.85
US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WFOV0	Total acquisitions	32	204,853,462.50			0.00	205,788,554.14	204,853,462.50
	Total dispositions	32		204,797,856.83		0.00	204,761,187.37	204,797,856.83
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	26	221,880,735.75			0.00	221,880,735.75	221,880,735.75

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
Total dispositions	21		200,770,537.50		0.00	205,597,276.65	200,770.537.50

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	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 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 7,069,045,280.96

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902104108	#REORG/ II-VI NAME CHANGE WITH CUSIP CHANGE COHERENT CORP 0002D13AN4 09-08-2022	Acquisitions	14,400.00	-649,782.87	
		Free Delivery	-14,400.00		
CG06242104	#REORG/ATLASSIAN NAME CHANGE WITH CUSIP CHANGE ATLASSIAN 0002F1DAB4 10-03-2022	Acquisitions	11,454.00	-2,267,930.42	
		Dispositions	-3,810.00		995,511.32
		Free Delivery	-7,644.00		
C212015101	#REORG/CONTINENTAL CASH MERGER CONTINENTAL 11-22-2022	Acquisitions	8,900.00	-506,650.70	
		Dispositions	-8,900.00		641,845.28
SBY4K810	#REORG/CR SUISSE GROUP MANDATORY EXCHANGE UBS GROUP 4Y1LAWS 06-12-2023	Acquisitions	545,000.00	-618,786.30	
		Dispositions	-835,000.00		822,329.25
C53223X107	#REORG/LIFE STORAGE INC STOCK MERGER EXTRA SPACE STORAGE 2009205 07-20-2023	Acquisitions	16,700.00	-1,832,680.35	
		Dispositions	-9,900.00		1,265,752.97
CG5494J103	#REORG/LINDE PLC STOCK MERGER LINDE PLC 0002L16A24 03-02-2023	Acquisitions	8,230.00	-2,391,029.97	
		Dispositions	-5,420.00		1,607,778.64
C90184L102	#REORG/TWITTER CASH MERGER TWITTER 10-28-2022	Acquisitions	2,800.00	-106,881.50	
		Dispositions	-31,900.00		1,162,714.99
C002824100	ABBOTT LAB COM	Acquisitions	29,500.00	-3,484,403.70	
		Dispositions	-8,200.00		904,812.95
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	185,000.00	-191,034.70	
		Dispositions	-2,300,000.00		2,657,066.00
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	390,000.00	-436,803.90	
		Dispositions	-490,000.00		457,414.90
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	2,175,000.00	-1,908,453.70	
		Dispositions	-1,330,000.00		1,103,461.20
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	1,298,000.00	-1,287,296.81	
		Dispositions	-2,633,000.00		2,486,817.51
SBYP8MR7	ABBVIE INC 4.3% DUE 05-14-2036				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	491,000.00	-513,525.61	
		Dispositions	-1,066,000.00		1,018,637.62
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	1,735,000.00	-1,741,343.65	
		Dispositions	-570,000.00		668,131.20
CG1151C101	ACCENTURE PLC SHS CL A NEW	Acquisitions	540,000.00	-602,881.20	
		Dispositions	-745,000.00		723,593.70
C00724F101	ADOBE SYS INC COM	Acquisitions	13,270.00	-3,992,445.71	
		Dispositions	-6,900.00		1,925,592.93
C00751Y106	ADVANCE AUTO PTS INC COM	Acquisitions	7,080.00	-2,430,925.77	
		Dispositions	-5,520.00		2,288,450.22
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	9,000.00	-1,625,223.44	
		Dispositions	-5,100.00		1,140,221.32
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG	Acquisitions	17,000.00	-1,999,829.67	
		Dispositions	-20,700.00		1,985,562.89
SBPQCM64	AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052	Acquisitions	255,000.00	-250,397.25	
		Dispositions	-255,000.00		173,292.90
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	Acquisitions	1,380,000.00	-1,372,211.25	
		Dispositions	-550,000.00		522,954.60
C00130H105	AES CORP COM	Acquisitions	280,000.00	-218,517.60	
		Dispositions	-925,000.00		860,992.30
C00846U101	AGILENT TECHNOLOGIES INC COM	Acquisitions	10,700.00	-218,997.60	
		Dispositions	-10,700.00		213,035.03
C009158106	AIR PROD & CHEM INC COM	Acquisitions	9,300.00	-1,134,582.75	
		Dispositions	-21,833.00		3,099,477.80
		Acquisitions	3,450.00	-821,166.86	
		Dispositions	-6,680.00		1,636,640.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052	Acquisitions	435,000.00	-383,630.85	
		Dispositions	-1,245,000.00		933,337.15
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047	Acquisitions	1,900,000.00	-1,650,594.20	
		Dispositions	-415,000.00		413,821.40
C011659109	ALASKA AIR GROUP INC COM	Acquisitions	43,300.00	-2,323,927.53	
		Dispositions	-43,300.00		1,967,640.54
C013091103	ALBERTSONS COS INC CL A CL A	Acquisitions	84,782.00	-2,569,981.06	
		Dispositions	-29,054.00		876,541.11
SBP2TQV2	ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034	Acquisitions	1,055,000.00	-1,051,792.80	
		Dispositions	-1,055,000.00		1,054,062.70
SBMXWZP6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	Acquisitions	3,485,000.00	-3,478,114.50	
		Dispositions	-415,000.00		368,287.60
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	Acquisitions	-204,000.00	187,802.40	
		Dispositions	-1,620,000.00		1,100,109.65
C016255101	ALIGN TECHNOLOGY INC COM	Acquisitions	1,770.00	-934,744.65	
		Dispositions	-1,920.00		955,157.96
CG01767105	ALKERMES PLC SHS	Acquisitions	14,600.00	-392,052.71	
		Dispositions	-5,500.00		165,852.97
SBMYX9K1	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO	Acquisitions	160,000.00	-138,416.00	
		Dispositions	-470,000.00		359,742.70
SBM8RDJ6	ALLEGHANY CORP DEL 3.625% DUE 05-15-2030	Acquisitions	715,000.00	-719,093.00	
		Dispositions	-715,000.00		634,362.30
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	41,707.00	-2,500,844.56	
		Dispositions	-28,435.00		1,472,874.17
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049	Acquisitions	375,000.00	-367,702.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Dispositions	-1,875,000.00		1,803,619.25
		Acquisitions	780,000.00	-760,985.60	
SBBG7S30	ALLSTATE CORP 4.5% DUE 06-15-2043	Dispositions	-585,000.00		501,002.65
		Acquisitions	355,000.00	-306,449.40	
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Dispositions	-475,000.00		459,410.50
		Dispositions	-4,897.00		1,954,381.86
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Free Receipt	33,573.00		
		Acquisitions	568.00	-1,518,979.92	
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040	Dispositions	-1,415.00		3,337,256.56
		Free Receipt	38,399.00		
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	Acquisitions	450,000.00	-339,489.00	
		Dispositions	-1,795,000.00		1,385,837.05
C02209S103	ALTRIA GROUP INC COM	Acquisitions	485,000.00	-336,446.15	
		Dispositions	-2,440,000.00		1,739,420.70
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	42,400.00	-1,910,399.08	
		Dispositions	-42,400.00		1,899,855.63
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	145,000.00	-122,401.75	
		Dispositions	-645,000.00		401,644.85
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049	Acquisitions	850,000.00	-595,795.00	
		Dispositions	-350,000.00		297,545.50
C023135106	AMAZON COM INC COM	Acquisitions	1,045,000.00	-980,319.75	
		Dispositions	-2,380,000.00		2,051,291.90
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	26,054.00	-5,262,740.93	
		Dispositions	-22,989.00		4,633,154.71
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Free Receipt	76,076.00		
		Acquisitions	680,000.00	-627,952.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Dispositions	-794,000.00		841,830.92
		Acquisitions	200,000.00	-163,552.00	
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041	Dispositions	-965,000.00		1,053,895.75
		Acquisitions	290,000.00	-236,147.00	
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	Dispositions	-780,000.00		709,472.10
		Acquisitions	790,000.00	-602,221.25	
SBLPP192	AMAZON COM INC NT 4.1% 04-13-2062	Dispositions	-1,596,000.00		1,366,537.32
		Acquisitions	7,400,000.00	-7,159,022.30	
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	Dispositions	-1,590,000.00		1,430,492.55
		Acquisitions	675,000.00	-488,052.00	
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Dispositions	-2,700,000.00		1,693,091.40
		Acquisitions	525,000.00	-456,282.75	
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	Dispositions	-875,000.00		745,321.40
		Acquisitions	9,430,000.00	-8,939,061.50	
C025537101	AMER ELEC PWR CO INC COM	Dispositions	-1,365,000.00		1,196,137.20
		Acquisitions	3,700.00	-377,792.88	
C025932104	AMER FINL GROUP INC OH COM STK	Dispositions	-3,700.00		368,660.41
		Acquisitions	13,600.00	-1,824,910.36	
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Dispositions	-4,500.00		602,312.83
		Acquisitions	755,000.00	-882,932.05	
SBN101J5	AMER MOVIL SAB DE 4.7% DUE 07-21-2032	Dispositions	-975,000.00		1,146,219.30
		Acquisitions	610,000.00	-609,274.10	
C026874784	AMERICAN INTERNATIONAL GROUP INC COM	Dispositions	-610,000.00		621,517.30
		Acquisitions	79,800.00	-4,595,738.63	
C03027X100	AMERICAN TOWER CORP	Dispositions	-60,300.00		3,650,525.38

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPGBNV3	AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032	Acquisitions	8,580.00	-2,099,688.43	
		Dispositions	-15,180.00		3,588,106.16
C030420103	AMERICAN WTR WKS CO INC NEW COM	Acquisitions	370,000.00	-368,116.70	
		Dispositions	-370,000.00		340,266.80
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	7,900.00	-1,232,032.05	
		Dispositions	-7,900.00		1,206,474.41
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	490,000.00	-468,144.35	
		Dispositions	-430,000.00		458,005.90
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	480,000.00	-422,904.60	
		Dispositions	-480,000.00		413,526.70
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Acquisitions	300,000.00	-280,599.00	
		Dispositions	-7,639,000.00		8,110,735.60
SBMC59H6	AMERN TOWER CORP 2.95% DUE 01-15-2051	Acquisitions	485,000.00	-440,133.70	
		Dispositions	-265,000.00		260,720.25
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	1,180,000.00	-808,977.80	
		Dispositions	-235,000.00		164,410.70
C031100100	AMETEK INC NEW COM	Acquisitions	165,000.00	-152,811.45	
		Dispositions	-910,000.00		668,072.42
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Acquisitions	14,562.00	-1,869,370.56	
		Dispositions	-20,062.00		2,497,402.70
C031162DC1	AMGEN INC SR NT 3% 01-15-2052	Acquisitions	10,910,000.00	-10,470,813.51	
		Dispositions	-1,270,000.00		1,167,067.30
SBN0THC8	AMGEN INC 2.77% 09-01-2053	Acquisitions	710,000.00	-498,734.50	
		Dispositions	-2,745,000.00		2,215,246.94
		Acquisitions	675,000.00	-411,511.80	
		Dispositions	-670,000.00		441,550.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	3,055,000.00	-2,606,442.80	
		Dispositions	-685,000.00		549,548.10
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO	Acquisitions	6,485,000.00	-6,173,238.20	
		Dispositions	-1,910,000.00		1,816,572.65
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	805,000.00	-784,843.25	
		Dispositions	-805,000.00		795,250.90
C031162DK3	AMGEN INC 4.875% 03-01-2053	Acquisitions	3,392,000.00	-3,284,863.34	
		Dispositions	-2,407,000.00		2,250,620.18
C032095101	AMPHENOL CORP NEW CL A	Acquisitions	25,200.00	-1,891,392.55	
		Dispositions	-11,400.00		834,431.27
C032654105	ANALOG DEVICES INC COM	Acquisitions	20,000.00	-3,367,530.20	
		Dispositions	-15,700.00		2,530,178.19
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,640,000.00	-1,857,873.05	
		Dispositions	-1,295,000.00		1,418,716.30
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	Acquisitions	405,000.00	-368,574.30	
		Dispositions	-405,000.00		331,816.50
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059	Acquisitions	365,000.00	-433,352.70	
		Dispositions	-670,000.00		784,791.15
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,915,000.00	-3,908,501.10	
		Dispositions	-2,545,000.00		2,581,537.65
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	10,490,000.00	-9,944,543.67	
		Dispositions	-2,900,000.00		2,804,912.90
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	1,275,000.00	-1,380,773.05	
		Dispositions	-1,030,000.00		894,086.20
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	305,000.00	-303,670.20	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058	Dispositions	-1,370,000.00		1,267,296.95
		Acquisitions	1,500,000.00	-1,301,115.00	
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Dispositions	-3,226,000.00		3,108,296.59
		Acquisitions	340,000.00	-343,226.60	
SB7SBDV5	ANHEUSER-BUSCH 4% DUE 01-17-2043	Dispositions	-3,185,000.00		3,499,642.75
		Acquisitions	285,000.00	-252,016.95	
C03662Q105	ANSYS INC COM	Dispositions	-5,524,000.00		4,770,968.32
		Acquisitions	1,042.00	-352,353.99	
SBP4C341	ANTHEM INC 4.55% 05-15-2052	Dispositions	-2,812.00		903,318.76
		Acquisitions	625,000.00	-617,121.45	
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043	Dispositions	-625,000.00		607,234.90
		Acquisitions	185,000.00	-203,068.95	
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	Dispositions	-695,000.00		854,780.50
		Acquisitions	225,000.00	-215,905.50	
C03743Q108	APA CORP COM	Dispositions	-445,000.00		428,726.35
		Acquisitions	54,800.00	-1,928,293.24	
SBNRNRF6	APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	Dispositions	-54,800.00		2,195,106.48
		Acquisitions	1,605,000.00	-1,600,778.85	
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Dispositions	-705,000.00		654,747.60
		Acquisitions	380,000.00	-313,507.60	
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Dispositions	-270,000.00		240,435.00
		Acquisitions	490,000.00	-360,115.70	
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041	Dispositions	-2,285,000.00		1,684,700.60
		Acquisitions	935,000.00	-746,838.25	
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Dispositions	-780,000.00		605,218.35
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKP9GX6	APPLE INC 2.65% 02-08-2051	Acquisitions	345,000.00	-243,594.15	
		Dispositions	-165,000.00		155,596.65
SBL6LYZ6	APPLE INC 2.7% 08-05-2051	Acquisitions	260,000.00	-223,755.00	
		Dispositions	-685,000.00		518,284.20
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061	Acquisitions	745,000.00	-676,264.90	
		Dispositions	-745,000.00		584,623.85
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO	Acquisitions	70,000.00	-52,628.10	
		Dispositions	-600,000.00		350,916.00
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	455,000.00	-343,529.10	
		Dispositions	-665,000.00		471,494.30
SBNYNTH5	APPLE INC 3.95% 08-08-2052	Acquisitions	1,590,000.00	-1,537,959.40	
		Dispositions	-2,035,000.00		1,865,012.45
C037833AT7	APPLE INC 4.45% DUE 05-06-2044	Acquisitions	3,170,000.00	-3,064,513.10	
		Dispositions	-1,000,000.00		831,567.70
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	175,000.00	-182,224.00	
		Dispositions	-175,000.00		169,230.25
C038222105	APPLIED MATERIALS INC COM	Acquisitions	690,000.00	-698,827.40	
		Dispositions	-1,100,000.00		1,310,936.00
CG6095L109	APTIV PLC COM USD	Acquisitions	26,300.00	-2,686,710.36	
		Dispositions	-25,500.00		2,794,823.65
SBLR5N72	APTIV PLC SR NT 3.1% 12-01-2051	Acquisitions	31,474.00	-3,036,935.81	
		Dispositions	-20,500.00		2,091,778.58
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	625,000.00	-565,223.47	
		Dispositions	-2,145,000.00		1,594,891.90
		Acquisitions	33,659.00	-1,568,466.24	
		Dispositions	-83,359.00		4,189,539.43

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	33,500.00	-2,807,802.98	
		Dispositions	-33,500.00		3,040,746.24
C040413106	ARISTA NETWORKS INC COM	Acquisitions	24,176.00	-2,838,279.11	
		Dispositions	-2,100.00		255,515.58
C04621X108	ASSURANT INC COM	Acquisitions	5,200.00	-849,373.63	
		Dispositions	-5,200.00		878,279.47
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	905,000.00	-1,073,656.25	
		Dispositions	-1,485,000.00		1,852,037.20
C00206R102	AT&T INC COM	Acquisitions	140,700.00	-2,618,311.84	
		Dispositions	-368,100.00		7,715,722.32
SBG6F4D1	AT&T INC FIXED 4.3% 02-15-2030	Acquisitions	545,000.00	-551,550.90	
		Dispositions	-545,000.00		531,064.35
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061	Acquisitions	490,000.00	-425,313.55	
		Dispositions	-5,150,000.00		4,082,052.70
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	2,800,000.00	-2,091,204.20	
		Dispositions	-2,280,000.00		1,654,645.30
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	Acquisitions	3,400,000.00	-2,415,851.65	
		Dispositions	-2,150,000.00		1,650,387.30
SBNSLTy2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	3,440,000.00	-2,660,680.35	
		Dispositions	-3,710,000.00		2,778,023.35
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Acquisitions	1,705,000.00	-1,255,901.55	
		Dispositions	-1,290,000.00		979,274.85
C00206RMN9	AT&T INC 3.8% 12-01-2057	Acquisitions	3,620,000.00	-2,819,920.00	
		Dispositions	-950,000.00		705,139.50
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060	Acquisitions	760,000.00	-671,043.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Dispositions	-1,890,000.00		1,518,276.75
		Acquisitions	985,000.00	-926,344.40	
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Dispositions	-820,000.00		759,732.60
		Acquisitions	615,000.00	-664,648.00	
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Dispositions	-3,305,000.00		3,593,096.85
		Acquisitions	275,000.00	-271,548.75	
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Dispositions	-2,878,000.00		3,096,238.74
		Acquisitions	235,000.00	-231,068.45	
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047	Dispositions	-295,000.00		324,715.35
		Acquisitions	390,000.00	-501,524.40	
SBDCL4M1	AT&T INC 5.7% DUE 03-01-2057	Dispositions	-390,000.00		440,399.70
		Acquisitions	225,000.00	-275,508.00	
SBD8P267	AT&T INC 6.35% DUE 03-15-2040	Dispositions	-225,000.00		252,850.50
		Acquisitions	145,000.00	-185,962.50	
C049468101	ATLASSIAN CORP CL A	Dispositions	-145,000.00		168,353.70
		Acquisitions	6,900.00	-1,437,164.16	
		Dispositions	-14,544.00		1,897,135.58
C052769106	AUTODESK INC COM	Free Receipt	7,644.00	1,518,281.51	
		Acquisitions	9,500.00	-1,878,327.30	
C053015103	AUTOMATIC DATA PROCESSING INC COM	Dispositions	-2,700.00		543,776.90
		Acquisitions	17,900.00	-3,903,905.11	
C053332102	AUTOZONE INC COM	Dispositions	-2,730.00		630,026.00
		Acquisitions	851.00	-1,796,897.96	
C053484101	AVALONBAY CMNTYS REIT	Dispositions	-848.00		1,756,845.82
		Acquisitions	3,500.00	-574,238.35	
		Dispositions	-1,400.00		242,750.94

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C053611109	AVERY DENNISON CORP COM	Acquisitions	9,900.00	-1,803,984.99	
		Dispositions	-9,900.00		1,737,895.60
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	Acquisitions	1,150,000.00	-1,123,108.90	
		Dispositions	-680,000.00		658,993.10
SBNMNMV5	B A T CAP CORP NT 5.65% 03-16-2052	Acquisitions	575,000.00	-588,707.10	
		Dispositions	-245,000.00		185,974.60
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037	Acquisitions	225,000.00	-177,878.25	
		Dispositions	-695,000.00		543,239.80
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Acquisitions	495,000.00	-359,159.70	
		Dispositions	-880,000.00		714,413.60
SBQWR873	B A T CAP CORP 7.75% DUE 10-19-2032	Acquisitions	290,000.00	-288,668.90	
		Dispositions	-290,000.00		293,456.80
SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052	Acquisitions	780,000.00	-778,611.60	
		Dispositions	-780,000.00		762,743.80
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	650,000.00	-756,223.00	
		Dispositions	-650,000.00		659,475.00
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033	Acquisitions	3,415,000.00	-3,204,059.20	
		Dispositions	-2,515,000.00		2,257,021.40
C06051GKD0	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	465,000.00	-385,740.75	
		Dispositions	-465,000.00		350,823.90
C06051GJT7	BANK AMER CORP 2.687% DUE 04-22-2032	Acquisitions	590,000.00	-499,730.00	
		Dispositions	-590,000.00		454,370.80
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	Acquisitions	2,690,000.00	-2,215,038.25	
		Dispositions	-2,010,000.00		1,488,943.25
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	945,000.00	-724,641.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052	Dispositions	-1,915,000.00		1,557,854.85
		Acquisitions	1,040,000.00	-825,562.05	
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Dispositions	-1,040,000.00		862,467.80
		Acquisitions	3,990,000.00	-3,667,690.05	
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Dispositions	-2,685,000.00		2,383,745.00
		Acquisitions	160,000.00	-138,900.80	
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	Dispositions	-660,000.00		599,061.80
		Acquisitions	9,745,000.00	-9,791,811.55	
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Dispositions	-7,320,000.00		7,231,234.70
		Acquisitions	910,000.00	-989,095.50	
C064058100	BANK NEW YORK MELLON CORP COM STK	Dispositions	-660,000.00		706,413.55
		Acquisitions	44,900.00	-2,062,878.53	
C060505104	BANK OF AMERICA CORP	Dispositions	-31,600.00		1,389,149.71
		Acquisitions	10,000.00	-318,023.61	
C06051GKA6	BANK OF AMERICA CORP 2.299% 07-21-2032	Dispositions	-10,000.00		354,727.73
		Acquisitions	770,000.00	-628,227.60	
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Dispositions	-770,000.00		569,107.00
		Acquisitions	8,480,000.00	-6,837,139.40	
C06051GGM5	BANK OF AMERICA CORPORATION 4.244% DUE 04-24-2038	Dispositions	-6,310,000.00		4,804,181.00
		Acquisitions	540,000.00	-481,975.70	
SBP2DY98	BANNER HEALTH 2.907% DUE 01-01-2042	Dispositions	-1,400,000.00		1,459,841.40
		Acquisitions	325,000.00	-257,975.25	
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Dispositions	-325,000.00		261,036.75
		Acquisitions	915,000.00	-821,907.90	
SBQC4F17	BARCLAYS PLC 5.746% DUE 08-09-2033	Dispositions	-1,100,000.00		789,654.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043	Acquisitions	5,145,000.00	-5,177,459.20	
		Dispositions	-470,000.00		450,880.75
C070830104	BATH & BODY WORKS INC COM USD0.5 WI	Acquisitions	155,000.00	-207,876.70	
		Dispositions	-445,000.00		412,052.20
C071813109	BAXTER INTL INC COM	Acquisitions	33,900.00	-1,277,688.48	
		Dispositions	-15,700.00		678,504.40
C084423102	BERKLEY W R CORP COM	Acquisitions	20,400.00	-1,291,108.04	
		Dispositions	-14,200.00		1,229,762.11
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052	Acquisitions	45,400.00	-3,031,530.41	
		Dispositions	-29,400.00		2,314,938.90
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	Acquisitions	235,000.00	-206,024.50	
		Dispositions	-425,000.00		378,868.40
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	Acquisitions	375,000.00	-265,038.75	
		Dispositions	-375,000.00		287,032.50
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Acquisitions	840,000.00	-591,875.10	
		Dispositions	-1,875,000.00		1,534,884.75
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	700,000.00	-562,278.50	
		Dispositions	-2,205,000.00		1,819,528.90
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	840,000.00	-834,913.25	
		Dispositions	-1,456,000.00		1,412,322.22
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	185,000.00	-152,773.00	
		Dispositions	-185,000.00		171,903.85
SB5NNJ47	BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	Acquisitions	3,970,000.00	-3,659,487.45	
		Dispositions	-845,000.00		818,078.50
		Acquisitions	245,000.00	-201,980.45	
		Dispositions	-470,000.00		502,044.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C090572207	BIO RAD LABORATORIES INC CL A CL A	Acquisitions	1,330.00	-573,826.97	
		Dispositions	-2,060.00		1,005,437.92
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	18,490.00	-4,121,502.21	
		Dispositions	-11,737.00		2,939,326.65
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Acquisitions	17,776.00	-1,439,948.98	
		Dispositions	-17,776.00		1,727,723.08
SBM9WJ81	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	Acquisitions	1,735,000.00	-1,729,185.60	
		Dispositions	-1,735,000.00		1,876,142.25
C093671105	BLOCK H & R INC COM	Acquisitions	13,700.00	-543,996.63	
		Dispositions	-13,700.00		547,788.25
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059	Acquisitions	665,000.00	-565,726.80	
		Dispositions	-665,000.00		455,308.62
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040	Acquisitions	1,020,000.00	-1,012,780.00	
		Dispositions	-400,000.00		411,276.00
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	2,598,000.00	-2,621,737.62	
		Dispositions	-1,745,000.00		1,774,460.20
SBZBZQ11	BOEING CO 3.65% DUE 03-01-2047	Acquisitions	450,000.00	-325,615.50	
		Dispositions	-775,000.00		501,355.25
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	1,072,000.00	-1,079,215.48	
		Dispositions	-4,410,000.00		4,750,434.65
C09857L108	BOOKING HLDGS INC COM	Acquisitions	2,025.00	-3,890,806.38	
		Dispositions	-2,632.00		5,724,513.25
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Acquisitions	1,805,000.00	-1,383,529.20	
		Dispositions	-330,000.00		278,315.40
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	Acquisitions	1,040,000.00	-914,294.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Dispositions	-1,595,000.00		1,257,923.55
		Acquisitions	250,000.00	-194,035.00	
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Dispositions	-1,390,000.00		1,228,973.00
		Acquisitions	345,000.00	-249,993.90	
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Dispositions	-925,000.00		773,157.25
		Acquisitions	790,000.00	-577,648.40	
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Dispositions	-1,100,000.00		799,716.20
		Acquisitions	395,000.00	-453,444.20	
C110122108	BRISTOL MYERS SQUIBB CO COM	Dispositions	-1,375,000.00		1,398,812.20
		Acquisitions	43,600.00	-3,078,248.96	
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	Dispositions	-56,400.00		4,056,788.95
		Acquisitions	477,000.00	-406,330.02	
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	Dispositions	-1,062,000.00		891,568.71
		Acquisitions	637,000.00	-440,710.92	
SBP96177	BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032	Dispositions	-195,000.00		128,436.75
		Acquisitions	395,000.00	-393,566.15	
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	Dispositions	-395,000.00		395,474.00
		Acquisitions	1,620,000.00	-1,630,983.60	
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Dispositions	-420,000.00		422,427.60
		Acquisitions	2,650,000.00	-2,501,247.60	
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	Dispositions	-875,000.00		834,757.10
		Acquisitions	2,880,000.00	-2,861,207.15	
C11120U105	BRIXMOR PPTY GROUP INC COM	Dispositions	-1,805,000.00		1,552,990.20
		Acquisitions	7,400.00	-163,544.88	
C11135F101	BROADCOM INC COM	Dispositions	-7,400.00		165,377.30
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	10,740.00	-5,673,402.06	
		Dispositions	-8,840.00		4,982,143.26
C115236101	BROWN & BROWN INC COM	Acquisitions	1,250,000.00	-1,171,075.00	
		Dispositions	-3,345,000.00		2,886,076.80
C115637209	BROWN-FORMAN INC CL B NON-VTG COM	Acquisitions	20,300.00	-1,279,447.16	
		Dispositions	-2,670.00		153,230.60
C117043109	BRUNSWICK CORP COM	Acquisitions	26,031.00	-1,736,857.96	
		Dispositions	-26,031.00		1,983,436.62
SBN0TS92	BSTN SCIENTIFIC 4.55% DUE 03-01-2039	Acquisitions	4,000.00	-272,546.00	
		Dispositions	-4,000.00		265,223.92
CG16962105	BUNGE LTD	Acquisitions	335,000.00	-392,231.40	
		Dispositions	-316,000.00		341,447.48
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043	Acquisitions	22,800.00	-2,214,421.18	
		Dispositions	-8,800.00		850,378.12
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	290,000.00	-272,437.60	
		Dispositions	-290,000.00		271,245.70
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	Acquisitions	455,000.00	-427,772.80	
		Dispositions	-340,000.00		407,881.00
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	Acquisitions	840,000.00	-576,983.40	
		Dispositions	-855,000.00		684,713.61
SBN7L4K4	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO	Acquisitions	155,000.00	-164,489.10	
		Dispositions	-755,000.00		698,907.65
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .28% FROM 04-13-2022 TO 04-14-2022	Acquisitions	740,000.00	-735,907.80	
		Dispositions	-740,000.00		663,053.00
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .28% FROM 04-14-2022 TO 04-18-2022	Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .04% FROM 02-18-2022 TO 02-22-2022	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .74% FROM 05-26-2022 TO 05-27-2022	Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .74% FROM 05-27-2022 TO 05-31-2022	Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.33% FROM 06-23-2022 TO 06-24-2022	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 2.21% FROM 09-21-2022 TO 09-22-2022	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 2.29% FROM 09-14-2022 TO 09-15-2022	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.05% FROM 10-13-2022 TO 10-14-2022	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.05% FROM 10-19-2022 TO 10-20-2022	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.06% FROM 10-17-2022 TO 10-18-2022	Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 3.07% FROM 10-31-2022 TO 11-01-2022	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.76% FROM 11-25-2022 TO 11-28-2022	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.79% FROM 11-08-2022 TO 11-09-2022	Acquisitions	2,100,000.00	-2,100,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.82% FROM 11-03-2022 TO 11-04-2022	Dispositions	-2,100,000.00		2,100,000.00
		Acquisitions	6,100,000.00	-6,100,000.00	
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 3.83% FROM 11-15-2022 TO 11-16-2022	Dispositions	-6,100,000.00		6,100,000.00
		Acquisitions	4,000,000.00	-4,000,000.00	
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .8% FROM 05-16-2022 TO 05-17-2022	Dispositions	-4,000,000.00		4,000,000.00
		Acquisitions	3,900,000.00	-3,900,000.00	
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 3.07% FROM 11-02-2022 TO 11-03-2022	Dispositions	-3,900,000.00		3,900,000.00
		Acquisitions	3,400,000.00	-3,400,000.00	
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .76% FROM 05-18-2022 TO 05-19-2022	Dispositions	-3,400,000.00		3,400,000.00
		Acquisitions	3,300,000.00	-3,300,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 2.21% FROM 09-20-2022 TO 09-21-2022	Dispositions	-3,300,000.00		3,300,000.00
		Acquisitions	2,400,000.00	-2,400,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.24% FROM 08-19-2022 TO 08-22-2022	Dispositions	-2,400,000.00		2,400,000.00
		Acquisitions	2,200,000.00	-2,200,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 2.24% FROM 09-13-2022 TO 09-14-2022	Dispositions	-2,200,000.00		2,200,000.00
		Acquisitions	7,900,000.00	-7,900,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.25% FROM 08-30-2022 TO 08-31-2022	Dispositions	-7,900,000.00		7,900,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 2.93% FROM 09-27-2022 TO 09-28-2022	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	3,400,000.00	-3,400,000.00	
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3.02% FROM 10-12-2022 TO 10-13-2022	Dispositions	-3,400,000.00		3,400,000.00
		Acquisitions	2,200,000.00	-2,200,000.00	
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3.02% FROM 10-28-2022 TO 10-31-2022	Dispositions	-2,200,000.00		2,200,000.00
		Acquisitions	4,000,000.00	-4,000,000.00	
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 3.77% FROM 12-09-2022 TO 12-12-2022	Dispositions	-4,000,000.00		4,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 3.78% FROM 12-06-2022 TO 12-07-2022	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 3.79% FROM 11-04-2022 TO 11-07-2022	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3% FROM 10-14-2022 TO 10-17-2022	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 3% FROM 10-20-2022 TO 10-21-2022	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799MAY0	BUY TO OPEN REPO W/J.P. MORG .29% FROM 05-04-2022 TO 05-05-2022	Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799MAY0	BUY TO OPEN REPO W/SCOTIA CA .79% FROM 05-13-2022 TO 05-16-2022	Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C127387108	CADENCE DESIGN SYS INC COM	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
S9L4P48U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.76% 317U614I1 21/02/2022	Acquisitions	18,200.00	-2,840,282.82	
		Dispositions	-10,100.00		1,587,431.15
S9L4KH4U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.796% 317U533I9 14/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,144.98
S9L4P50U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.801% 317U616I9 21/02/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		8,364.01
S9L4UQ0U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 0.875% 317U679I3 28/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,162.04
S9L8F25U	CALL SWO USD BNPAFRPP P 1DSOFR / R 2.395% 317U10AA8 09/16/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		9,144.73
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,140.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9LX2UEU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.05% 317U1LLA0 12/12/2022	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		14,937.50
S9L4XVFU	CALL SWO USD BOFAUS6S P 1DSOFR / R 1.5% 317U709I7 03/02/2022	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		7,205.00
S9L82SAU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.52% 317U0TCA4 08/18/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,990.00
S9L8THGU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.83% 317U16FA0 10/07/2022	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		8,600.00
S9L8HD4U	CALL SWO USD CHASUS33 P 1DSOFR / R 2.315% 317U10WA4 09/19/2022	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,785.00
S9L4PW7U	CALL SWO USD CITIUS33 P 1DSOFR / R 1.46% 317U607I0 02/22/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,790.00
S9L4JQAU	CALL SWO USD CITIUS33 P 1DSOFR / R 1.488% 317U515I1 02/14/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,175.00
S9L5EUYU	CALL SWO USD CITIUS33 P 1DSOFR / R 1.61% 317U957I6 03/22/2022	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		16,625.00
S9L7AH0U	CALL SWO USD CITIUS33 P 1DSOFR / R 2.6% 317U0L8A6 07/07/2022	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,088.00
S9L5MRPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 1.41% 317U070O5 04/04/2022	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		11,700.00
S9L5JU0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 1.459% 317U015O3 04/01/2022	Acquisitions	5,600,000.00	0.00	
		Dispositions	-5,600,000.00		55,440.00
S9L4UP9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 1.48% 317U674I8 02/28/2022	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		7,015.00
S9L8AQRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.35% 317U0XHA0 09/06/2022	Acquisitions	1,600,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L8KE9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.46% 317U11JA7 09/23/2022	Dispositions	-1,600,000.00		8,480.00
		Acquisitions	800,000.00	0.00	
S9L7XRSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.56% 317U0SUA6 08/15/2022	Dispositions	-800,000.00		8,000.00
		Acquisitions	1,600,000.00	0.00	
S9L8MDMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.6% 317U12RA6 09/26/2022	Dispositions	-1,600,000.00		7,680.00
		Acquisitions	1,500,000.00	0.00	
S9L7U08U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.63% 317U0SCA6 08/08/2022	Dispositions	-1,500,000.00		7,612.50
		Acquisitions	2,100,000.00	0.00	
S9L8N92U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.64% 317U13MA9 09/30/2022	Dispositions	-2,100,000.00		10,605.00
		Acquisitions	1,600,000.00	0.00	
S9LXAGBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.12% 317U108A9 12/30/2022	Dispositions	-1,600,000.00		7,880.00
		Acquisitions	1,100,000.00	0.00	
S9LX9LJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U1NTA8 12/29/2022	Dispositions	-1,100,000.00		5,204.38
		Acquisitions	1,100,000.00	0.00	
S9LX1J8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U1LBA1 12/12/2022	Dispositions	-1,100,000.00		5,475.25
		Acquisitions	2,200,000.00	0.00	
S9L4D00U	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.298% 317U417I0 02/07/2022	Dispositions	-2,200,000.00		9,570.00
		Acquisitions	1,700,000.00	0.00	
S9L4CKCU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.31% 317U371I4 02/04/2022	Dispositions	-1,700,000.00		4,058.75
		Acquisitions	1,500,000.00	0.00	
S9L4WYKU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.396% 317U69711 03/01/2022	Dispositions	-1,500,000.00		5,625.00
		Acquisitions	2,000,000.00	0.00	
S9L4CHGU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.465% 317U358I1 02/04/2022	Dispositions	-2,000,000.00		3,950.00
		Acquisitions	900,000.00	0.00	
S9L4G08U	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.525% 317U461I5 02/11/2022	Dispositions	-900,000.00		8,280.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L5BGNU	CALL SWO USD MSCSUS33 P 1DSOFR / R 1.713% 317U926I4 03/16/2022	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,687.50
S9L7RXQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.33% 317U0RUA8 08/05/2022	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		15,802.50
S9L85U0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.35% 317U0V6A6 08/25/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,375.50
S9L8BRRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.37% 317U0Y6A0 09/06/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		8,075.00
S9L79QSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.57% 317U0KPA9 07/05/2022	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,650.00
S9L7CXRU	CALL SWO USD NGFPUS33 P 1DSOFR / R 2.62% 317U0M3A9 07/08/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		5,992.50
S9L4KE7U	CALL SWO_CDX BARCGB33 05/18/2022 CDX.NA.IG.37 317557BS4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		8,505.00
S9L4N02U	CALL SWO_CDX BARCGB33 15/06/2022 ITRAXX EUROPE SERIES 3 317541Z94	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,664.00
S9L5GS7U	CALL SWO_CDX BARCGB33 15/06/2022 ITRAXX EUROPE SERIES 3 317541Z94	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,305.43
S9L5952U	CALL SWO_CDX BARCGB33 15/06/2022 ITRAXX EUROPE SERIES 3 317568WH2	Acquisitions	600,000.00	0.00	
		Dispositions	-5,700,000.00		11,957.28
S9L8MP1U	CALL SWO_CDX BARCGB33 16/11/2022 ITRAXX EUROPE SERIES 3 3175322K4	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		5,784.30
S9L6THDU	CALL SWO_CDX BARCGB33 17/08/2022 ITRAXX EUROPE SERIES 3 317554K28	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,358.73
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		6,055.04

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4UK7U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317513OB0	Acquisitions	4,700,000.00	0.00	
		Dispositions	-4,700,000.00		7,598.04
S9L4E22U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317557KO3	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,885.82
S9L4LZ1U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317564HC9	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,971.55
S9L51R2U	CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES 3 317589X20	Acquisitions	4,900,000.00	0.00	
		Dispositions	-4,900,000.00		7,334.25
S9L8QL8U	CALL SWO_CDX BARCGB33 21/12/2022 ITRAXX EUROPE SERIES 3 317512BY6	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,779.09
S9L5VSDU	CALL SWO_CDX BNPAFRPP 07/20/2022 CDX.NA.IG.37 317562G00	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		3,439.00
S9L8MENU	CALL SWO_CDX BNPAFRPP 16/11/2022 ITRAXX EUROPE SERIES 3 317583A28	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,318.94
S9L4BV2U	CALL SWO_CDX BOFAUS6S 05/18/2022 CDX.NA.IG.37 317562W00	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,490.00
S9L4CK6U	CALL SWO_CDX BOFAUS6S 05/18/2022 CDX.NA.IG.37 317562W00	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,980.00
S9L62GRU	CALL SWO_CDX BOFAUS6S 07/20/2022 CDX.NA.IG.38 317575GC6	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,020.00
S9L7RYZU	CALL SWO_CDX BOFAUS6S 09/21/2022 CDX.NA.IG.38 31750JS63	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,300.00
S9L5DCKU	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 317534HS7	Acquisitions	5,600,000.00	0.00	
		Dispositions	-5,600,000.00		9,549.54
S9L52WMU	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 317553WQ4	Acquisitions	6,800,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L57B1U	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 317553WQ4	Dispositions	-6,800,000.00		15,605.44
		Acquisitions	3,300,000.00	0.00	
S9L5CRKU	CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES 3 3175737M9	Dispositions	-3,300,000.00		6,244.05
		Acquisitions	3,400,000.00	0.00	
S9L7FJXU	CALL SWO_CDX BOFAUS6S 17/08/2022 ITRAXX EUROPE SERIES 3 317551VP1	Dispositions	-3,400,000.00		4,965.15
		Acquisitions	2,550,000.00	0.00	
S9L4JRRU	CALL SWO_CDX CHASUS33 05/18/2022 CDX.NA.IG.37 317575IA8	Dispositions	-2,550,000.00		7,255.62
		Acquisitions	2,800,000.00	0.00	
S9L4XWWU	CALL SWO_CDX CHASUS33 06/15/2022 CDX.NA.IG.37 31750JB20	Dispositions	-2,800,000.00		3,278.80
		Acquisitions	2,800,000.00	0.00	
S9L8CV2U	CALL SWO_CDX CHASUS33 11/16/2022 CDX.NA.IG.38 317523OB9	Dispositions	-2,800,000.00		4,284.00
		Acquisitions	2,600,000.00	0.00	
S9L8MT4U	CALL SWO_CDX CHASUS33 16/11/2022 ITRAXX EUROPE SERIES 3 317561AC2	Dispositions	-2,600,000.00		3,198.00
		Acquisitions	1,300,000.00	0.00	
S9L82PTU	CALL SWO_CDX CHASUS33 19/10/2022 ITRAXX EUROPE SERIES 3 317537140	Dispositions	-1,300,000.00		1,200.28
		Acquisitions	3,800,000.00	0.00	
S9L82PUU	CALL SWO_CDX CHASUS33 19/10/2022 ITRAXX EUROPE SERIES 3 317537140	Dispositions	-3,800,000.00		13,405.74
		Acquisitions	5,400,000.00	0.00	
S9L4DV3U	CALL SWO_CDX CITIUS33 05/18/2022 CDX.NA.IG.37 317556UU0	Dispositions	-5,400,000.00		19,322.40
		Acquisitions	2,700,000.00	0.00	
S9L75CUU	CALL SWO_CDX CITIUS33 07/20/2022 CDX.NA.IG.38 317555G12	Dispositions	-2,700,000.00		3,172.50
		Acquisitions	900,000.00	0.00	
S9L7TAVU	CALL SWO_CDX CITIUS33 09/21/2022 CDX.NA.IG.38 3175834A7	Dispositions	-900,000.00		1,350.00
		Acquisitions	1,200,000.00	0.00	
S9L4KF8U	CALL SWO_CDX CITIUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317553J48	Dispositions	-1,200,000.00		1,608.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4SFNU	CALL SWO_CDX DEUTGB2L 04/20/2022 CDX.NA.IG.37 317595OW1	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,419.17
S9L4L17U	CALL SWO_CDX DEUTGB2L 05/18/2022 CDX.NA.IG.37 317556S25	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,300.00
S9L51U9U	CALL SWO_CDX DEUTGB2L 06/15/2022 CDX.NA.IG.37 317585NL7	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,080.00
S9L72KMU	CALL SWO_CDX DEUTGB2L 08/17/2022 CDX.NA.IG.38 317535N81	Acquisitions	4,900,000.00	0.00	
		Dispositions	-4,900,000.00		8,085.00
S9L8FS1U	CALL SWO_CDX DEUTGB2L 12/21/2022 CDX.NA.IG.38 3175172S8	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,584.00
S9L8GJ7U	CALL SWO_CDX DEUTGB2L 12/21/2022 CDX.NA.IG.38 317552T98	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,552.50
S9L4SGZU	CALL SWO_CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 317562I73	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,948.75
S9L4UARU	CALL SWO_CDX GSILGB2X 05/18/2022 CDX.NA.IG.37 317513XQ7	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,530.00
S9L6QH3U	CALL SWO_CDX GSILGB2X 08/17/2022 CDX.NA.IG.38 317535T02	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,476.00
S9L6RH5U	CALL SWO_CDX GSILGB2X 08/17/2022 CDX.NA.IG.38 317535T02	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,700.00
S9L7XMTU	CALL SWO_CDX GSILGB2X 10/19/2022 CDX.NA.IG.38 3175474T1	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		4,275.00
S9L81GCU	CALL SWO_CDX GSILGB2X 10/19/2022 CDX.NA.IG.38 3175474T1	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,595.00
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,661.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L8BTLU	CALL SWO_CDX GSILGB2X 11/16/2022 CDX.NA.IG.38 31750JUW3	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,460.00
S9L8LPNU	CALL SWO_CDX GSILGB2X 11/16/2022 CDX.NA.IG.38 31750JUW3	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,163.00
S9L8KCLU	CALL SWO_CDX GSILGB2X 12/21/2022 CDX.NA.IG.38 317534Q57	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,030.00
S9L8KH8U	CALL SWO_CDX GSILGB2X 12/21/2022 CDX.NA.IG.38 317534Q57	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,172.00
S9L4RCSU	CALL SWO_CDX GSILGB2X 18/05/2022 ITRAXX EUROPE SERIES 3 317574XG1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		5,478.33
S9L52XHU	CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 31750JB53	Acquisitions	4,800,000.00	0.00	
		Dispositions	-4,800,000.00		9,936.00
S9L5BGPU	CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 3175470N8	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,552.00
S9L5997U	CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 3175470N8	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,139.50
S9L6RLYU	CALL SWO_CDX MSCSUS33 07/20/2022 CDX.NA.IG.38 317561J74	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,275.00
S9L6VXRU	CALL SWO_CDX MSCSUS33 08/17/2022 CDX.NA.IG.38 317546CF4	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,360.00
S9L6WWUU	CALL SWO_CDX MSCSUS33 08/17/2022 CDX.NA.IG.38 317546CF4	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,200.00
S9L8NKQU	CALL SWO_CDX MSCSUS33 12/21/2022 CDX.NA.IG.38 317553KY0	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,650.00
S9L51K4U	CALL SWO_CDX MSCSUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317523ZS0	Acquisitions	4,800,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4D02U	CALL SWO_CDX MSCSUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317541035	Dispositions	-4,800,000.00		7,591.25
		Acquisitions	4,300,000.00	0.00	
C133131102	CAMDEN PPTY TR SH BEN INT	Dispositions	-4,300,000.00		4,655.33
		Acquisitions	20,900.00	-3,106,027.14	
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	Dispositions	-18,026.00		2,447,254.76
		Acquisitions	250,000.00	-184,362.50	
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Dispositions	-860,000.00		624,376.55
		Acquisitions	1,420,000.00	-983,533.10	
C14040H105	CAPITAL ONE FINL CORP COM	Dispositions	-2,648,000.00		2,115,472.39
		Acquisitions	29,600.00	-3,503,617.19	
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033	Dispositions	-23,262.00		2,639,800.52
		Acquisitions	1,455,000.00	-1,455,000.00	
C14149Y108	CARDINAL HLTH INC	Dispositions	-355,000.00		342,109.95
		Acquisitions	26,854.00	-1,850,232.55	
CP2121YAS7	CARNIVAL CORPORATION TLB 10-06-2028	Dispositions	-50,996.00		2,928,362.58
		Acquisitions	1,100,000.00	-1,094,500.00	
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Dispositions	-11,000.00		11,000.00
		Acquisitions	270,000.00	-205,502.40	
SBMF1BK8	CASE WESTN RESV 5.405% DUE 06-01-2122	Dispositions	-1,442,000.00		1,153,383.70
		Acquisitions	1,725,000.00	-1,721,409.80	
C147528103	CASEYS GEN STORES INC COM	Dispositions	-470,000.00		485,500.60
		Acquisitions	7,000.00	-1,373,513.17	
C149123101	CATERPILLAR INC COM	Dispositions	-7,000.00		1,466,435.98
		Acquisitions	15,300.00	-3,099,046.24	
SB8BB1R1	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Dispositions	-20,500.00		4,495,871.24

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL63VM8	CATHOLIC HLTH SVCS FIXED 3.368% DUE 07-01-2050	Acquisitions	840,000.00	-751,074.80	
		Dispositions	-840,000.00		747,927.60
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	215,000.00	-157,919.65	
		Dispositions	-215,000.00		153,037.00
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	23,900.00	-2,845,408.97	
		Dispositions	-23,900.00		2,840,210.21
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	8,000.00	-804,091.08	
		Dispositions	-31,258.00		2,359,824.87
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	444,000.00	-444,000.00	
		Dispositions	-1,032,000.00		1,032,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	1,026,000.00	-1,026,000.00	
		Dispositions	-647,000.00		647,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,434,000.00		2,434,000.00
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	Acquisitions	243,000.00	-243,000.00	
		Dispositions	-160,000.00		160,000.00
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	Acquisitions	720,000.00	-778,611.00	
		Dispositions	-200,000.00		184,546.00
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Acquisitions	3,515,000.00	-4,183,998.05	
		Dispositions	-255,000.00		278,941.95
C150870103	CELANESE CORP DEL COM STK	Acquisitions	480,000.00	-533,893.65	
		Dispositions	-480,000.00		520,689.60
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052	Acquisitions	19,000.00	-2,501,103.92	
		Dispositions	-26,500.00		2,988,151.87
		Acquisitions	2,065,000.00	-1,906,156.23	
		Dispositions	-375,000.00		303,953.65

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFNL6J5	CENOVUS ENERGY INC 5.4%	06-15-2047			
		Acquisitions	417,000.00	-480,713.28	
		Dispositions	-275,000.00		331,999.25
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	1,245,000.00	-1,578,327.34	
		Dispositions	-1,049,000.00		1,208,550.36
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	21,100.00	-1,666,814.33	
		Dispositions	-8,400.00		710,765.76
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	45,300.00	-4,385,819.66	
		Dispositions	-34,928.00		3,374,222.01
C159864107	CHARLES RIV LABORATORIES INTL INC COM				
		Acquisitions	4,000.00	-945,985.73	
		Dispositions	-4,000.00		899,528.85
SBPW8BN6	CHARLES SCHWAB CORP 2.9% DUE 03-03-2032 BEO				
		Acquisitions	1,195,000.00	-1,192,323.20	
		Dispositions	-1,195,000.00		1,162,615.50
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	540,000.00	-378,232.20	
		Dispositions	-640,000.00		530,158.00
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062				
		Acquisitions	800,000.00	-683,008.00	
		Dispositions	-3,460,000.00		2,491,447.90
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	2,460,000.00	-1,939,103.31	
		Dispositions	-425,000.00		430,185.00
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO				
		Acquisitions	1,810,000.00	-1,319,941.20	
		Dispositions	-250,000.00		194,745.00
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	640,000.00	-437,207.30	
		Dispositions	-1,135,000.00		829,370.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	1,290,000.00	-1,102,845.80	
		Dispositions	-350,000.00		283,279.50
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				
		Acquisitions	640,000.00	-396,457.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFF9P78	CHARTER 5.375% 05-01-2047	Dispositions	-1,685,000.00		1,233,459.85
		Acquisitions	200,000.00	-207,056.00	
C165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021	Dispositions	-200,000.00		199,010.00
		Acquisitions	12,600.00	-1,298,928.42	
C166764100	CHEVRON CORP COM	Dispositions	-12,600.00		1,224,282.26
		Acquisitions	22,900.00	-3,458,079.19	
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Dispositions	-11,900.00		2,045,076.68
		Acquisitions	730.00	-1,084,433.59	
C169905106	CHOICE HOTELS INTL INC COM	Dispositions	-597.00		930,578.59
		Acquisitions	1,400.00	-196,332.48	
CH1467J104	CHUBB LTD ORD CHF24.15	Dispositions	-1,400.00		183,180.86
		Acquisitions	10,000.00	-2,060,499.84	
C171779309	CIENA CORP COM NEW	Dispositions	-6,300.00		1,243,565.98
		Acquisitions	40,900.00	-2,237,368.74	
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038	Dispositions	-27,800.00		1,428,194.99
		Acquisitions	710,000.00	-673,109.10	
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048	Dispositions	-1,660,000.00		1,716,028.35
		Acquisitions	905,000.00	-855,327.40	
SBL6BBD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	Dispositions	-3,590,000.00		3,364,946.05
		Acquisitions	1,200,000.00	-970,184.70	
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Dispositions	-700,000.00		682,493.00
		Acquisitions	1,390,000.00	-1,109,960.80	
C172062101	CIN FNCL CORP COM	Dispositions	-2,060,000.00		1,720,664.90
		Acquisitions	13,400.00	-1,537,298.93	
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	Dispositions	-13,400.00		1,288,380.82
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C17275R102	CISCO SYSTEMS INC	Acquisitions	455,000.00	-482,409.30	
		Dispositions	-260,000.00		303,069.00
SBPCTMM5	CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032	Acquisitions	140,938.00	-6,620,328.81	
		Dispositions	-76,700.00		3,725,649.54
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	2,545,000.00	-2,545,000.00	
		Dispositions	-2,430,000.00		2,449,294.20
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	52,800.00	-2,588,736.55	
		Dispositions	-90,700.00		4,789,967.62
C17327CAQ6	CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	Acquisitions	900,000.00	-801,603.00	
		Dispositions	-900,000.00		809,112.30
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO	Acquisitions	4,470,000.00	-4,407,877.50	
		Dispositions	-2,670,000.00		2,544,158.70
SBMWJ0T7	CITIGROUP INC 2.572% DUE 06-03-2031	Acquisitions	445,000.00	-362,777.35	
		Dispositions	-445,000.00		362,488.10
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042	Acquisitions	435,000.00	-363,264.15	
		Dispositions	-435,000.00		361,863.45
C172967NN7	CITIGROUP INC 3.785% 03-17-2033	Acquisitions	910,000.00	-807,297.40	
		Dispositions	-910,000.00		677,669.39
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031	Acquisitions	2,175,000.00	-2,159,286.10	
		Dispositions	-2,175,000.00		2,010,684.25
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048	Acquisitions	410,000.00	-404,878.30	
		Dispositions	-410,000.00		390,438.90
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	285,000.00	-285,196.65	
		Dispositions	-285,000.00		287,225.85
		Acquisitions	1,800,000.00	-1,759,464.00	
		Dispositions	-2,845,000.00		2,435,755.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	195,000.00	-287,254.50	
		Dispositions	-715,000.00		909,112.60
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	61,700.00	-2,515,274.91	
		Dispositions	-61,700.00		2,508,112.89
C17888H103	CIVITAS RES INC COM	Acquisitions	19,100.00	-1,212,713.10	
		Dispositions	-6,300.00		377,422.10
C184496107	CLEAN HBRS INC COM	Acquisitions	2,280.00	-255,894.30	
		Dispositions	-2,280.00		270,005.52
SBPX38X9	CLOROX CO 4.6% 05-01-2032	Acquisitions	1,725,000.00	-1,716,030.00	
		Dispositions	-1,725,000.00		1,758,999.75
SBDDY861	CME GROUP INC 5.3 09-15-2043	Acquisitions	280,000.00	-303,783.20	
		Dispositions	-280,000.00		308,736.40
C125896100	CMS ENERGY CORP COM	Acquisitions	15,300.00	-1,076,553.07	
		Dispositions	-15,300.00		915,911.85
C191216100	COCA COLA CO COM	Acquisitions	73,600.00	-4,554,552.41	
		Dispositions	-26,500.00		1,601,063.25
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Acquisitions	175,000.00	-132,314.00	
		Dispositions	-848,000.00		656,004.62
SBMV87K5	COCA COLA CO 2.875% DUE 05-05-2041	Acquisitions	555,000.00	-544,893.45	
		Dispositions	-270,000.00		232,086.60
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051	Acquisitions	1,360,000.00	-1,107,997.00	
		Dispositions	-1,591,000.00		1,281,920.80
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	6,500.00	-389,024.22	
		Dispositions	-6,500.00		379,217.41
C19247G107	COHERENT CORP COM	Acquisitions	38,848.00	-1,331,444.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C194162103	COLGATE-PALMOLIVE CO COM	Dispositions	-53,248.00		1,895,198.67
		Free Receipt	14,400.00	649,782.87	
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	Acquisitions	12,836.00	-994,765.00	
		Dispositions	-10,700.00		876,590.33
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	195,000.00	-139,557.60	
		Dispositions	-465,000.00		304,396.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046	Acquisitions	505,000.00	-407,963.50	
		Dispositions	-170,000.00		167,310.60
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	240,000.00	-195,931.20	
		Dispositions	-540,000.00		429,732.00
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	245,000.00	-236,699.40	
		Dispositions	-595,000.00		620,137.90
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	190,000.00	-174,226.20	
		Dispositions	-190,000.00		184,345.60
C200340107	COMERICA INC COM	Acquisitions	47,100.00	-1,966,927.64	
		Dispositions	-91,400.00		3,753,619.88
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052	Acquisitions	18,700.00	-1,326,171.10	
		Dispositions	-1,400.00		99,272.94
C205768302	COMSTOCK RES INC COM PAR \$0.50 COM PAR \$0.001	Acquisitions	525,000.00	-524,070.75	
		Dispositions	-525,000.00		478,713.55
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	Acquisitions	56,500.00	-1,013,806.67	
		Dispositions	-56,500.00		958,863.63
SBNNW177	CONOCOPHILLIPS CO 4.025% DUE 03-15-2062	Acquisitions	2,790,000.00	-2,571,164.40	
		Dispositions	-1,020,000.00		923,002.70
		Acquisitions	480,000.00	-454,263.60	
		Dispositions	-980,000.00		833,468.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20825C104	CONOCOPHILLIPS COM	Free Receipt	1,370,000.00	1,381,345.29	
		Acquisitions	19,400.00	-1,886,149.50	
		Dispositions	-35,000.00		3,338,861.08
SBMV9MT2	CONSTELLATION BRANDS INC 4.75% 05-09-2032	Acquisitions	845,000.00	-841,941.10	
		Dispositions	-845,000.00		854,641.45
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI	Acquisitions	23,404.00	-1,193,090.14	
		Dispositions	-23,404.00		1,632,625.83
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	635,000.00	-511,831.90	
		Dispositions	-725,000.00		456,407.20
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	240,000.00	-307,557.60	
		Dispositions	-490,000.00		569,135.00
C217204106	COPART INC COM	Acquisitions	18,805.00	-1,567,471.70	
		Dispositions	-18,805.00		1,591,325.57
SBN5D2	COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042	Acquisitions	1,341,000.00	-1,340,637.93	
		Dispositions	-485,000.00		470,246.30
SBMFTCR6	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052	Acquisitions	3,430,000.00	-3,438,201.85	
		Dispositions	-460,000.00		342,387.20
C219350105	CORNING INC COM	Acquisitions	112,211.00	-4,029,626.97	
		Dispositions	-141,711.00		5,025,580.50
C22052L104	CORTEVA INC COM USD0.01 WI	Acquisitions	5,700.00	-336,234.88	
		Dispositions	-5,700.00		337,033.07
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	8,680.00	-4,686,804.73	
		Dispositions	-8,680.00		4,228,768.28
C22282GAC1	COVANTA HOLDING CORPORATION INITIAL TERMB LOAN 11-30-2028	Acquisitions	0.00	0.00	
		Dispositions	-306,401.45		303,391.61
C22282GAD9	COVANTA HOLDING CORPORATION INITIAL TERMC LOAN DUE 11-30-2028 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	0.00	0.00	
		Dispositions	-22,545.60		22,320.14
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	4,300.00	-693,398.89	
		Dispositions	-4,300.00		539,174.86
C22822V101	CROWN CASTLE INC COM				
		Acquisitions	30,900.00	-5,018,037.85	
		Dispositions	-14,100.00		2,271,379.15
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Acquisitions	855,000.00	-581,066.10	
		Dispositions	-230,000.00		217,356.90
SBMG11F2	CROWN CASTLE INTL 2.25% DUE 01-15-2031				
		Acquisitions	805,000.00	-729,990.10	
		Dispositions	-805,000.00		659,351.35
C12661PAC3	CSL FIN PLC GTD SR NT 144A 4.25% 04-27-2032				
		Acquisitions	610,000.00	-607,834.50	
		Dispositions	-610,000.00		610,494.10
C126408103	CSX CORP COM STK				
		Acquisitions	168,000.00	-5,610,932.66	
		Dispositions	-64,200.00		1,943,810.00
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048				
		Acquisitions	710,000.00	-654,746.65	
		Dispositions	-1,295,000.00		1,131,278.85
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068				
		Acquisitions	400,000.00	-386,429.50	
		Dispositions	-225,000.00		220,117.50
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	815,000.00	-758,307.65	
		Dispositions	-355,000.00		309,371.85
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	370,000.00	-351,215.10	
		Dispositions	-370,000.00		338,124.50
C229663109	CUBESMART				
		Acquisitions	49,443.00	-2,518,442.18	
		Dispositions	-71,643.00		3,131,590.25
C231021106	CUMMINS INC				
		Acquisitions	4,400.00	-887,536.60	
		Dispositions	-22,409.00		5,072,637.42

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C126650100	CVS HEALTH CORP COM	Acquisitions	46,900.00	-4,688,777.01	
		Dispositions	-29,100.00		2,940,584.76
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Acquisitions	1,000,000.00	-946,727.75	
		Dispositions	-1,465,000.00		1,638,678.20
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	2,960,000.00	-3,367,361.10	
		Dispositions	-1,765,000.00		1,624,146.30
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	3,390,000.00	-3,525,963.25	
		Dispositions	-4,765,000.00		4,767,858.80
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,935,000.00	-2,048,315.50	
		Dispositions	-205,000.00		176,187.25
C235851102	DANAHER CORP COM	Acquisitions	12,760.00	-3,428,029.22	
		Dispositions	-8,840.00		2,361,458.56
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051	Acquisitions	400,000.00	-323,432.00	
		Dispositions	-825,000.00		602,956.85
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050	Acquisitions	375,000.00	-268,893.75	
		Dispositions	-375,000.00		231,307.50
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	11,564.00	-1,552,909.08	
		Dispositions	-3,600.00		428,546.67
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	42,268.00	-2,903,624.61	
		Dispositions	-35,190.00		2,439,457.81
C244199105	DEERE & CO COM	Acquisitions	15,740.00	-5,940,818.81	
		Dispositions	-14,100.00		5,370,780.71
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046	Acquisitions	375,000.00	-444,419.25	
		Dispositions	-614,000.00		901,618.95
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	Acquisitions	52,175.00	-2,475,744.85	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-50,200.00		2,671,553.45
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-1,100,000.00		788,018.00
SBYNCYY2	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	Acquisitions	520,000.00	-609,887.20	
		Dispositions	-520,000.00		491,358.40
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	Acquisitions	1,090,000.00	-1,072,633.85	
		Dispositions	-300,000.00		284,004.00
C252131107	DEXCOM INC COM	Acquisitions	10,360.00	-1,307,137.09	
		Dispositions	-360.00		177,437.99
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	Acquisitions	460,000.00	-393,433.40	
		Dispositions	-650,000.00		549,132.90
SBG0WNG4	DH EUROPE FIN II S 3.4% DUE 11-15-2049	Acquisitions	215,000.00	-187,664.90	
		Dispositions	-455,000.00		370,119.75
SBQT6FK5	DIAGEO CAP PLC 5.5% DUE 01-24-2033	Acquisitions	470,000.00	-467,509.00	
		Dispositions	-470,000.00		469,567.60
C25278X109	DIAMONDBACK ENERGY INC COM	Acquisitions	10,400.00	-1,358,838.32	
		Dispositions	-10,400.00		1,391,151.08
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	Acquisitions	2,660,000.00	-2,606,453.13	
		Dispositions	-515,000.00		454,676.60
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Acquisitions	1,385,000.00	-1,334,351.70	
		Dispositions	-855,000.00		716,153.15
SBQWR7X2	DIAMONDBACK ENERGY INC 6.25% 03-15-2033	Acquisitions	1,260,000.00	-1,254,607.20	
		Dispositions	-980,000.00		980,468.80
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM	Acquisitions	1,400.00	-161,542.73	
		Dispositions	-1,400.00		168,240.32
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8K5033	DIGNITY HEALTH 4.5% DUE 11-01-2042	Acquisitions	900,000.00	-897,840.00	
		Dispositions	-360,000.00		249,627.60
SBP7LTN6	DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO	Acquisitions	235,000.00	-221,990.40	
		Dispositions	-235,000.00		214,045.05
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	Acquisitions	570,000.00	-566,933.40	
		Dispositions	-465,000.00		490,021.65
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	240,000.00	-173,659.20	
		Dispositions	-1,150,000.00		1,026,946.20
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	590,000.00	-725,116.20	
		Dispositions	-990,000.00		1,139,112.90
C256163106	DOCUSIGN INC COM	Acquisitions	2,215,000.00	-2,149,314.25	
		Dispositions	-410,000.00		376,884.30
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	24,300.00	-1,102,920.31	
		Dispositions	-20,600.00		1,157,575.22
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Acquisitions	16,940.00	-4,097,499.82	
		Dispositions	-16,940.00		4,148,929.54
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	3,425,000.00	-3,425,000.00	
		Dispositions	-3,425,000.00		3,425,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	735,000.00	-735,000.00	
		Dispositions	-770,000.00		770,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	4,940,000.00	-4,940,000.00	
		Dispositions	-4,190,000.00		4,190,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	1,759,000.00	-1,759,000.00	
		Dispositions	-1,759,000.00		1,759,000.00
		Acquisitions	21,852,000.00	-21,852,000.00	
		Dispositions	-21,571,000.00		21,571,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	1,210,000.00	-1,210,000.00	
		Dispositions	-1,210,000.00		1,210,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	790,000.00	-790,000.00	
		Dispositions	-420,000.00		420,000.00
C25746U109	DOMINION ENERGY INC COM STK NPV	Acquisitions	29,800.00	-2,519,314.79	
		Dispositions	-29,800.00		2,445,555.50
SBJ5JG73	DOMINION ENERGY 4.6% DUE 03-15-2049	Acquisitions	635,000.00	-501,954.80	
		Dispositions	-410,000.00		350,422.90
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052	Acquisitions	1,515,000.00	-1,418,799.70	
		Dispositions	-305,000.00		264,187.95
C257651109	DONALDSON INC COM	Acquisitions	6,300.00	-355,944.54	
		Dispositions	-6,300.00		310,396.71
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	530,000.00	-654,581.80	
		Dispositions	-340,000.00		269,096.40
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042	Acquisitions	285,000.00	-311,452.50	
		Dispositions	-263,000.00		239,022.37
C260557103	DOW INC COM USD0.01 WI	Acquisitions	22,464.00	-1,332,455.34	
		Dispositions	-84,864.00		4,830,338.02
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048	Acquisitions	700,000.00	-712,840.60	
		Dispositions	-700,000.00		672,163.43
C23338VAR7	DTE ELEC CO 3.65% DUE 03-01-2052 BEO	Acquisitions	375,000.00	-372,693.75	
		Dispositions	-375,000.00		381,476.25
C233331107	DTE ENERGY CO COM	Acquisitions	20,100.00	-2,431,664.24	
		Dispositions	-23,700.00		2,929,559.09
SBMCG9G8	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	Acquisitions	1,485,000.00	-1,445,797.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	Dispositions	-895,000.00		805,214.70
		Acquisitions	650,000.00	-452,338.50	
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Dispositions	-815,000.00		746,127.40
		Acquisitions	200,000.00	-154,164.00	
SBNG9CH2	DUKE ENERGY CORP 4.5% DUE 08-15-2032	Dispositions	-570,000.00		434,898.60
		Acquisitions	1,710,000.00	-1,707,537.60	
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Dispositions	-510,000.00		508,327.20
		Acquisitions	295,000.00	-253,458.10	
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052	Dispositions	-295,000.00		265,084.05
		Acquisitions	3,570,000.00	-3,473,245.10	
SBYQHNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046	Dispositions	-1,880,000.00		1,750,228.00
		Acquisitions	1,160,000.00	-1,095,062.85	
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048	Dispositions	-175,000.00		146,758.50
		Acquisitions	210,000.00	-197,261.40	
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052	Dispositions	-210,000.00		198,962.40
		Acquisitions	1,035,000.00	-1,029,781.80	
C277432100	EASTMAN CHEM CO COM	Dispositions	-600,000.00		581,185.80
		Acquisitions	16,300.00	-1,860,241.00	
SBPSLKJ8	EATON CORP OHIO 4.15% 03-15-2033	Dispositions	-16,300.00		1,663,205.23
		Acquisitions	215,000.00	-214,847.35	
CG29183103	EATON CORP PLC COM USD0.50	Dispositions	-215,000.00		209,571.25
		Acquisitions	28,000.00	-4,010,396.10	
C278642103	EBAY INC COM USD0.001	Dispositions	-25,000.00		3,532,155.07
		Acquisitions	44,300.00	-2,037,192.56	
C28176E108	EDWARDS LIFESCIENCES CORP COM	Dispositions	-24,800.00		1,156,850.02

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNYHS25	EL PASSO NATURAL GAS SR NT 144A 3.5% 02-15-2032	Acquisitions	50,500.00	-4,422,379.77	
		Dispositions	-27,203.00		2,781,771.54
C285512109	ELECTR ARTS COM	Acquisitions	555,000.00	-554,911.20	
		Dispositions	-555,000.00		542,817.75
C036752103	ELEVANCE HEALTH INC	Acquisitions	14,900.00	-1,848,757.11	
		Dispositions	-40,700.00		5,169,917.92
C532457108	ELI LILLY & CO COM	Acquisitions	4,070.00	-2,016,487.55	
		Dispositions	-1,650.00		786,385.72
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	13,270.00	-4,164,978.27	
		Dispositions	-6,850.00		1,924,026.83
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051	Acquisitions	15,900.00	-1,297,038.74	
		Dispositions	-44,700.00		3,907,633.16
SBL0MHZ6	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	Acquisitions	335,000.00	-237,990.70	
		Dispositions	-975,000.00		740,964.25
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01	Acquisitions	410,000.00	-343,850.60	
		Dispositions	-305,000.00		265,136.50
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	3,100.00	-193,502.70	
		Dispositions	-14,000.00		992,640.09
SBPLKW30	ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO	Acquisitions	400,000.00	-386,668.00	
		Dispositions	-425,000.00		397,877.60
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043	Acquisitions	545,000.00	-544,405.95	
		Dispositions	-545,000.00		551,550.90
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045	Acquisitions	185,000.00	-155,150.25	
		Dispositions	-435,000.00		399,560.55
		Acquisitions	880,000.00	-842,925.80	
		Dispositions	-910,000.00		892,850.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049	Acquisitions	680,000.00	-600,630.40	
		Dispositions	-190,000.00		172,113.40
C29355A107	ENPHASE ENERGY INC COM	Acquisitions	6,300.00	-1,858,067.94	
		Dispositions	-3,380.00		1,060,517.84
SBMW23W0	ENTERGY LA LLC COLL TR MTG BD 2.35% 06-15-2032	Acquisitions	540,000.00	-438,814.80	
		Dispositions	-950,000.00		800,919.40
SBD36VT1	ENTERGY LA LLC 4.0% 03-15-2033	Acquisitions	410,000.00	-391,283.50	
		Dispositions	-285,000.00		288,189.15
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	320,000.00	-280,905.60	
		Dispositions	-195,000.00		165,906.00
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	460,000.00	-407,535.55	
		Dispositions	-620,000.00		642,745.90
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	425,000.00	-405,448.00	
		Dispositions	-780,000.00		619,240.50
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043	Acquisitions	325,000.00	-300,157.00	
		Dispositions	-285,000.00		225,514.80
SB4RMRV6	ENTERPRISE PRODS 6.125% DUE 10-15-2039	Acquisitions	185,000.00	-205,916.10	
		Dispositions	-320,000.00		355,545.60
C26875P101	EOG RESOURCES INC COM	Acquisitions	9,970.00	-1,086,095.99	
		Dispositions	-48,200.00		5,687,682.74
C29414B104	EPAM SYS INC COM STK	Acquisitions	5,130.00	-1,585,756.79	
		Dispositions	-5,130.00		1,514,909.10
C26884L109	EQT CORP COM	Acquisitions	59,100.00	-1,632,621.30	
		Dispositions	-74,500.00		2,229,115.46
C29444U700	EQUINIX INC COM PAR \$0.001	Acquisitions	3,480.00	-2,176,236.08	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052	Dispositions	-2,290.00		1,510,406.91
		Acquisitions	185,000.00	-156,833.75	
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	Dispositions	-185,000.00		138,337.45
		Acquisitions	690,000.00	-683,983.20	
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01	Dispositions	-255,000.00		258,325.20
		Acquisitions	10,040.00	-2,644,927.88	
C29786A106	ETSY INC COM	Dispositions	-10,040.00		2,233,072.92
		Acquisitions	2,100.00	-422,084.25	
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	Dispositions	-2,100.00		343,124.68
		Acquisitions	340,000.00	-200,583.00	
SBN0XP93	EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050	Dispositions	-1,080,000.00		953,352.05
		Acquisitions	460,000.00	-461,959.60	
C30034W106	EVERGY INC COM NPV	Dispositions	-460,000.00		377,200.00
		Acquisitions	46,300.00	-2,971,888.21	
C30040W108	EVERSOURCE ENERGY COM	Dispositions	-39,800.00		2,722,546.98
		Acquisitions	28,600.00	-2,436,204.67	
C30161Q104	EXELIXIS INC COM STK	Dispositions	-1,600.00		134,840.91
		Acquisitions	44,400.00	-879,264.11	
C30161N101	EXELON CORP COM	Dispositions	-32,248.00		507,083.89
		Acquisitions	17,900.00	-679,374.00	
SBPGMMB9	EXELON CORP SR NT 144A 4.1% 03-15-2052	Dispositions	-42,700.00		2,119,468.99
		Acquisitions	678,000.00	-677,525.40	
C30212P303	EXPEDIA GROUP INC COM USD0.001	Dispositions	-505,000.00		471,375.65
		Acquisitions	6,700.00	-858,134.41	
C30225T102	EXTRA SPACE STORAGE INC COM	Dispositions	-2,200.00		380,307.79
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30231G102	EXXON MOBIL CORP COM	Acquisitions	3,000.00	-458,210.93	
		Dispositions	-3,000.00		478,355.61
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	50,100.00	-4,170,005.98	
		Dispositions	-58,400.00		4,925,918.55
SBK81HN6	EXXON MOBIL CORP 2.995% DUE 08-16-2039	Acquisitions	650,000.00	-684,175.50	
		Dispositions	-650,000.00		628,156.10
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	390,000.00	-313,370.00	
		Dispositions	-720,000.00		573,306.40
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	405,000.00	-353,091.15	
		Dispositions	-1,695,000.00		1,443,647.25
C31428X106	FEDEX CORP COM	Acquisitions	1,195,000.00	-1,130,111.15	
		Dispositions	-650,000.00		617,586.75
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	7,600.00	-1,698,339.38	
		Dispositions	-10,790.00		1,977,334.45
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	Acquisitions	195,000.00	-181,242.75	
		Dispositions	-440,000.00		383,974.80
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	500,000.00	-419,635.00	
		Dispositions	-500,000.00		401,312.00
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050	Acquisitions	1,170,000.00	-1,237,601.15	
		Dispositions	-405,000.00		393,583.05
SBDFY245	FHLB DISC NT 03-21-2022 0% DISC NTS 21/03/2022 USD	Acquisitions	755,000.00	-825,767.15	
		Dispositions	-755,000.00		759,261.15
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	Acquisitions	2,300,000.00	-2,299,955.92	
		Dispositions	-2,300,000.00		2,300,000.00
		Acquisitions	43,800.00	-1,976,349.58	
		Dispositions	-62,600.00		2,410,044.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31847R102	FIRST AMERN FINL CORP COM STK	Acquisitions	9,700.00	-548,299.85	
		Dispositions	-22,600.00		1,211,207.87
C336433107	FIRST SOLAR INC COM	Acquisitions	6,300.00	-768,898.12	
		Dispositions	-6,300.00		950,383.96
CY2573F102	FLEX LTD COM USD0.01	Acquisitions	94,100.00	-1,838,194.10	
		Dispositions	-8,500.00		195,568.31
SBPLF6T9	FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032	Acquisitions	1,185,000.00	-1,183,104.00	
		Dispositions	-1,185,000.00		1,177,581.90
C343498101	FLOWERS FOODS INC COM	Acquisitions	13,400.00	-356,881.65	
		Dispositions	-13,400.00		347,344.83
C302491303	FMC CORP COM (NEW)	Acquisitions	1,800.00	-200,883.57	
		Dispositions	-1,800.00		202,923.54
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	Acquisitions	1,290,000.00	-954,112.80	
		Dispositions	-1,260,000.00		1,056,433.20
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	Acquisitions	142,900.00	-2,419,553.70	
		Dispositions	-142,900.00		2,044,596.11
C34959E109	FORTINET INC COM	Acquisitions	54,250.00	-3,175,164.98	
		Dispositions	-30,750.00		1,956,912.07
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	31,210,000.00	-31,210,000.00	
		Dispositions	-34,610,000.00		34,610,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	80,280,000.00	-80,280,000.00	
		Dispositions	-82,950,000.00		82,950,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	290,000.00	-288,262.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-195,000.00		223,085.85
C999599GH0	FUT DEC 22 CBT UL T-BONDS	Free Delivery	-79.00		
		Free Receipt	524.00	-73,326,791.37	
C999599GH0	FUT DEC 22 CBT UL T-BONDS	Free Delivery	-524.00		
		Free Receipt	79.00	-10,944,233.85	
C999599GH0	FUT DEC 22 CBT ULT TNOTE	Free Delivery	-211.00		
		Free Receipt	158.00	-19,307,346.73	
C999599GH0	FUT DEC 22 CBT ULT TNOTE	Free Delivery	-158.00		
		Free Receipt	211.00	-25,354,953.40	
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Delivery	-112.00		
		Free Receipt	603.00	-64,721,927.98	
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Delivery	-603.00		
		Free Receipt	112.00	-12,314,064.80	
C999599GH0	FUT JUN 22 CBT UL T-BONDS	Free Delivery	-410.00		
		Free Receipt	261.00	-45,683,208.32	
C999599GH0	FUT JUN 22 CBT UL T-BONDS	Free Delivery	-261.00		
		Free Receipt	410.00	-71,148,834.95	
C999599GH0	FUT JUN 22 CBT 5Y T-NOTE	Free Delivery	-152.00		
		Free Receipt	3.00	-353,274.23	
C999599GH0	FUT JUN 22 CBT 5Y T-NOTE	Free Delivery	-3.00		
		Free Receipt	152.00	-17,760,966.65	
C999599GH0	FUT JUN 22 10 YR T-NOTES	Free Delivery	-135.00		
		Free Receipt	584.00	-72,242,739.57	
C999599GH0	FUT JUN 22 10 YR T-NOTES	Free Delivery	-584.00		
		Free Receipt	135.00	-16,518,814.91	
C999599GH0	FUT MAR 22 CBT UL T-BONDS				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 22 CBT UL T-BONDS	Free Delivery	-102.00		
		Free Receipt	64.00	-11,928,514.56	
C999599GH0	FUT MAR 22 U.S. T-BONDS	Free Delivery	-64.00		
		Free Receipt	102.00	-19,176,829.76	
C999599GH0	FUT MAR 22 U.S. T-BONDS	Free Delivery	-3.00		
		Free Receipt	93.00	-14,403,366.34	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-93.00		
		Free Receipt	3.00	-459,359.61	
C999599GH0	FUT MAR 22 10 YR T-NOTES	Free Delivery	-124.00		
		Free Receipt	12.00	-1,520,078.16	
C999599GH0	FUT MAR 23 CBT UL T-BONDS	Free Delivery	-12.00		
		Free Receipt	124.00	-15,844,354.95	
C999599GH0	FUT MAR 23 CBT UL T-BONDS	Free Delivery	-114.00		
		Free Receipt	290.00	-39,714,960.26	
C999599GH0	FUT MAR 23 CBT UL T-NOTE	Free Delivery	-290.00		
		Free Receipt	114.00	-15,794,932.30	
C999599GH0	FUT MAR 23 CBT UL T-NOTE	Free Delivery	-35.00		
		Free Receipt	191.00	-22,871,065.22	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE	Free Delivery	-191.00		
		Free Receipt	35.00	-4,145,851.56	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE	Free Delivery	-116.00		
		Free Receipt	432.00	-46,786,482.72	
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Delivery	-432.00		
		Free Receipt	116.00	-12,660,746.92	
		Free Delivery	-506.00		
		Free Receipt	139.00	-21,569,334.44	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Delivery	-139.00		
		Free Receipt	506.00	-78,366,108.48	
C999599GH0	FUT SEP 22 CBT ULT TNOTE	Free Delivery	-55.00		
		Free Receipt	65.00	-8,325,385.15	
C999599GH0	FUT SEP 22 CBT ULT TNOTE	Free Delivery	-65.00		
		Free Receipt	55.00	-7,130,005.85	
C999599GH0	FUT SEP 22 10 YR T-NOTES	Free Delivery	-667.00		
		Free Receipt	129.00	-15,340,464.50	
C999599GH0	FUT SEP 22 10 YR T-NOTES	Free Delivery	-129.00		
		Free Receipt	667.00	-79,444,775.67	
S9HXSK6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-720,000.00		720,000.00
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	Acquisitions	580,000.00	-433,100.80	
		Dispositions	-235,000.00		175,169.00
CH2906T109	GARMIN LTD COMMON STOCK	Acquisitions	13,900.00	-1,285,914.46	
		Dispositions	-15,900.00		1,688,710.12
C366651107	GARTNER INC COM	Acquisitions	10,922.00	-3,143,201.23	
		Dispositions	-5,810.00		1,642,112.80
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	3,650,000.00	-4,004,223.15	
		Dispositions	-13,372,000.00		12,962,577.29
C37045V100	GEN MTRS CO COM	Acquisitions	137,400.00	-6,235,201.55	
		Dispositions	-85,500.00		3,346,840.80
C368736104	GENERAC HLDGS INC COM STK	Acquisitions	9,600.00	-1,151,806.21	
		Dispositions	-9,600.00		1,038,981.03
C369550108	GENERAL DYNAMICS CORP COM	Acquisitions	6,350.00	-1,507,911.47	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6H979	GENERAL MOTORS FINANCIAL 3.1% 01-12-2032	Dispositions	-2,500.00		566,214.62
		Acquisitions	350,000.00	-349,639.50	
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Dispositions	-350,000.00		346,174.50
		Acquisitions	370,000.00	-416,941.00	
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Dispositions	-675,000.00		571,731.75
		Acquisitions	665,000.00	-691,214.30	
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-830,000.00		793,364.20
		Acquisitions	855,000.00	-822,757.50	
C372460105	GENUINE PARTS CO COM	Dispositions	-195,000.00		235,987.05
		Acquisitions	7,936.00	-1,032,872.10	
SBLBM799	GENUINE PARTS CO SR NT 2.75% 02-01-2032	Dispositions	-16,634.00		2,269,388.98
		Acquisitions	510,000.00	-503,931.00	
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Dispositions	-510,000.00		437,016.80
		Acquisitions	780,000.00	-572,149.50	
SBMW7ZC9	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	Dispositions	-910,000.00		689,789.10
		Acquisitions	2,015,000.00	-2,000,290.50	
C375558103	GILEAD SCIENCES INC	Dispositions	-735,000.00		741,082.50
		Acquisitions	61,000.00	-3,897,853.25	
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	Dispositions	-32,300.00		2,186,912.87
		Acquisitions	235,000.00	-202,454.85	
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	Dispositions	-2,385,000.00		1,624,859.40
		Acquisitions	555,000.00	-374,842.20	
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-755,000.00		480,219.00
		Acquisitions	370,000.00	-421,319.00	
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041	Dispositions	-330,000.00		320,324.40
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049	Acquisitions	810,000.00	-795,147.75	
		Dispositions	-230,000.00		239,126.40
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	Acquisitions	400,000.00	-332,188.00	
		Dispositions	-580,000.00		634,862.20
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	6,820,000.00	-6,418,982.30	
		Dispositions	-4,550,000.00		4,018,385.34
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	Acquisitions	8,660.00	-2,959,188.05	
		Dispositions	-11,870.00		3,928,357.64
SBN95VC5	GOLDMAN SACHS GROUP INC 3.102% 02-24-2033	Acquisitions	4,990,000.00	-4,014,456.15	
		Dispositions	-300,000.00		216,144.00
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Acquisitions	3,494,000.00	-3,459,304.08	
		Dispositions	-3,160,000.00		3,067,280.80
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	Acquisitions	3,325,000.00	-2,771,253.94	
		Dispositions	-2,330,000.00		1,944,365.10
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	1,145,000.00	-999,916.20	
		Dispositions	-3,065,000.00		2,882,295.30
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	265,000.00	-326,480.00	
		Dispositions	-265,000.00		295,530.65
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	315,000.00	-257,937.75	
		Dispositions	-825,000.00		804,464.55
C406216101	HALLIBURTON CO COM	Acquisitions	365,000.00	-403,894.40	
		Dispositions	-1,765,000.00		1,921,150.20
C412822108	HARLEY DAVIDSON COM USD0.01	Acquisitions	18,800.00	-518,673.53	
		Dispositions	-2,700.00		102,293.90
		Acquisitions	16,500.00	-600,309.41	
		Dispositions	-16,500.00		675,311.83

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	Acquisitions	590,000.00	-500,756.60	
		Dispositions	-245,000.00		226,122.75
SBK5R469	HARTFORD FINL SVCS 3.6% DUE 08-19-2049	Acquisitions	235,000.00	-242,003.00	
		Dispositions	-1,495,000.00		1,192,377.15
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	7,310.00	-1,781,486.65	
		Dispositions	-7,310.00		1,600,580.38
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO	Acquisitions	3,515,000.00	-2,571,524.60	
		Dispositions	-1,600,000.00		1,227,418.70
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,465,000.00	-2,466,945.60	
		Dispositions	-450,000.00		499,567.50
C42250P103	HEALTHPEAK OP LLC	Acquisitions	7,900.00	-215,188.61	
		Dispositions	-7,900.00		213,471.15
C427866108	HERSHEY COMPANY COM STK USD1	Acquisitions	6,300.00	-1,349,194.55	
		Dispositions	-11,600.00		2,489,380.50
C42809H107	HESS CORP COM STK	Acquisitions	13,800.00	-1,228,472.65	
		Dispositions	-18,400.00		2,004,687.71
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	3,385,000.00	-3,648,577.18	
		Dispositions	-335,000.00		377,866.60
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM	Acquisitions	10,200.00	-156,289.50	
		Dispositions	-20,400.00		333,546.77
C403949100	HF SINCLAIR CORPORATION COM USD0.01	Acquisitions	6,900.00	-264,644.92	
		Dispositions	-6,900.00		355,807.60
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	Acquisitions	7,000.00	-984,000.40	
		Dispositions	-4,100.00		591,855.50
C436440101	HOLOGIC INC COM	Acquisitions	3,600.00	-254,957.92	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C437076102	HOME DEPOT INC COM	Dispositions	-3,600.00		269,793.56
		Acquisitions	13,410.00	-4,561,634.81	
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Dispositions	-17,170.00		5,364,710.73
		Acquisitions	355,000.00	-283,762.15	
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Dispositions	-795,000.00		702,422.40
		Acquisitions	595,000.00	-500,525.50	
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	Dispositions	-635,000.00		468,284.70
		Acquisitions	330,000.00	-309,434.40	
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	Dispositions	-200,000.00		188,266.00
		Acquisitions	305,000.00	-300,873.35	
C438516106	HONEYWELL INTL INC COM STK	Dispositions	-305,000.00		290,582.65
		Acquisitions	4,200.00	-897,739.87	
C44107P104	HOST HOTELS & RESORTS INC REIT	Dispositions	-7,100.00		1,501,685.03
		Acquisitions	240,087.00	-4,124,926.78	
C40434L105	HP INC COM	Dispositions	-39,300.00		799,302.55
		Acquisitions	12,100.00	-396,642.51	
SBN6QGJ3	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	Dispositions	-12,100.00		339,080.20
		Acquisitions	4,230,000.00	-4,247,815.60	
SBM9VWR8	HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	Dispositions	-1,760,000.00		1,605,374.90
		Acquisitions	13,820,000.00	-11,767,173.20	
SBP4ZFB1	HSBC HOLDINGS PLC 5.402% DUE 08-11-2033	Dispositions	-320,000.00		229,478.40
		Acquisitions	555,000.00	-555,000.00	
C443510607	HUBBELL INC COM	Dispositions	-555,000.00		534,892.35
		Acquisitions	9,113.00	-1,923,241.95	
C443573100	HUBSPOT INC COM	Dispositions	-5,100.00		961,085.41
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C444859102	HUMANA INC COM	Acquisitions	2,790.00	-912,329.75	
		Dispositions	-2,790.00		949,275.26
C445658107	HUNT J B TRANS SVCS INC COM	Acquisitions	7,490.00	-3,335,519.01	
		Dispositions	-6,080.00		2,758,318.68
C448579102	HYATT HOTELS CORP COM CL A COM CL A	Acquisitions	3,100.00	-542,147.45	
		Dispositions	-5,300.00		895,902.08
C45168D104	IDEXX LABS INC COM	Acquisitions	16,800.00	-1,523,859.82	
		Dispositions	-11,000.00		976,165.31
C452327109	ILLUMINA INC COM	Acquisitions	3,384.00	-1,759,535.82	
		Dispositions	-3,384.00		1,251,114.26
C45337C102	INCYTE CORP COM	Acquisitions	10,630.00	-2,965,186.97	
		Dispositions	-15,370.00		4,616,505.64
C458140100	INTEL CORP COM	Acquisitions	28,770.00	-2,110,583.56	
		Dispositions	-55,411.00		4,087,113.87
C458140BX7	INTEL CORP SR NT 3.2% 08-12-2061	Acquisitions	71,800.00	-2,774,013.49	
		Dispositions	-217,200.00		8,303,496.85
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	175,000.00	-134,478.75	
		Dispositions	-260,000.00		170,817.40
C458140AV2	INTEL CORP 4.1% DUE 05-19-2046	Acquisitions	335,000.00	-329,211.20	
		Dispositions	-250,000.00		237,897.50
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	Acquisitions	275,000.00	-237,333.25	
		Dispositions	-540,000.00		496,132.65
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	Acquisitions	205,000.00	-219,397.15	
		Dispositions	-1,605,000.00		1,442,525.85
		Acquisitions	1,570,000.00	-1,567,550.55	
		Dispositions	-1,180,000.00		1,131,682.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO	Acquisitions	3,845,000.00	-3,744,372.10	
		Dispositions	-700,000.00		646,022.20
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Acquisitions	9,575,000.00	-9,374,974.25	
		Dispositions	-3,280,000.00		3,119,960.60
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	Acquisitions	200,000.00	-148,690.00	
		Dispositions	-845,000.00		628,548.05
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	750,000.00	-660,980.80	
		Dispositions	-750,000.00		582,742.28
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	Acquisitions	8,836,000.00	-8,756,140.73	
		Dispositions	-1,715,000.00		1,644,853.70
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	1,225,000.00	-980,054.45	
		Dispositions	-1,505,000.00		1,498,009.90
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	Acquisitions	1,425,000.00	-1,306,333.00	
		Dispositions	-1,060,000.00		930,097.00
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	595,000.00	-534,287.50	
		Dispositions	-5,210,000.00		5,403,034.00
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	Acquisitions	610,000.00	-558,109.95	
		Dispositions	-185,000.00		143,378.70
C460690100	INTERPUBLIC GROUP COMPANIES INC COM	Acquisitions	34,300.00	-986,811.79	
		Dispositions	-6,000.00		220,242.97
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050	Acquisitions	280,000.00	-262,693.20	
		Dispositions	-2,235,000.00		1,967,154.55
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052	Acquisitions	690,000.00	-689,868.90	
		Dispositions	-485,000.00		470,255.50
SBNKMC55	INTL BUSINESS 4.9% DUE 07-27-2052	Acquisitions	660,000.00	-638,181.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C459506101	INTL FLAVORS & FRAGRANCES INC COM	Dispositions	-200,000.00		184,866.00
		Acquisitions	3,600.00	-343,103.35	
C460146103	INTL PAPER CO COM	Dispositions	-3,600.00		368,622.55
		Acquisitions	56,600.00	-2,629,417.14	
SB3MDYN8	INTL PAPER CO 7.3% DUE 11-15-2039	Dispositions	-56,600.00		2,287,594.34
		Acquisitions	170,000.00	-234,316.10	
C461202103	INTUIT COM	Dispositions	-170,000.00		193,240.70
		Acquisitions	4,370.00	-2,044,092.12	
C46187W107	INVITATION HOMES INC COM	Dispositions	-10,090.00		4,444,643.18
		Acquisitions	19,500.00	-747,539.70	
C45073V108	ITT INC COM	Dispositions	-19,500.00		783,472.85
		Acquisitions	2,700.00	-201,847.31	
SBMQ7H29	JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052	Dispositions	-2,700.00		202,002.62
		Acquisitions	1,125,000.00	-1,106,933.55	
C478160104	JOHNSON & JOHNSON COM USD1	Dispositions	-310,000.00		307,851.70
		Acquisitions	9,100.00	-1,603,492.23	
SBMGYV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	Dispositions	-28,800.00		5,092,668.50
		Acquisitions	280,000.00	-236,107.20	
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Dispositions	-205,000.00		157,989.40
		Acquisitions	585,000.00	-538,650.45	
C48020Q107	JONES LANG LASALLE INC COM STK	Dispositions	-395,000.00		339,103.55
		Acquisitions	1,030.00	-269,511.32	
SBLGSH92	JPM CHASE 2.963% 01-25-2033	Dispositions	-1,030.00		253,763.71
		Acquisitions	2,310,000.00	-2,310,000.00	
C46625H100	JPMORGAN CHASE & CO COM	Dispositions	-2,310,000.00		2,096,791.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Acquisitions	4,700.00	-556,797.98	
		Dispositions	-4,700.00		623,300.22
C46647PCR5	JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	Acquisitions	555,000.00	-582,524.85	
		Dispositions	-205,000.00		229,696.35
SBMF0547	JPMORGAN CHASE & CO 3.109% 04-22-2051	Acquisitions	730,000.00	-618,069.10	
		Dispositions	-335,000.00		272,425.35
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	940,000.00	-716,458.60	
		Dispositions	-1,212,000.00		915,586.20
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	Acquisitions	1,484,000.00	-1,132,157.81	
		Dispositions	-530,000.00		466,224.10
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052	Acquisitions	2,970,000.00	-2,148,917.50	
		Dispositions	-1,495,000.00		1,023,389.90
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049	Acquisitions	1,685,000.00	-1,371,875.10	
		Dispositions	-1,110,000.00		926,398.50
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% 11-15-2048	Acquisitions	1,765,000.00	-1,519,952.55	
		Dispositions	-915,000.00		752,248.50
SBF348D2	JPMORGAN CHASE & CO 4.032% 07-24-2048	Acquisitions	210,000.00	-192,194.10	
		Dispositions	-1,005,000.00		940,318.00
SBZ7NF45	JPMORGAN CHASE & CO 4.26% 02-22-2048	Acquisitions	85,000.00	-68,028.05	
		Dispositions	-790,000.00		634,474.00
C46647PDC7	JPMORGAN CHASE & CO 4.586% 04-26-2033	Acquisitions	770,000.00	-759,612.70	
		Dispositions	-1,430,000.00		1,332,484.89
SBN101H3	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO	Acquisitions	730,000.00	-730,000.00	
		Dispositions	-730,000.00		731,518.40
		Acquisitions	9,395,000.00	-9,358,437.50	
		Dispositions	-9,395,000.00		8,941,797.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	Acquisitions	420,000.00	-415,094.40	
		Dispositions	-620,000.00		630,359.40
SBNG8Z25	JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	Acquisitions	8,665,000.00	-8,651,945.00	
		Dispositions	-2,830,000.00		2,710,094.65
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	880,000.00	-696,970.10	
		Dispositions	-1,725,000.00		1,227,656.24
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Acquisitions	660,000.00	-580,196.00	
		Dispositions	-2,030,000.00		2,088,335.60
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	325,000.00	-348,240.75	
		Dispositions	-325,000.00		358,003.75
C49271V100	KEURIG DR PEPPER INC COM	Acquisitions	52,600.00	-1,903,420.78	
		Dispositions	-52,600.00		2,047,571.75
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	Acquisitions	2,445,000.00	-2,404,864.55	
		Dispositions	-815,000.00		701,584.15
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Acquisitions	200,000.00	-154,272.00	
		Dispositions	-665,000.00		578,612.70
SBH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048	Acquisitions	150,000.00	-193,123.50	
		Dispositions	-150,000.00		163,756.50
C49338L103	KEYSIGHT TECHNOLOGIES INC COM	Acquisitions	29,800.00	-4,776,742.88	
		Dispositions	-8,200.00		1,414,226.60
C49427F108	KILROY RLTY CORP COM	Acquisitions	27,282.00	-1,367,237.72	
		Dispositions	-11,181.00		794,896.71
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	3,200.00	-365,064.00	
		Dispositions	-3,200.00		396,778.15
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052	Acquisitions	1,885,000.00	-1,873,533.15	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Dispositions	-560,000.00		550,899.70
		Acquisitions	150,000.00	-156,894.00	
SBQ5J5X1	KLA CORP 4.95% 07-15-2052	Dispositions	-855,000.00		888,379.20
		Acquisitions	1,970,000.00	-1,834,911.06	
C482480100	KLA CORPORATION COM USD0.001	Dispositions	-778,000.00		713,542.04
		Acquisitions	470.00	-155,354.98	
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Dispositions	-470.00		153,788.69
		Acquisitions	1,560,000.00	-1,541,619.35	
SB87MC97	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	Dispositions	-1,390,000.00		1,343,390.10
		Acquisitions	525,000.00	-630,316.80	
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Dispositions	-525,000.00		577,737.00
		Acquisitions	425,000.00	-528,653.25	
C500754106	KRAFT HEINZ CO COM	Dispositions	-425,000.00		519,970.50
		Acquisitions	7,800.00	-305,623.50	
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	Dispositions	-7,800.00		288,013.30
		Acquisitions	4,431,000.00	-4,029,559.75	
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	Dispositions	-1,400,000.00		1,282,868.00
		Acquisitions	955,000.00	-1,050,068.45	
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Dispositions	-955,000.00		967,239.45
		Acquisitions	7,656,000.00	-6,864,617.09	
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	Dispositions	-2,085,000.00		1,774,466.35
		Acquisitions	2,480,000.00	-2,535,856.85	
C501044101	KROGER CO COM	Dispositions	-2,135,000.00		2,044,838.85
		Acquisitions	79,600.00	-4,010,697.52	
C512807108	LAM RESH CORP COM	Dispositions	-50,000.00		2,399,882.62
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050	Acquisitions	4,192.00	-2,160,306.15	
		Dispositions	-4,192.00		2,001,625.76
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049	Acquisitions	308,000.00	-239,144.49	
		Dispositions	-760,000.00		578,526.50
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	455,000.00	-498,001.10	
		Dispositions	-220,000.00		226,527.40
C525327102	LEIDOS HLDGS INC COM	Acquisitions	42,226.00	-2,886,339.36	
		Dispositions	-45,700.00		3,218,792.34
C526107107	LENNOX INTL INC COM	Acquisitions	11,907.00	-1,177,746.38	
		Dispositions	-11,907.00		1,260,278.20
CG5480U120	LIBERTY GLOBAL PLC -SERIES C COM	Acquisitions	2,860.00	-665,809.16	
		Dispositions	-900.00		177,626.68
CG5480U104	LIBERTY GLOBAL PLC USD0.01 A	Acquisitions	103,400.00	-2,059,134.63	
		Dispositions	-29,500.00		522,421.98
C534187109	LINCOLN NATL CORP COM	Acquisitions	22,200.00	-578,492.52	
		Dispositions	-29,000.00		735,386.61
SBMCSNP1	LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	Acquisitions	32,800.00	-2,193,503.71	
		Dispositions	-32,800.00		1,110,650.88
C536797103	LITHIA MTRS INC COM CL A	Acquisitions	475,000.00	-478,937.75	
		Dispositions	-540,000.00		590,942.85
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052	Acquisitions	2,920.00	-830,049.16	
		Dispositions	-7,581.00		2,110,237.12
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Acquisitions	945,000.00	-1,107,076.95	
		Dispositions	-945,000.00		1,042,565.10
		Acquisitions	1,095,000.00	-1,086,021.00	
		Dispositions	-150,000.00		145,884.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C540424108	LOEWS CORP COM	Acquisitions	3,700.00	-203,709.25	
		Dispositions	-21,500.00		1,304,800.28
SBNNKRH3	LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	Acquisitions	220,000.00	-168,678.40	
		Dispositions	-595,000.00		528,803.10
C548661107	LOWES COS INC COM	Acquisitions	8,400.00	-1,739,028.53	
		Dispositions	-17,290.00		3,610,991.29
SBMTPVH3	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	1,375,000.00	-1,360,882.45	
		Dispositions	-530,000.00		521,050.50
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	1,030,000.00	-826,914.70	
		Dispositions	-1,535,000.00		1,297,211.00
SBJN46V4	LOWES COS INC 4.25% 04-01-2052	Acquisitions	3,560,000.00	-3,336,115.45	
		Dispositions	-1,945,000.00		1,767,482.15
SBMGCHK2	LOWES COS INC 4.45% 04-01-2062	Acquisitions	3,780,000.00	-3,528,296.55	
		Dispositions	-1,935,000.00		1,681,161.10
C550021109	LULULEMON ATHLETICA INC COM	Acquisitions	7,670.00	-2,436,108.99	
		Dispositions	-380.00		137,674.29
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051	Acquisitions	1,620,000.00	-1,177,626.80	
		Dispositions	-1,320,000.00		1,307,462.70
SBKS9YF1	LYB INTL FIN III 3.8% DUE 10-01-2060	Acquisitions	190,000.00	-184,001.70	
		Dispositions	-190,000.00		123,866.70
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Acquisitions	800.00	-80,762.00	
		Dispositions	-9,300.00		950,513.76
SBYY5Z58	MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	Acquisitions	620,000.00	-519,746.00	
		Dispositions	-815,000.00		656,115.75
C565849106	MARATHON OIL CORP COM	Acquisitions	124,131.00	-3,097,546.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C56585A102	MARATHON PETE CORP COM	Dispositions	-107,631.00		2,603,546.89
		Acquisitions	36,400.00	-3,241,182.64	
C570535104	MARKEL GROUP INC	Dispositions	-27,800.00		2,828,744.73
		Acquisitions	789.00	-985,378.88	
SBMTQPT6	MARKEL GROUP INC SR NT 3.45% 05-07-2052	Dispositions	-1,427.00		1,961,584.91
		Acquisitions	485,000.00	-331,531.45	
SBYZCF03	MARKEL GROUP INC 5% DUE 04-05-2046	Dispositions	-1,055,000.00		963,071.05
		Acquisitions	210,000.00	-203,641.20	
C57060D108	MARKETAXESS HLDGS INC COM STK	Dispositions	-210,000.00		177,282.00
		Acquisitions	5,250.00	-1,438,399.92	
C571903202	MARRIOTT INTL INC NEW COM STK CL A	Dispositions	-5,250.00		1,325,290.42
		Acquisitions	10,200.00	-1,473,012.69	
C57164Y107	MARRIOTT VACATIONS WORLDWIDE CORP COM	Dispositions	-5,700.00		910,929.96
		Acquisitions	3,100.00	-515,241.23	
C571748102	MARSH & MCLENNAN CO'S INC COM	Dispositions	-3,100.00		450,471.24
		Acquisitions	27,300.00	-4,266,620.55	
C573874104	MARVELL TECHNOLOGY INC COM	Dispositions	-3,400.00		527,029.13
		Acquisitions	2,700.00	-185,719.17	
C574795100	MASIMO CORP COM STK	Dispositions	-2,700.00		172,551.36
		Acquisitions	5,300.00	-807,170.84	
C57636Q104	MASTERCARD INC CL A	Dispositions	-5,300.00		654,379.60
		Acquisitions	10,360.00	-3,509,851.71	
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Dispositions	-11,920.00		4,165,499.81
		Acquisitions	210,000.00	-241,006.50	
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Dispositions	-2,200,000.00		2,052,742.45

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	205,000.00	-223,876.40	
		Dispositions	-305,000.00		290,630.95
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	440,000.00	-410,411.40	
		Dispositions	-640,000.00		528,895.20
C58463J304	MEDICAL PPTYS TR INC COM REIT	Acquisitions	195,000.00	-220,305.15	
		Dispositions	-570,000.00		580,477.20
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	148,204.00	-1,674,444.44	
		Dispositions	0.00		0.00
C58733R102	MERCADOLIBRE INC COM STK	Acquisitions	43,200.00	-3,620,151.87	
		Dispositions	-46,000.00		3,988,650.21
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061	Acquisitions	743.00	-730,487.91	
		Dispositions	-1,260.00		1,242,846.58
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	1,115,000.00	-799,929.45	
		Dispositions	-2,250,000.00		1,848,417.85
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	Acquisitions	21,200.00	-1,955,784.93	
		Dispositions	-72,400.00		6,504,321.63
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Acquisitions	515,000.00	-341,970.60	
		Dispositions	-230,000.00		147,473.70
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Acquisitions	285,000.00	-188,630.10	
		Dispositions	-1,095,000.00		908,171.50
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Acquisitions	690,000.00	-574,917.90	
		Dispositions	-1,240,000.00		1,108,653.40
SB736C41	MERCK & CO INC 3.6 DUE 09-15-2042	Acquisitions	4,390,000.00	-3,813,279.15	
		Dispositions	-2,205,000.00		1,717,556.85
		Acquisitions	725,000.00	-651,472.70	
		Dispositions	-180,000.00		139,662.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Acquisitions	465,000.00	-556,809.60	
		Dispositions	-1,470,000.00		2,122,171.80
C30303M102	META PLATFORMS INC	Acquisitions	34,800.00	-5,215,234.38	
		Dispositions	-18,100.00		2,558,587.65
C59156R108	METLIFE INC COM STK USD0.01	Acquisitions	3,300.00	-215,727.52	
		Dispositions	-58,200.00		3,863,224.37
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	190,000.00	-185,951.10	
		Dispositions	-190,000.00		180,515.20
SBP9RBD6	METLIFE INC 5.0% 07-15-2052	Acquisitions	1,110,000.00	-1,108,101.90	
		Dispositions	-735,000.00		673,944.30
C595017104	MICROCHIP TECHNOLOGY INC COM	Acquisitions	27,700.00	-1,872,523.22	
		Dispositions	-45,100.00		3,154,151.32
C595112103	MICRON TECH INC COM	Acquisitions	47,600.00	-3,718,884.92	
		Dispositions	-61,900.00		4,173,266.36
C595112BU6	MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	Acquisitions	455,000.00	-416,695.10	
		Dispositions	-290,000.00		229,189.90
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041	Acquisitions	350,000.00	-286,538.00	
		Dispositions	-320,000.00		248,675.20
C594918104	MICROSOFT CORP COM	Acquisitions	14,770.00	-4,320,060.76	
		Dispositions	-28,292.00		7,613,398.75
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	1,615,000.00	-1,192,130.55	
		Dispositions	-235,000.00		176,090.20
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD	Acquisitions	515,000.00	-444,944.55	
		Dispositions	-1,295,000.00		1,079,268.45
C59522J103	MID-AMER APT CMNTYS INC COM	Acquisitions	10,600.00	-2,054,873.83	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Dispositions	-6,700.00		1,108,439.68
		Acquisitions	295,000.00	-240,106.40	
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	Dispositions	-765,000.00		772,321.05
		Acquisitions	315,000.00	-238,845.60	
C606822CD4	MITSUBISHI UFJ FINL GROUP INC 2.852% 01-19-2033	Dispositions	-435,000.00		384,835.80
		Acquisitions	4,465,000.00	-4,450,290.00	
C606822CB8	MITSUBISHI UFJ 2.494% DUE 10-13-2032	Dispositions	-4,465,000.00		4,139,321.75
		Acquisitions	470,000.00	-392,426.50	
C606822CK8	MITSUBISHI UFJ 5.133% DUE 07-20-2033	Dispositions	-470,000.00		387,355.20
		Acquisitions	2,745,000.00	-2,745,000.00	
C60687YCM9	MIZUHO FINL GROUP FIXED 5.669% DUE 09-13-2033	Dispositions	-1,240,000.00		1,242,957.50
		Acquisitions	2,380,000.00	-2,380,000.00	
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Dispositions	-2,100,000.00		2,155,229.45
		Acquisitions	1,175,000.00	-1,006,852.20	
SBLN8ZQ8	MONDELEZ INTERNATIONAL INC 3.0% 03-17-2032	Dispositions	-525,000.00		445,330.25
		Acquisitions	900,000.00	-892,008.00	
C61174X109	MONSTER BEVERAGE CORP NEW COM	Dispositions	-900,000.00		858,996.00
		Acquisitions	17,800.00	-1,525,583.05	
SBR1HR30	MOODYS CORP 5.25% DUE 07-15-2044	Dispositions	-17,800.00		1,476,445.41
		Acquisitions	245,000.00	-251,664.00	
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Dispositions	-2,480,000.00		2,545,447.20
		Acquisitions	710,000.00	-521,644.00	
SBM22XH2	MORGAN STANLEY 2.802% 01-25-2052	Dispositions	-1,756,000.00		1,452,897.02
		Acquisitions	505,000.00	-322,917.20	
SBMG9M19	MORGAN STANLEY 2.943% DUE 01-21-2033	Dispositions	-273,000.00		254,662.59
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,565,044.80
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037	Acquisitions	1,945,000.00	-1,946,858.10	
		Dispositions	-1,945,000.00		1,922,393.45
C61747Y7	MORGAN STANLEY 6.342% 10-18-2033	Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-965,000.00		969,909.95
C61945C103	MOSAIC CO/THE	Acquisitions	6,590,000.00	-6,601,030.50	
		Dispositions	-695,000.00		737,415.85
C620076307	MOTOROLA SOLUTIONS INC	Acquisitions	36,300.00	-1,969,496.27	
		Dispositions	-65,600.00		3,254,226.27
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052	Acquisitions	8,700.00	-1,878,670.95	
		Dispositions	-8,700.00		2,233,982.70
SBNBVCX9	MPLX LP 4.95% DUE 09-01-2032 BEO	Acquisitions	6,973,000.00	-6,497,466.29	
		Dispositions	-3,078,000.00		2,730,582.75
C55354G100	MSCI INC COMMON	Acquisitions	1,045,000.00	-1,039,074.85	
		Dispositions	-1,045,000.00		993,350.55
C626717102	MURPHY OIL CORP COM	Acquisitions	5,510.00	-2,667,035.72	
		Dispositions	-5,510.00		2,241,794.49
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046	Acquisitions	4,300.00	-164,839.97	
		Dispositions	-4,300.00		177,771.46
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052	Acquisitions	250,000.00	-167,967.50	
		Dispositions	-250,000.00		205,197.50
C636518102	NATIONAL INSTRS CORP COM	Acquisitions	445,000.00	-432,268.55	
		Dispositions	-445,000.00		375,652.10
		Acquisitions	35,800.00	-1,387,024.46	
		Dispositions	-56,600.00		2,185,747.72

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C637870106	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	Acquisitions	16,900.00	-840,210.54	
		Dispositions	-17,800.00		910,336.92
SBPSJK81	NATURE CONSERVANCY 3.957% DUE 03-01-2052	Acquisitions	610,000.00	-614,069.80	
		Dispositions	-215,000.00		201,932.30
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	430,000.00	-387,713.80	
		Dispositions	-200,000.00		196,400.00
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048	Acquisitions	580,000.00	-518,334.40	
		Dispositions	-1,300,000.00		1,234,168.00
C64110L106	NETFLIX INC COM STK	Acquisitions	13,040.00	-4,376,799.04	
		Dispositions	-12,150.00		3,341,328.74
C64125C109	NEUROCRINE BIOSCIENCES INC COM	Acquisitions	21,000.00	-1,971,203.41	
		Dispositions	-20,900.00		1,913,129.19
SBKT3043	NEVADA PWR CO 3.125% DUE 08-01-2050	Acquisitions	325,000.00	-249,112.50	
		Dispositions	-395,000.00		370,197.95
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Acquisitions	7,830,000.00	-7,621,498.65	
		Dispositions	-1,830,000.00		1,486,097.40
C651639106	NEWMONT CORPORATION	Acquisitions	52,500.00	-2,281,689.16	
		Dispositions	-5,000.00		237,439.80
SBMV7VW2	NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	Acquisitions	545,000.00	-512,518.00	
		Dispositions	-1,951,000.00		1,449,703.29
SBPVDHX4	NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	Acquisitions	960,000.00	-959,280.00	
		Dispositions	-960,000.00		1,004,977.20
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	32,600.00	-2,523,998.54	
		Dispositions	-12,900.00		1,017,035.37
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	690,000.00	-692,043.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044	Dispositions	-1,415,000.00		1,378,646.65
		Acquisitions	660,000.00	-635,065.20	
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052	Dispositions	-720,000.00		654,645.60
		Acquisitions	330,000.00	-287,545.50	
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053	Dispositions	-435,000.00		292,743.60
		Acquisitions	1,125,000.00	-1,095,375.90	
C655844108	NORFOLK SOUTHN CORP COM	Dispositions	-1,125,000.00		1,062,751.00
		Acquisitions	6,290.00	-1,658,238.88	
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	Dispositions	-6,290.00		1,482,853.51
		Acquisitions	770,000.00	-575,831.70	
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	Dispositions	-820,000.00		557,879.00
		Acquisitions	1,040,000.00	-811,065.10	
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	Dispositions	-615,000.00		490,724.70
		Acquisitions	1,273,000.00	-1,043,274.01	
SBNQSG1	NORFOLK SOUTHN CORP 3.7% 03-15-2053	Dispositions	-195,000.00		152,544.60
		Acquisitions	860,000.00	-854,943.20	
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048	Dispositions	-200,000.00		162,220.00
		Acquisitions	190,000.00	-174,619.50	
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	Dispositions	-1,455,000.00		1,427,142.84
		Acquisitions	185,000.00	-135,196.15	
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	Dispositions	-580,000.00		668,525.40
		Acquisitions	615,000.00	-537,898.05	
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049	Dispositions	-1,590,000.00		1,452,395.80
		Acquisitions	290,000.00	-265,532.70	
SBMV87C7	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	Dispositions	-620,000.00		512,014.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046	Acquisitions	425,000.00	-421,935.75	
		Dispositions	-425,000.00		439,122.75
C666807102	NORTHROP GRUMMAN CORP COM	Acquisitions	350,000.00	-282,444.75	
		Dispositions	-520,000.00		568,828.00
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	4,590.00	-2,085,667.87	
		Dispositions	-4,590.00		2,132,594.87
SBD3S5K6	NOVARTIS CAP CORP 4% DUE 11-20-2045	Acquisitions	990,000.00	-889,957.00	
		Dispositions	-540,000.00		417,841.20
SBP96092	NUCOR CORP NT 3.85% 04-01-2052	Acquisitions	285,000.00	-334,179.60	
		Dispositions	-230,000.00		226,490.20
SBP96047	NUCOR CORP 3.125% DUE 04-01-2032 BEO	Acquisitions	1,470,000.00	-1,438,737.80	
		Dispositions	-350,000.00		339,846.50
C67066G104	NVIDIA CORP COM	Acquisitions	385,000.00	-383,741.05	
		Dispositions	-385,000.00		337,849.05
CN6596X109	NXP SEMICONDUCTORS N V COM STK	Acquisitions	14,000.00	-2,958,047.98	
		Dispositions	-40,390.00		6,851,708.01
SBKT3098	NYU LANGONE HOSPS 3.38% DUE 07-01-2055	Acquisitions	7,100.00	-1,293,409.53	
		Dispositions	-17,300.00		2,930,396.02
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	715,000.00	-563,899.05	
		Dispositions	-175,000.00		133,222.25
C674599105	OCCIDENTAL PETROLEUM CORP	Acquisitions	910.00	-724,654.60	
		Dispositions	-2,780.00		1,812,454.25
C679295105	OKTA INC CL A CL A	Acquisitions	13,300.00	-817,447.28	
		Dispositions	-27,500.00		1,476,984.21
		Acquisitions	20,715.00	-1,598,883.15	
		Dispositions	-20,715.00		1,311,975.98

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68235P108	ONE GAS INC COM	Acquisitions	2,700.00	-236,094.75	
		Dispositions	-2,700.00		196,445.25
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	Acquisitions	175,000.00	-120,214.50	
		Dispositions	-360,000.00		301,888.80
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047	Acquisitions	365,000.00	-325,105.50	
		Dispositions	-170,000.00		127,508.50
C68389X105	ORACLE CORP COM	Acquisitions	48,200.00	-3,600,450.96	
		Dispositions	-48,200.00		3,627,736.07
SBMXLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	1,919,000.00	-1,874,306.49	
		Dispositions	-1,090,000.00		909,241.60
SBMXLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	900,000.00	-653,175.00	
		Dispositions	-630,000.00		461,771.10
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	205,000.00	-190,773.00	
		Dispositions	-3,920,000.00		2,678,201.75
SBF4ZFF5	ORACLE CORP 3.8% 11-15-2037	Acquisitions	210,000.00	-165,018.00	
		Dispositions	-580,000.00		431,601.20
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	340,000.00	-322,813.00	
		Dispositions	-340,000.00		261,324.00
SBMXLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	210,000.00	-163,489.20	
		Dispositions	-1,885,000.00		1,707,475.90
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	315,000.00	-321,920.55	
		Dispositions	-435,000.00		299,775.90
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	325,000.00	-347,259.25	
		Dispositions	-235,000.00		187,332.60
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	235,000.00	-186,728.65	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68622V106	ORGANON & CO COM	Dispositions	-430,000.00		294,146.80
		Acquisitions	35,500.00	-1,097,490.00	
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Dispositions	-46,600.00		1,554,630.73
		Acquisitions	600,000.00	-600,000.00	
S9A5HKFL	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	Dispositions	-600,000.00		600,000.00
		Acquisitions	3,810,000.00	-3,810,000.00	
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Dispositions	-4,990,000.00		4,990,000.00
		Acquisitions	130,000.00	-130,000.00	
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC	Dispositions	-130,000.00		130,000.00
		Acquisitions	280,000.00	-280,000.00	
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Dispositions	-280,000.00		280,000.00
		Acquisitions	350,000.00	-350,000.00	
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Dispositions	-330,000.00		330,000.00
		Acquisitions	60,000.00	-60,000.00	
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED	Dispositions	-60,000.00		60,000.00
		Acquisitions	120,000.00	-120,000.00	
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33	Dispositions	-120,000.00		120,000.00
		Acquisitions	6,720,000.00	-6,720,000.00	
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Dispositions	-7,550,000.00		7,550,000.00
		Acquisitions	360,000.00	-360,000.00	
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-120,000.00		120,000.00
		Acquisitions	658,000.00	-658,000.00	
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050	Dispositions	-530,000.00		530,000.00
		Acquisitions	52,000.00	-52,000.00	
C69047Q102	OVINTIV INC COM USD0.01	Dispositions	-52,000.00		52,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693718108	PACCAR INC COM	Acquisitions	42,700.00	-2,094,798.92	
		Dispositions	-67,400.00		3,692,333.48
SBNVRFD8	PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052	Acquisitions	27,800.00	-2,611,505.09	
		Dispositions	-9,400.00		886,324.70
C695156109	PACKAGING CORP AMER COM ISIN US6951561090	Acquisitions	1,470,000.00	-1,463,886.90	
		Dispositions	-230,000.00		219,374.00
SBMHBC14	PACKAGING CORP FIXED 3.05% DUE 10-01-2051	Acquisitions	5,600.00	-828,748.43	
		Dispositions	-5,600.00		768,330.09
C701094104	PARKER-HANNIFIN CORP COM	Acquisitions	200,000.00	-155,458.00	
		Dispositions	-170,000.00		135,753.50
C704326107	PAYCHEX INC COM	Acquisitions	2,820.00	-819,870.67	
		Dispositions	-970.00		281,602.68
C70432V102	PAYCOM SOFTWARE INC COM	Acquisitions	8,500.00	-957,699.65	
		Dispositions	-8,500.00		1,009,010.10
C70438V106	PAYLOCITY HLDG CORP COM	Acquisitions	5,086.00	-1,633,897.97	
		Dispositions	-4,970.00		1,609,398.55
C70450Y103	PAYPAL HLDGS INC COM	Acquisitions	3,210.00	-655,498.97	
		Dispositions	-2,580.00		533,986.53
SBNVTRQ1	PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	Acquisitions	68,700.00	-6,321,864.65	
		Dispositions	-42,200.00		4,284,185.74
C713448108	PEPSICO INC COM	Acquisitions	185,000.00	-146,949.20	
		Dispositions	-185,000.00		146,444.15
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049	Acquisitions	27,700.00	-4,774,145.71	
		Dispositions	-6,600.00		1,125,313.74
		Acquisitions	535,000.00	-580,935.10	
		Dispositions	-260,000.00		202,740.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C71377A103	PERFORMANCE FOOD GROUP CO COM	Acquisitions	5,800.00	-288,386.80	
		Dispositions	-5,800.00		252,047.72
CG97822103	PERRIGO COMPANY LIMITED COM EUR0.001	Acquisitions	5,800.00	-222,373.13	
		Dispositions	-5,800.00		215,365.16
S2919052	PETRO CDA 5.35% DUE 07-15-2033	Acquisitions	305,000.00	-346,370.20	
		Dispositions	-305,000.00		295,965.90
C717081103	PFIZER INC COM	Acquisitions	156,900.00	-7,996,579.65	
		Dispositions	-75,300.00		3,868,084.37
SBFY0KF5	PFIZER INC 4.2% 09-15-2048	Acquisitions	345,000.00	-382,159.95	
		Dispositions	-1,420,000.00		1,571,095.60
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	360,000.00	-365,070.80	
		Dispositions	-360,000.00		364,569.55
SBZ3FFJ0	PFIZER INC 4% DUE 12-15-2036	Acquisitions	380,000.00	-396,515.40	
		Dispositions	-580,000.00		566,758.60
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	Acquisitions	275,000.00	-175,777.25	
		Dispositions	-220,000.00		232,067.00
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	47,531.00	-4,526,848.30	
		Dispositions	-47,300.00		4,805,821.10
C718546104	PHILLIPS 66 COM	Acquisitions	18,800.00	-1,604,027.49	
		Dispositions	-13,200.00		1,234,888.57
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052	Acquisitions	2,215,000.00	-1,781,513.78	
		Dispositions	-250,000.00		155,222.50
SBVYVGP2	PHILLIPS 66 4.68% DUE 02-15-2045	Acquisitions	400,000.00	-459,464.00	
		Dispositions	-400,000.00		400.00
SBQ0QFQ0	PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052	Acquisitions	365,000.00	-361,820.85	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C723484101	PINNACLE W. CAP CORP COM	Dispositions	-365,000.00		371,259.75
		Acquisitions	22,900.00	-1,671,301.93	
C723787107	PIONEER NAT RES CO COM	Dispositions	-38,200.00		2,650,896.15
		Acquisitions	7,420.00	-1,787,049.42	
SBNJRJ2	PNC FINL SVCS GROUP INC 6.037% 10-28-2033	Dispositions	-7,420.00		1,821,309.68
		Acquisitions	5,785,000.00	-5,785,000.00	
C693506107	PPG IND INC COM	Dispositions	-3,080,000.00		3,281,219.50
		Acquisitions	5,000.00	-603,617.52	
C742718109	PROCTER & GAMBLE COM NPV	Dispositions	-5,000.00		606,009.61
		Acquisitions	32,600.00	-4,870,526.77	
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	Dispositions	-16,600.00		2,388,343.47
		Acquisitions	1,230,000.00	-998,043.50	
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050	Dispositions	-405,000.00		402,160.95
		Acquisitions	475,000.00	-393,967.20	
C74340W103	PROLOGIS INC COM	Dispositions	-990,000.00		836,239.15
		Acquisitions	17,100.00	-2,176,327.66	
C744320102	PRUDENTIAL FINL INC COM	Dispositions	-17,100.00		2,221,902.37
		Acquisitions	4,900.00	-547,116.83	
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	Dispositions	-16,500.00		1,863,732.60
		Acquisitions	380,000.00	-261,671.80	
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	Dispositions	-780,000.00		661,316.20
		Acquisitions	1,375,000.00	-1,201,033.55	
SBPXW256	PRUDENTIAL FINL INC 5.125% 03-01-2052	Dispositions	-593,000.00		440,201.69
		Acquisitions	575,000.00	-575,000.00	
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Dispositions	-575,000.00		542,127.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74460D109	PUB STORAGE COM	Acquisitions	34,000.00	-2,085,752.52	
		Dispositions	-13,800.00		937,880.68
SBD1DFD6	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	Acquisitions	10,910.00	-3,636,336.67	
		Dispositions	-18,210.00		5,798,975.29
SB8BHNS4	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	Acquisitions	575,000.00	-575,448.50	
		Dispositions	-314,000.00		341,553.50
SBMVX324	PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	Acquisitions	125,000.00	-110,328.75	
		Dispositions	-400,000.00		373,256.00
SBP6MFN2	PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO	Acquisitions	1,471,000.00	-1,107,763.87	
		Dispositions	-200,000.00		151,776.00
SBJBZSV3	PUBLIC SVC CO N H 3.6% DUE 07-01-2049	Acquisitions	575,000.00	-499,922.25	
		Dispositions	-1,140,000.00		1,027,439.15
S9L5766U	PUT BONDOPT CHASUS33 05/05/2022 FNCL 3% 05/13/2020 98.765625 317561W95	Acquisitions	420,000.00	-400,020.60	
		Dispositions	-495,000.00		426,323.70
S9L5765U	PUT BONDOPT CHASUS33 05/05/2022 FNCL 3% 05/13/2020 98.9140625 317541RZ5	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,656.25
S9L58LNU	PUT BONDOPT CHASUS33 05/05/2022 FNCL 3% 05/13/2020 99.1015625 317592YE7	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,187.50
S9L4C97U	PUT BONDOPT CITIUS33 03/07/2022 FNCL 2.5% 03/14/22 100 317556BZ0	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,125.00
S9L4SCMU	PUT BONDOPT CITIUS33 04/06/2022 FNCL 2.5% 04/13/20 98.53125 317533OW2	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,812.50
S9L4SCNU	PUT BONDOPT CITIUS33 04/06/2022 FNCL 2% 04/13/22 96.1992188 317591I72	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,707.03
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,285.16

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L55YUU	PUT BONDOPT CITIUS33 05/05/2022 FNCL 3% 05/13/2020 99.5390625 317589828	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,812.50
S9L4P47U	PUT SWO GBP GSCMUS33 P 1.06% / R 1DSOIA 317U613I2 21/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,144.98
S9L4KH5U	PUT SWO GBP GSCMUS33 P 1.096% / R 1DSOIA 317U534I8 14/02/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		8,364.01
S9L4P49U	PUT SWO GBP GSCMUS33 P 1.101% / R 1DSOIA 317U615I0 21/02/2022	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		6,162.04
S9L4UQ1U	PUT SWO GBP GSCMUS33 P 1.175% / R 1DSOIA 317U680I0 28/02/2022	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		9,144.73
S9L8F26U	PUT SWO USD BNPAFRPP P 2.845% / R 1DSOFR 317U0ZZA5 09/16/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,140.00
S9L4XVEU	PUT SWO USD BOFAUS6S P 1.8% / R 1DSOFR 317U708I8 03/02/2022	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		7,205.00
S9L82RZU	PUT SWO USD BOFAUS6S P 3.02% / R 1DSOFR 317U0TBA5 08/18/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		7,990.00
S9L8THHU	PUT SWO USD BOFAUS6S P 3.33% / R 1DSOFR 317U16GA9 10/07/2022	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		8,600.00
S9L8HD3U	PUT SWO USD CHASUS33 P 2.715% / R 1DSOFR 317U10VA5 09/19/2022	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		7,785.00
S9L4P18U	PUT SWO USD CITIUS33 P 1.78% / R 1DSOFR 317U610I5 02/22/2022	Acquisitions	850,000.00	0.00	
		Dispositions	-1,700,000.00		14,790.00
S9L4JPZU	PUT SWO USD CITIUS33 P 1.788% / R 1DSOFR 317U503I5 02/14/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,175.00
S9L5EUXU	PUT SWO USD CITIUS33 P 1.93% / R 1DSOFR 317U956I7 03/22/2022	Acquisitions	1,900,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L7AH1U	PUT SWO USD CITIUS33 P 3% / R 1DSOFR 317U0L7A7 07/07/2022	Dispositions	-1,900,000.00		16,625.00
		Acquisitions	1,600,000.00	0.00	
S9L4UP8U	PUT SWO USD GSCMUS33 P 1.8% / R 1DSOFR 317U673I9 02/28/2022	Dispositions	-1,600,000.00		6,088.00
		Acquisitions	2,300,000.00	0.00	
S9L5JU1U	PUT SWO USD GSCMUS33 P 1.859% / R 1DSOFR 317U014O4 04/01/2022	Dispositions	-2,300,000.00		7,015.00
		Acquisitions	5,600,000.00	0.00	
S9L5MRNU	PUT SWO USD GSCMUS33 P 1.86% / R 1DSOFR 317U069O8 04/04/2022	Dispositions	-5,600,000.00		55,440.00
		Acquisitions	1,200,000.00	0.00	
S9L8AQQU	PUT SWO USD GSCMUS33 P 2.85% / R 1DSOFR 317U0XGA1 09/06/2022	Dispositions	-1,200,000.00		11,700.00
		Acquisitions	1,600,000.00	0.00	
S9L8KE8U	PUT SWO USD GSCMUS33 P 2.86% / R 1DSOFR 317U11IA8 09/23/2022	Dispositions	-1,600,000.00		6,400.00
		Acquisitions	800,000.00	0.00	
S9L8MDLU	PUT SWO USD GSCMUS33 P 3.1% / R 1DSOFR 317U12PA8 09/26/2022	Dispositions	-800,000.00		8,000.00
		Acquisitions	1,500,000.00	0.00	
S9L8N91U	PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U13LA0 09/30/2022	Dispositions	-1,500,000.00		7,612.50
		Acquisitions	1,600,000.00	0.00	
S9LXAGAU	PUT SWO USD GSCMUS33 P 3.62% / R 1DSOFR 317U1O7A0 12/30/2022	Dispositions	-1,600,000.00		7,880.00
		Acquisitions	1,100,000.00	0.00	
S9LX9LKU	PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U1NUA6 12/29/2022	Dispositions	-1,100,000.00		5,204.38
		Acquisitions	1,100,000.00	0.00	
S9L4D01U	PUT SWO USD MSCSUS33 P 1.617% / R 1DSOFR 317U418I9 02/07/2022	Dispositions	-1,100,000.00		5,475.25
		Acquisitions	1,700,000.00	0.00	
S9L4CFAU	PUT SWO USD MSCSUS33 P 1.65% / R 1DSOFR 317U370I5 02/04/2022	Dispositions	-1,700,000.00		4,058.75
		Acquisitions	1,500,000.00	0.00	
S9L4WWDU	PUT SWO USD MSCSUS33 P 1.716% / R 1DSOFR 317U696I2 03/01/2022	Dispositions	-1,500,000.00		5,625.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9L4CBKU	PUT SWO USD MSCSUS33 P 1.785% / R 1DSOFR 317U357I2 02/04/2022	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		3,950.00
S9L4G07U	PUT SWO USD MSCSUS33 P 1.845% / R 1DSOFR 317U460I6 02/11/2022	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		8,280.00
S9L5BGMU	PUT SWO USD MSCSUS33 P 2.053% / R 1DSOFR 317U925I5 03/16/2022	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		21,687.50
S9L85T9U	PUT SWO USD MSCSUS33 P 2.85% / R 1DSOFR 317U0V5A7 08/25/2022	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		15,802.50
S9L8BRQU	PUT SWO USD MSCSUS33 P 2.87% / R 1DSOFR 317U0Y5A1 09/06/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		8,075.00
S9L7RXPU	PUT SWO USD MSCSUS33 P 2.93% / R 1DSOFR 317U0RTA0 08/05/2022	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,650.00
S9L79QRU	PUT SWO USD MSCSUS33 P 2.97% / R 1DSOFR 317U0KOA0 07/05/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,375.50
S9L7CYZU	PUT SWO USD NGFPUS33 P 3.02% / R 1DSOFR 317U0M2A0 07/08/2022	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		5,992.50
S9L6QH4U	PUT SWO_CD X GSILGB2X 08/17/2022 CDX.NA.IG.38 317565EF2	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		8,505.00
SBPG3XC0	PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,320.00
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Acquisitions	2,280,000.00	-2,200,335.25	
		Dispositions	-1,180,000.00		1,076,591.85
SBNDB2F9	PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032	Acquisitions	2,920,000.00	-2,136,469.00	
		Dispositions	-610,000.00		535,451.10
		Acquisitions	585,000.00	-583,718.85	
		Dispositions	-585,000.00		572,896.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Acquisitions	1,595,000.00	-1,448,747.35	
		Dispositions	-1,595,804.20		1,332,513.85
		Free Receipt	1,861,000.00	1,855,241.37	
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	1,085,000.00	-756,444.70	
		Dispositions	-847,000.00		718,110.42
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	Acquisitions	2,800,000.00	-2,121,226.00	
		Dispositions	-470,000.00		403,675.00
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	Acquisitions	955,000.00	-870,250.60	
		Dispositions	-1,400,000.00		1,141,849.75
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	Acquisitions	3,603,000.00	-2,782,186.12	
		Dispositions	-695,000.00		569,225.60
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051	Acquisitions	255,000.00	-193,802.55	
		Dispositions	-255,000.00		180,397.20
SBPG3X75	PVTPL CARGILL INC 4.375% 04-22-2052	Acquisitions	1,195,000.00	-1,197,655.25	
		Dispositions	-350,000.00		344,533.00
SBN4FV08	PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051	Acquisitions	535,000.00	-446,965.75	
		Dispositions	-945,000.00		772,280.90
SBP6K804	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	Acquisitions	200,000.00	-147,676.00	
		Dispositions	-1,875,000.00		1,608,797.00
C202712BS3	PVTPL COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032	Acquisitions	1,325,000.00	-1,325,000.00	
		Dispositions	-1,325,000.00		1,130,967.00
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	Acquisitions	1,010,000.00	-1,014,232.60	
		Dispositions	-1,010,000.00		1,011,806.40
SBPWCPR0	PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO	Acquisitions	310,000.00	-309,035.90	
		Dispositions	-310,000.00		291,161.30
C29278GBA5	PVTPL ENEL FINANCE INTL NV 7.5% DUE 10-14-2032 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	Acquisitions	1,990,000.00	-1,947,593.10	
		Dispositions	-1,990,000.00		1,992,587.00
SBL56GK1	PVTPL GE HEALTHCARE UK LIMITED 5.905% DUE 11-22-2032 BEO	Acquisitions	3,205,000.00	-3,254,385.00	
		Dispositions	-780,000.00		899,740.50
SBM8BTK1	PVTPL GSK CONSUMER HEALTHCARE 4.0% DUE 03-24-2052 BEO	Acquisitions	840,000.00	-840,000.00	
		Dispositions	-840,000.00		880,294.80
SBP96100	PVTPL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032	Acquisitions	1,315,000.00	-1,193,472.90	
		Dispositions	-665,000.00		552,388.90
SBP960Y7	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	Acquisitions	1,665,000.00	-1,648,566.45	
		Dispositions	-1,665,000.00		1,602,102.30
SBMG9LZ6	PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052	Acquisitions	5,645,000.00	-5,649,303.25	
		Dispositions	-2,645,000.00		2,341,623.30
SBNW0GH7	PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	Acquisitions	4,995,000.00	-4,794,755.10	
		Dispositions	-365,000.00		309,180.55
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052	Acquisitions	6,245,000.00	-5,694,811.59	
		Dispositions	-1,805,000.00		1,551,943.50
SBNW0GN3	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	Acquisitions	10,709,000.00	-9,652,168.43	
		Dispositions	-5,225,000.00		4,185,743.00
SBP4ZF55	PVTPL META PLATFORMS INC 4.45% 08-15-2052	Acquisitions	6,360,000.00	-6,027,147.75	
		Dispositions	-210,000.00		188,529.60
SBMGHHT6	PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	Acquisitions	1,730,000.00	-1,705,457.90	
		Dispositions	-575,000.00		445,895.25
C654744AD3	PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	Acquisitions	1,200,000.00	-1,279,500.00	
		Dispositions	-289,831.79		289,831.79
		Acquisitions	765,000.00	-594,083.52	
		Dispositions	-7,800,000.00		6,210,282.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C62954HAF5	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.25% DUE 05-11-2041 BEO	Acquisitions	495,000.00	-451,286.55	
		Dispositions	-500,000.00		430,375.00
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Acquisitions	2,205,000.00	-1,572,364.40	
		Dispositions	-2,160,000.00		1,560,437.90
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	Acquisitions	7,421,000.00	-7,164,242.81	
		Dispositions	-771,000.00		691,216.61
SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO	Acquisitions	500,000.00	-491,990.00	
		Dispositions	-140,000.00		127,645.00
C82620KBF9	PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	Acquisitions	250,000.00	-208,412.50	
		Dispositions	-1,220,000.00		1,009,446.60
C78454XAB0	PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	Acquisitions	2,750,000.00	-2,708,750.00	
		Dispositions	-99,263.83		99,263.83
C83368RBK7	PVTPL SOCIETE GENERALE 4.027% 01-21-2043	Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,629,366.90
C902613AJ7	PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-1,530,000.00		1,505,137.50
C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	Acquisitions	5,589,000.00	-5,589,000.00	
		Dispositions	-1,120,000.00		878,413.10
SBMVH0D6	PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO	Acquisitions	685,000.00	-616,301.35	
		Dispositions	-3,735,000.00		3,404,213.90
C747525103	QUALCOMM INC COM	Acquisitions	26,700.00	-3,886,216.48	
		Dispositions	-44,200.00		5,734,892.64
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045	Acquisitions	315,000.00	-325,480.05	
		Dispositions	-1,915,000.00		1,960,240.15
C74758T303	QUALYS INC COM USD0.001	Acquisitions	1,500.00	-190,272.59	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C219798105	QUIDELORTHO CORPORATION COM USD0.001	Dispositions	-1,500.00		183,172.05
		Acquisitions	4,900.00	-489,250.84	
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01	Dispositions	-4,900.00		446,934.84
		Acquisitions	1,300.00	-177,921.25	
C758849103	REGENCY CTRS CORP COM	Dispositions	-1,300.00		182,876.56
		Acquisitions	8,300.00	-527,151.47	
C75886F107	REGENERON PHARMACEUTICALS INC COM	Dispositions	-2,700.00		179,920.33
		Acquisitions	2,010.00	-1,386,954.95	
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Dispositions	-2,770.00		1,805,912.57
		Acquisitions	21,382.00	-2,631,007.22	
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Dispositions	-22,100.00		2,510,797.26
		Acquisitions	14,900.00	-2,140,764.95	
C760759100	REPUBLIC SVCS INC COM	Dispositions	-6,000.00		913,609.93
		Acquisitions	10,300.00	-1,438,312.07	
SBZ0W055	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	Dispositions	-18,900.00		2,417,778.73
		Acquisitions	285,000.00	-333,982.95	
C76680R206	RINGCENTRAL INC CL A CL A	Dispositions	-260,000.00		249,412.80
		Acquisitions	36,254.00	-2,157,319.10	
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051	Dispositions	-36,254.00		1,355,097.46
		Acquisitions	200,000.00	-140,824.00	
C749607107	RLI CORP COM	Dispositions	-152,000.00		130,426.64
		Acquisitions	4,800.00	-611,768.71	
C773903109	ROCKWELL AUTOMATION	Dispositions	-1,500.00		185,958.87
		Acquisitions	1,800.00	-352,192.50	
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	Dispositions	-1,800.00		361,013.23

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZGJZ8	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	Acquisitions	170,000.00	-170,459.00	
		Dispositions	-1,160,000.00		912,417.06
SBJYSCK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	Acquisitions	695,000.00	-581,453.20	
		Dispositions	-970,000.00		855,335.05
C77543R102	ROKU INC COM CL A COM CL A	Acquisitions	230,000.00	-188,176.80	
		Dispositions	-265,000.00		257,415.70
C778296103	ROSS STORES INC COM	Acquisitions	4,900.00	-816,061.60	
		Dispositions	-4,900.00		618,392.85
CG7709Q104	ROYALTY PHARMA PLC COM USD0.0001 CLASS A	Acquisitions	4,500.00	-425,544.30	
		Dispositions	-19,200.00		1,744,197.21
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	Acquisitions	16,500.00	-681,159.54	
		Dispositions	-16,500.00		713,509.78
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	Acquisitions	830,000.00	-812,437.20	
		Dispositions	-830,000.00		618,173.70
C844741108	S.W. AIRL CO COM	Acquisitions	655,000.00	-650,729.40	
		Dispositions	-1,655,000.00		1,633,170.80
C78409V104	S&P GLOBAL INC COM	Acquisitions	9,400.00	-347,128.90	
		Dispositions	-9,400.00		371,267.99
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049	Acquisitions	1,400.00	-569,818.13	
		Dispositions	-3,990.00		1,568,216.44
C78709Y105	SAIA INC COM STK	Acquisitions	730,000.00	-605,036.10	
		Dispositions	-485,000.00		386,763.25
C79466L302	SALESFORCE INC COM USD0.001	Acquisitions	4,770.00	-1,202,363.68	
		Dispositions	-4,770.00		1,063,532.22
		Acquisitions	17,530.00	-3,080,071.66	
		Dispositions	-19,690.00		3,380,409.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	Acquisitions	700,000.00	-525,175.00	
		Dispositions	-480,000.00		339,249.60
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	1,480,000.00	-1,097,153.50	
		Dispositions	-1,860,000.00		1,268,654.30
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Acquisitions	1,029,000.00	-612,450.51	
		Dispositions	-1,699,000.00		1,232,200.64
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A	Acquisitions	13,320.00	-4,187,683.25	
		Dispositions	-12,460.00		3,720,352.26
C806857108	SCHLUMBERGER LTD COM COM	Acquisitions	52,000.00	-2,652,512.39	
		Dispositions	-5,600.00		224,006.20
CG7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	Acquisitions	4,200.00	-355,185.52	
		Dispositions	-6,400.00		587,400.18
C816300107	SELECTIVE INS GROUP INC COM	Acquisitions	4,700.00	-370,592.27	
		Dispositions	-4,700.00		364,446.13
C817565104	SERVICE CORP INTL COM	Acquisitions	10,300.00	-658,754.72	
		Dispositions	-10,300.00		715,966.68
C81762P102	SERVICENOW INC COM USD0.001	Acquisitions	8,040.00	-3,553,748.96	
		Dispositions	-10,960.00		5,247,541.16
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	475,000.00	-325,202.85	
		Dispositions	-990,000.00		852,882.75
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	750,000.00	-605,984.25	
		Dispositions	-230,000.00		164,153.30
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Acquisitions	730,000.00	-778,968.80	
		Dispositions	-245,000.00		204,925.35
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051	Acquisitions	420,000.00	-289,660.15	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPLQR99	SHERWIN-WILLIAMS CO 2.9% 06-15-2052	Dispositions	-1,690,000.00		1,492,110.60
		Acquisitions	2,355,000.00	-1,620,645.52	
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Dispositions	-1,460,000.00		1,071,528.10
		Acquisitions	225,000.00	-175,905.00	
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Dispositions	-537,000.00		421,323.39
		Acquisitions	300,000.00	-318,258.00	
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Dispositions	-300,000.00		238,842.00
		Acquisitions	695,000.00	-516,919.50	
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050	Dispositions	-440,000.00		341,184.60
		Acquisitions	300,000.00	-247,782.00	
C828806109	SIMON PROPERTY GROUP INC COM	Dispositions	-295,000.00		250,183.60
		Acquisitions	1,700.00	-217,400.25	
C83088M102	SKYWORKS SOLUTIONS INC COM	Dispositions	-1,700.00		225,751.00
		Acquisitions	9,800.00	-1,011,635.50	
C78442P106	SLM CORP COM	Dispositions	-7,600.00		859,242.60
		Acquisitions	19,000.00	-290,442.87	
C832696405	SMUCKER J M CO COM NEW	Dispositions	-63,600.00		1,064,688.98
		Acquisitions	8,800.00	-1,211,208.99	
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	Dispositions	-8,800.00		1,271,303.04
		Acquisitions	710,000.00	-741,755.40	
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	Dispositions	-710,000.00		616,975.50
		Acquisitions	605,000.00	-596,484.90	
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	Dispositions	-200,000.00		189,150.00
		Acquisitions	1,155,000.00	-1,150,691.85	
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045	Dispositions	-215,000.00		232,829.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C848637104	SPLUNK INC COMSTK COM USD0.001	Acquisitions	305,000.00	-268,244.45	
		Dispositions	-625,000.00		565,012.50
CL8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025	Acquisitions	21,100.00	-2,067,092.59	
		Dispositions	-21,100.00		1,895,279.87
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM	Acquisitions	18,700.00	-1,604,993.43	
		Dispositions	-6,800.00		729,915.92
SBNVW3L7	ST STR CORPORATION FIXED 4.164% DUE 08-04-2033	Acquisitions	14,100.00	-1,029,740.27	
		Dispositions	-30,738.00		2,220,398.36
C855244109	STARBUCKS CORP COM	Acquisitions	665,000.00	-665,000.00	
		Dispositions	-665,000.00		648,481.40
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	7,100.00	-625,063.32	
		Dispositions	-7,100.00		576,350.82
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	690,000.00	-677,977.90	
		Dispositions	-600,000.00		567,450.00
SBNYF3Z7	STARBUCKS CORP 3% 02-14-2032	Acquisitions	280,000.00	-274,162.00	
		Dispositions	-280,000.00		218,666.00
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	1,245,000.00	-1,242,646.95	
		Dispositions	-1,245,000.00		1,061,101.05
C858119100	STEEL DYNAMICS INC COM	Acquisitions	890,000.00	-855,087.40	
		Dispositions	-170,000.00		156,916.80
C86562MCQ1	SUMITOMO MITSUI 3.05% DUE 01-14-2042	Acquisitions	7,200.00	-433,512.28	
		Dispositions	-23,800.00		1,753,967.78
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	640,000.00	-640,000.00	
		Dispositions	-640,000.00		622,482.30
		Acquisitions	460,000.00	-439,348.50	
		Dispositions	-630,000.00		578,724.30

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C871607107	SYNOPSIS INC COM	Acquisitions	17,700.00	-5,445,548.62	
		Dispositions	-12,810.00		4,165,556.51
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW	Acquisitions	12,100.00	-431,801.30	
		Dispositions	-12,100.00		521,711.73
C871829107	SYSCO CORP COM	Acquisitions	10,900.00	-900,538.33	
		Dispositions	-23,800.00		1,991,791.56
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050	Acquisitions	260,000.00	-238,802.20	
		Dispositions	-260,000.00		191,737.00
SBNZHQV9	SYSCO CORPORATION 3.15% 12-14-2051	Acquisitions	255,000.00	-223,201.50	
		Dispositions	-660,000.00		519,216.60
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051	Acquisitions	630,000.00	-485,006.50	
		Dispositions	-205,000.00		156,347.35
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	Acquisitions	9,800.00	-1,225,515.85	
		Dispositions	-9,800.00		1,203,257.25
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	1,895,000.00	-1,530,073.55	
		Dispositions	-1,995,000.00		1,643,867.95
SBP9RBG9	TAMPA ELEC CO 5% DUE 07-15-2052	Acquisitions	515,000.00	-514,361.40	
		Dispositions	-305,000.00		314,203.60
C876030107	TAPESTRY INC COM USD0.01	Acquisitions	64,200.00	-2,202,718.62	
		Dispositions	-106,300.00		3,547,837.67
C87612E106	TARGET CORP COM STK	Acquisitions	6,800.00	-1,144,226.28	
		Dispositions	-26,220.00		5,220,614.53
SBN95W88	TARGET CORP SR NT 2.95% 01-15-2052	Acquisitions	3,134,000.00	-2,754,530.66	
		Dispositions	-2,479,000.00		2,070,571.92
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	256,000.00	-256,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-256,000.00		256,000.00
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-520,000.00		520,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
CH84989104	TE CONNECTIVITY LTD	Acquisitions	5,200.00	-611,382.58	
		Dispositions	-5,200.00		605,173.91
C87971MBW2	TELUS CORP TCN 3.4% 05-13-2032	Acquisitions	3,040,000.00	-3,031,275.20	
		Dispositions	-2,115,000.00		1,906,488.25
C88160R101	TESLA INC COM USD0.001	Acquisitions	13,843.00	-9,985,033.50	
		Dispositions	-7,006.00		1,500,037.49
		Free Receipt	19,326.00		
C882508104	TEXAS INSTRUMENTS INC COM	Acquisitions	14,200.00	-2,386,565.58	
		Dispositions	-42,500.00		7,251,464.91
C882681109	TEXAS ROADHOUSE INC COMMON STOCK	Acquisitions	21,300.00	-1,958,552.73	
		Dispositions	-18,700.00		1,613,804.33
C125523100	THE CIGNA GROUP	Acquisitions	17,440.00	-4,465,080.65	
		Dispositions	-18,520.00		5,040,746.86
C883556102	THERMO FISHER CORP	Acquisitions	3,070.00	-1,710,453.61	
		Dispositions	-2,420.00		1,299,738.01
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	Acquisitions	513,000.00	-399,786.73	
		Dispositions	-237,000.00		186,604.32
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047	Acquisitions	960,000.00	-937,198.00	
		Dispositions	-185,000.00		161,270.05
C891092108	TORO CO COM	Acquisitions	13,900.00	-1,377,689.78	
		Dispositions	-20,600.00		1,817,981.21

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C89115A2E1	TORONTO DOMINION BK 4.456% 06-08-2032	Acquisitions	1,220,000.00	-1,220,000.00	
		Dispositions	-1,220,000.00		1,196,721.65
C89114TZV7	TORONTO-DOMINION BANK TRANCHE # TR 00572VAR DTD 3.2% 03-10-2032	Acquisitions	815,000.00	-813,410.75	
		Dispositions	-815,000.00		798,512.55
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	Acquisitions	575,000.00	-468,740.95	
		Dispositions	-760,000.00		746,331.60
SBK4NRZ8	TOTAL CAP INTL 3.461% DUE 07-12-2049	Acquisitions	530,000.00	-414,088.20	
		Dispositions	-300,000.00		254,262.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	8,300.00	-1,696,259.21	
		Dispositions	-8,300.00		1,808,880.70
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Acquisitions	27,700.00	-4,260,891.37	
		Dispositions	-12,100.00		1,716,847.12
SBF4YFP2	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	Acquisitions	520,000.00	-441,516.40	
		Dispositions	-360,000.00		320,040.00
C89400J107	TRANSUNION COM	Acquisitions	1,300.00	-135,920.55	
		Dispositions	-4,961.00		471,330.12
C89417E109	TRAVELERS COS INC COM STK	Acquisitions	17,500.00	-2,943,643.93	
		Dispositions	-13,500.00		2,475,684.23
C896288107	TRINET GROUP INC COM USD0.000025	Acquisitions	6,000.00	-467,328.31	
		Dispositions	-6,000.00		515,925.86
SBQ83W39	TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	Acquisitions	1,620,000.00	-1,620,000.00	
		Dispositions	-1,620,000.00		1,746,943.20
SBPDWKB8	TSMC ARIZONA CORP 4.5% 04-22-2052	Acquisitions	2,405,000.00	-2,399,492.55	
		Dispositions	-1,370,000.00		1,132,710.24
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032	Acquisitions	9,600,000.00	-9,153,946.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C90138F102	TWILIO INC CL A CL A	Dispositions	-7,200,000.00		6,869,986.68
		Acquisitions	2,600.00	-422,954.87	
C902494103	TYSON FOODS INC CL A COM (DELAWARE)	Dispositions	-2,600.00		382,657.35
		Acquisitions	13,500.00	-1,196,485.36	
SBM9WJ58	U S BANCORP 5.85% 10-21-2033	Dispositions	-20,900.00		1,797,697.26
		Acquisitions	1,370,000.00	-1,370,000.00	
C902681105	UGI CORP NEW COM	Dispositions	-850,000.00		870,792.80
		Acquisitions	26,086.00	-994,157.07	
C90384S303	ULTA BEAUTY INC COM STK USD0.01	Dispositions	-26,086.00		965,114.98
		Acquisitions	6,120.00	-2,523,586.17	
SBMHZRF5	UNION ELEC CO 2.625% DUE 03-15-2051	Dispositions	-5,120.00		2,110,546.41
		Acquisitions	240,000.00	-178,123.20	
SBM8T585	UNION ELECTRIC CO 3.9% DUE 04-01-2052	Dispositions	-255,000.00		238,957.95
		Acquisitions	1,580,000.00	-1,589,029.80	
SBMDQFY7	UNION PAC CORP FIXED 5.15% DUE 01-20-2063	Dispositions	-680,000.00		524,089.60
		Acquisitions	950,000.00	-924,810.45	
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050	Dispositions	-742,000.00		701,599.22
		Acquisitions	1,970,000.00	-1,595,735.35	
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053	Dispositions	-1,785,000.00		1,480,122.71
		Acquisitions	3,590,000.00	-3,136,963.05	
SBNHS0H4	UNION PAC CORP 3.55% DUE 05-20-2061	Dispositions	-2,465,000.00		1,936,795.90
		Acquisitions	780,000.00	-757,099.20	
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Dispositions	-2,775,000.00		2,324,612.40
		Acquisitions	980,000.00	-805,827.40	
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072	Dispositions	-1,055,000.00		1,022,086.65
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNYF3T1	UNION PACIFIC CORP 2.8% 02-14-2032	Acquisitions	315,000.00	-314,165.25	
		Dispositions	-315,000.00		317,088.45
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	975,000.00	-971,031.75	
		Dispositions	-975,000.00		970,378.50
C911312106	UNITED PARCEL SVC INC CL B	Acquisitions	795,000.00	-835,101.45	
		Dispositions	-1,035,000.00		1,019,017.10
C911363109	UNITED RENTALS INC COM	Acquisitions	3,400.00	-623,963.29	
		Dispositions	-3,400.00		606,800.16
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031	Acquisitions	510.00	-145,046.55	
		Dispositions	-510.00		149,909.85
C91324P102	UNITEDHEALTH GROUP INC COM	Acquisitions	10,000,000.00	-9,931,303.35	
		Dispositions	-7,500,000.00		7,458,467.30
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	9,930.00	-4,985,572.32	
		Dispositions	-4,820.00		2,447,419.13
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	1,285,000.00	-1,155,197.95	
		Dispositions	-345,000.00		337,623.90
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	Acquisitions	925,000.00	-663,656.34	
		Dispositions	-2,170,000.00		1,882,575.70
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	980,000.00	-687,548.70	
		Dispositions	-1,342,000.00		1,131,384.84
SBNKBTZ1	UNITEDHEALTH GROUP INC 4.2% 05-15-2032	Acquisitions	1,200,000.00	-935,949.85	
		Dispositions	-1,660,000.00		1,611,292.60
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	1,010,000.00	-1,007,394.20	
		Dispositions	-1,010,000.00		1,010,316.65
		Acquisitions	6,550,000.00	-6,539,180.05	
		Dispositions	-1,960,000.00		1,918,185.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	Acquisitions	2,730,000.00	-2,733,432.45	
		Dispositions	-1,730,000.00		1,698,796.25
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	Acquisitions	170,000.00	-150,052.20	
		Dispositions	-170,000.00		152,105.80
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	Acquisitions	200,000.00	-186,832.00	
		Dispositions	-200,000.00		188,466.00
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	635,000.00	-695,342.60	
		Dispositions	-325,000.00		387,409.75
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Acquisitions	3,170,000.00	-3,165,257.20	
		Dispositions	-1,625,000.00		1,660,605.25
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Acquisitions	5,870,000.00	-5,894,320.50	
		Dispositions	-470,000.00		518,792.05
SB2PPW63	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	Acquisitions	205,000.00	-298,348.80	
		Dispositions	-205,000.00		292,190.60
SBG49598	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	Acquisitions	430,000.00	-510,345.90	
		Dispositions	-840,000.00		1,177,741.10
SBYYHTX0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	Acquisitions	715,000.00	-657,731.00	
		Dispositions	-760,000.00		647,292.00
C91347P105	UNIVERSAL DISPLAY CORP COM	Acquisitions	2,600.00	-270,574.28	
		Dispositions	-2,600.00		299,131.68
C912008109	US FOODS HLDG CORP COM	Acquisitions	23,000.00	-799,899.28	
		Dispositions	-23,000.00		736,351.95
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	Acquisitions	285,000.00	-375,268.05	
		Dispositions	-255,000.00		365,302.80
C91879Q109	VAIL RESORTS INC COM	Acquisitions	11,040.00	-2,759,179.61	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Dispositions	-11,040.00		2,550,695.95
		Acquisitions	840,000.00	-837,694.75	
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Dispositions	-435,000.00		540,884.70
		Acquisitions	1,255,000.00	-1,449,304.50	
C91913Y100	VALERO ENERGY CORP COM STK NEW	Dispositions	-2,320,000.00		2,527,224.40
		Acquisitions	39,234.00	-3,972,951.24	
SBMXWZG7	VALERO ENERGY CORP NEW ISSUE 30YR	Dispositions	-24,500.00		2,706,760.48
		Acquisitions	905,000.00	-813,305.45	
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051	Dispositions	-640,000.00		519,556.40
		Acquisitions	180,000.00	-171,756.00	
C92047W101	VALVOLINE INC COM	Dispositions	-330,000.00		251,615.10
		Acquisitions	6,600.00	-193,660.50	
C922475108	VEEVA SYS INC CL A COM CL A COM	Dispositions	-6,600.00		221,076.14
		Acquisitions	11,600.00	-2,054,477.21	
C92343V104	VERIZON COMMUNICATIONS COM	Dispositions	-7,920.00		1,519,120.46
		Acquisitions	83,700.00	-3,668,504.58	
SBMV8VC5	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	Dispositions	-82,000.00		4,200,792.64
		Acquisitions	2,665,000.00	-2,113,276.65	
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Dispositions	-2,065,000.00		1,634,401.15
		Acquisitions	655,000.00	-573,747.25	
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Dispositions	-655,000.00		573,838.95
		Acquisitions	290,000.00	-175,371.70	
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Dispositions	-3,625,000.00		2,492,240.00
		Acquisitions	1,290,000.00	-915,350.95	
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	Dispositions	-765,000.00		506,024.45
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	820,000.00	-772,989.00	
		Dispositions	-600,000.00		503,856.00
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Acquisitions	2,235,000.00	-1,912,672.65	
		Dispositions	-4,045,000.00		3,527,234.30
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	Acquisitions	1,550,000.00	-1,384,682.50	
		Dispositions	-7,378,000.00		6,249,254.96
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031	Acquisitions	1,250,000.00	-1,050,489.35	
		Dispositions	-3,420,000.00		2,832,200.08
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,100,000.00	-1,806,203.40	
		Dispositions	-2,100,000.00		1,707,907.20
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040	Acquisitions	215,000.00	-163,339.80	
		Dispositions	-215,000.00		159,809.50
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,325,000.00	-1,124,342.00	
		Dispositions	-1,815,000.00		1,544,776.60
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001	Acquisitions	10,303.00	-3,074,658.49	
		Dispositions	-14,530.00		3,531,352.29
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	80,200.00	-984,512.94	
		Dispositions	-51,900.00		707,516.36
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	Acquisitions	860,000.00	-767,883.95	
		Dispositions	-2,076,000.00		1,592,375.04
C92556V106	VIATRIS INC	Acquisitions	210,000.00	-229,425.00	
		Dispositions	-2,763,000.00		2,821,814.59
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040	Acquisitions	104,500.00	-1,051,683.44	
		Dispositions	-40,300.00		418,920.34
		Acquisitions	420,000.00	-361,951.80	
		Dispositions	-260,000.00		270,740.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	Acquisitions	670,000.00	-568,169.05	
		Dispositions	-595,000.00		426,522.10
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	131,600.00	-2,948,351.72	
		Dispositions	-159,945.00		3,862,713.21
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	735,000.00	-662,847.20	
		Dispositions	-1,645,000.00		1,674,320.55
SBG496M8	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	Acquisitions	545,000.00	-541,402.25	
		Dispositions	-450,000.00		454,789.00
C931142103	WALMART INC COM	Acquisitions	1,700.00	-231,644.44	
		Dispositions	-51,300.00		7,090,208.18
SBMDP812	WALMART INC NT 2.65% 09-22-2051	Acquisitions	365,000.00	-347,633.30	
		Dispositions	-2,020,000.00		1,709,700.75
C254687106	WALT DISNEY CO	Acquisitions	26,500.00	-3,206,714.13	
		Dispositions	-43,100.00		4,274,982.74
C934423104	WARNER BROS DISCOVERY INC	Dispositions	-51,213.83		1,229,747.47
		Free Receipt	51,213.83	1,350,785.20	
C934550203	WARNER MUSIC GROUP CORP CL A CL A	Acquisitions	19,012.00	-611,195.27	
		Dispositions	-19,012.00		550,025.46
SBMFTGB8	WASHINGTON UNIV 4.349% DUE 04-15-2122	Acquisitions	745,000.00	-745,000.00	
		Dispositions	-745,000.00		646,339.65
C94106B101	WASTE CONNECTIONS INC COM	Acquisitions	10,500.00	-1,292,541.00	
		Dispositions	-10,500.00		1,345,410.88
SBMWPSH9	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	Acquisitions	155,000.00	-123,525.70	
		Dispositions	-345,000.00		348,594.90
SBNVX3L0	WASTE MANAGEMENT INC 4.15% 04-15-2032	Acquisitions	1,890,000.00	-1,887,165.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C94106L109	WASTE MGMT INC DEL COM STK	Dispositions	-1,890,000.00		1,873,361.30
		Acquisitions	12,100.00	-1,751,047.79	
C941848103	WATERS CORP COM	Dispositions	-12,100.00		1,957,738.04
		Acquisitions	2,410.00	-748,088.71	
C92939U106	WEC ENERGY GROUP INC COM	Dispositions	-4,540.00		1,512,176.58
		Acquisitions	4,900.00	-481,055.27	
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	Dispositions	-16,800.00		1,744,191.76
		Acquisitions	3,055,000.00	-2,499,493.15	
SBLD7GV7	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	Dispositions	-1,960,000.00		1,567,849.65
		Acquisitions	605,000.00	-564,304.95	
C95000U3B7	WELLS FARGO & CO MEDIUM TERM SR NTS VAR RT 07-25-2032	Dispositions	-605,000.00		544,439.50
		Acquisitions	4,445,000.00	-4,473,226.90	
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Dispositions	-4,445,000.00		4,205,205.15
		Acquisitions	2,400,000.00	-2,308,912.45	
SBP6P605	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	Dispositions	-1,535,000.00		1,590,939.45
		Acquisitions	11,740,000.00	-11,515,147.70	
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Dispositions	-2,425,000.00		2,213,424.10
		Acquisitions	927,000.00	-912,482.23	
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Dispositions	-2,000,000.00		1,812,262.85
		Acquisitions	750,000.00	-638,229.20	
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Dispositions	-260,000.00		239,574.40
		Acquisitions	700,000.00	-607,281.40	
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Dispositions	-635,000.00		653,615.25
		Acquisitions	690,000.00	-697,115.05	
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Dispositions	-1,260,000.00		1,208,304.85

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	760,000.00	-679,579.50	
		Dispositions	-725,000.00		752,678.40
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	625,000.00	-535,332.50	
		Dispositions	-1,172,000.00		1,349,432.98
C957638109	WESTERN ALLIANCE BANCORPORATION COM	Acquisitions	6,522.00	-2,122,127.40	
		Dispositions	-9,555.00		3,281,819.41
C959802109	WESTERN UNION CO	Acquisitions	14,600.00	-866,871.98	
		Dispositions	-7,600.00		508,408.68
C961214EG4	WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	Acquisitions	23,700.00	-342,049.20	
		Dispositions	-23,700.00		327,941.23
C96145D105	WESTROCK CO COM	Acquisitions	270,000.00	-241,631.10	
		Dispositions	-230,000.00		178,376.50
SBLD7GY0	WEYERHAEUSER CO SR NT 4% 03-09-2052	Acquisitions	10,400.00	-477,761.49	
		Dispositions	-10,400.00		437,277.06
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052	Acquisitions	720,000.00	-707,622.30	
		Dispositions	-175,000.00		168,917.00
SBNJZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044	Acquisitions	2,725,000.00	-2,695,680.20	
		Dispositions	-2,180,000.00		2,023,296.40
SBGLQSZ9	WILLIAMS COS INC 5.75% DUE 06-24-2044	Acquisitions	285,000.00	-320,103.45	
		Dispositions	-137,000.00		141,044.24
C969904101	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	Acquisitions	445,000.00	-409,248.70	
		Dispositions	-445,000.00		389,704.30
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115	Acquisitions	16,100.00	-2,140,353.80	
		Dispositions	-18,700.00		2,387,640.44
		Acquisitions	8,200.00	-1,917,715.76	
		Dispositions	-10,800.00		2,361,768.31

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CM98068105	WIX.COM LTD COM ILS0.01	Acquisitions	2,300.00	-196,219.10	
		Dispositions	-2,300.00		202,127.08
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	19,400.00	-3,552,423.65	
		Dispositions	-17,960.00		2,984,698.31
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	1,287,000.00	-1,469,263.35	
		Dispositions	-670,000.00		832,452.90
C98389B100	XCEL ENERGY INC COM	Acquisitions	29,900.00	-2,197,810.94	
		Dispositions	-16,600.00		1,177,576.22
SBMYP1W3	XCEL ENERGY INC 4.6% 06-01-2032	Acquisitions	535,000.00	-534,807.40	
		Dispositions	-535,000.00		539,280.00
C983793100	XPO INC COM	Acquisitions	35,463.00	-2,053,785.55	
		Dispositions	-43,063.00		2,410,025.37
C98419M100	XYLEM INC COM	Acquisitions	21,600.00	-1,930,964.70	
		Dispositions	-16,800.00		1,599,198.87
C989207105	ZEBRA TECHNOLOGIES CORP CL A	Acquisitions	10,511.00	-3,845,633.53	
		Dispositions	-3,040.00		1,296,622.80
C989701107	ZIONS BANCORPORATION N A	Acquisitions	6,700.00	-375,527.75	
		Dispositions	-6,700.00		379,537.55
C98978V103	ZOETIS INC COM USD0.01 CL 'A'	Acquisitions	22,900.00	-4,258,199.67	
		Dispositions	-20,300.00		3,185,318.82
C98980F104	ZOOMINFO TECHNOLOGIES INC COM USD0.01	Acquisitions	12,100.00	-527,170.73	
		Dispositions	-12,100.00		499,646.49
C98980G102	ZSCALER INC COM	Acquisitions	4,100.00	-513,447.39	
		Dispositions	-4,100.00		571,688.85
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	37,325.00	-1,891,830.27	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88579Y101	3M CO COM	Dispositions	-25,000.00		1,163,151.43
		Acquisitions	14,100.00	-1,809,333.77	
		Dispositions	-14,700.00		2,272,972.17
SBK4H0D9	3M CO 3.25% DUE 08-26-2049	Acquisitions	890,000.00	-798,773.50	
		Dispositions	-235,000.00		179,065.30

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26b—Schedule Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	10,293,562	0	344,630,038	354,923,601
2023	27,019,103	685,374	338,248,306	365,952,783
2024	42,293,159	1,485,043	331,595,828	375,374,030
2025	56,181,505	2,123,728	324,672,035	382,977,268
2026	68,486,239	3,065,653	317,472,713	389,024,605
2027	79,323,205	3,855,354	309,989,959	393,168,518
2028	89,016,231	4,500,514	302,213,381	395,730,126
2029	97,465,212	5,127,011	294,131,700	396,723,923
2030	104,863,708	5,734,938	285,733,792	396,332,438
2031	111,478,348	6,374,674	277,010,098	394,863,120
2032	117,006,092	7,215,753	267,954,329	392,176,174
2033	121,987,271	7,755,345	258,564,760	388,307,375
2034	126,431,986	8,474,551	248,844,901	383,751,438
2035	130,215,206	8,877,273	238,803,934	377,896,413
2036	133,633,877	9,373,936	228,456,223	371,464,036
2037	136,350,634	9,871,033	217,819,857	364,041,523
2038	138,743,838	10,301,749	206,916,854	355,962,441
2039	140,778,426	10,939,745	195,775,309	347,493,481
2040	142,445,209	11,312,271	184,430,119	338,187,598
2041	143,776,742	11,769,687	172,923,477	328,469,906
2042	144,287,647	12,323,851	161,304,719	317,916,217
2043	144,414,559	12,725,180	149,630,448	306,770,188
2044	144,231,333	12,985,851	137,964,899	295,182,083
2045	143,335,243	13,340,362	126,379,936	283,055,541
2046	141,734,440	13,555,979	114,954,985	270,245,404
2047	139,414,462	13,656,781	103,775,936	256,847,179
2048	136,446,358	13,617,221	92,932,547	242,996,127
2049	132,952,389	13,434,044	82,515,201	228,901,634
2050	128,828,794	13,109,966	72,611,172	214,549,933
2051	124,205,228	12,823,870	63,300,450	200,329,549
2052	119,155,985	12,432,627	54,651,720	186,240,332
2053	113,726,118	12,013,618	46,718,731	172,458,467
2054	108,054,010	11,556,354	39,537,293	159,147,657
2055	102,172,913	11,064,357	33,123,870	146,361,140
2056	96,137,451	10,554,544	27,475,152	134,167,146
2057	90,049,859	10,031,259	22,569,113	122,650,232
2058	83,983,241	9,498,875	18,367,595	111,849,711
2059	78,002,485	8,961,565	14,819,262	101,783,312
2060	72,159,071	8,423,157	11,863,573	92,445,801
2061	66,497,373	7,887,039	9,434,470	83,818,882
2062	61,053,386	7,356,100	7,463,820	75,873,306
2063	55,851,367	6,832,764	5,884,639	68,568,771
2064	50,905,815	6,319,027	4,633,555	61,858,397
2065	46,223,310	5,816,583	3,652,619	55,692,511

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2066	41,803,802	5,326,929	2,890,389	50,021,119
2067	37,642,964	4,851,428	2,302,370	44,796,763
2068	33,733,840	4,391,505	1,851,045	39,976,390
2069	30,068,449	3,948,668	1,505,505	35,522,622
2070	26,639,797	3,524,505	1,240,827	31,405,130
2071	23,442,352	3,120,748	1,037,271	27,600,370

Schedule SB Attachment (Form 5500)—2022 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected return on assets assumption from 4.25% for the 2021 plan year to 4.75% for the 2022 plan year.

This change was made to better reflect the anticipated plan experience. This assumption change did not reduce the funding shortfall by more than the applicable threshold: as such, approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500)—2022 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	3,562	56.07	91.31%
PSP	339	55.93	8.69%
	3,901		
Weighted Average Retirement Age			56.06

Schedule SB Attachment (Form 5500)—2022 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 2021), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.18%
3rd Segment Rate	5.92%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2021), without regard to interest rate stabilization
1st Segment Rate	1.07%
2nd Segment Rate	2.68%
3rd Segment Rate	3.36%
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 Table 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2022 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 3

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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	2022 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 \$245,000 and the IRC section 401(a)(17) compensation limit of \$305,000.
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	
2020 Plan Year	5.00%
2021 Plan Year	4.25%
2022 Plan Year	4.75%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$12,661,000 for 2022.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2022

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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.

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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%

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Table 3

Termination Rates—RIP and Former PSP

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

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Table 4

Disability Rates

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

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Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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Effective Date	June 1, 1950. Amended and restated May 1, 2017. Last amended effective January 1, 2022
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>

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(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.

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Early

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

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

Disability

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

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

Vesting

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

Preretirement Spouse's Benefits
Eligibility

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

Benefit

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

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

Death Benefit
Eligibility

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

Benefit

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

Return of Employee Contributions

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

Normal Form of Payment

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

Optional Forms of Payment

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

Actuarial Equivalence

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

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

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Cost Of Living Increases

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

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

Transferred Service

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

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

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Definitions

Pensionable Pay

Only an eligible employee's base salary or, in the case of an hourly paid eligible employee, wages calculated at the applicable base rate for their standard work schedule (without including 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 shift differentials, 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, spot awards, promotion awards, appointment awards, employment sign on awards, critical skills retention bonuses and retention 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. Pensionable Pay also includes proceeds received from a vacation sell election; however, earnings will not be increased due to accumulated flex time that the Participant has accrued as of the date the Participant ceases to be an eligible employee, or by any severance payments and lump sum cashout of vacation pay.

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.

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Eligibility Service	One year of service is credited for each plan year in which an employee completes at least 1,000 hours of service.
Benefit Service	All service with the company excluding periods of break-in-service.
Administrative Expenses	The plan may pay administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

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

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

Line 38b on the prior year Schedule SB was incorrectly completed and should have been reported as \$0. This had no bearing on the 2021 minimum contribution results or funding balances. We have correctly reported the interest calculations on the 2022 schedule SB, line 11, as if line 38b on the 2021 Schedule SB had been correctly reported as \$0.

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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	485,000	561,966	389,729
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	858,000	926,010	733,496
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	65,000	76,472	52,167
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	75,442
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	1,260,000	988,189	1,011,246
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	400,000	382,896	321,030
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000	1,950,000	1,885,600
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,300,000	1,291,134	1,000,081
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,812,000	1,826,525	1,421,696
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	3,970,862
* PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	800,000	970,908	715,255
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000	336,000	622,308
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	195,000	262,706	202,250
* PRUDENTIAL INSURANCE, CONSERVATIVE STOCK FUND, COMMON STOCK ACCOUNT	17,318	783,456	3,614,699
* PRUDENTIAL INSURANCE, SHORT TERM FUND, INTEREST BEARING CASH ACCT, VARIABLE INTERES	504,499	7,255,182	7,255,182
* PRUDENTIAL INSURANCE, UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 6.39%		13,408,524	13,408,524
1ST INDL RLTY TR INC COM	12,325	624,697	594,805
3M CO 3.25% DUE 08-26-2049	655,000	587,861	458,674
3M CO 4.0% 09-14-2048	415,000	352,625	328,744
3M CO 4.0% 09-14-2048	1,100,000	1,086,921	871,369
3M CO COM	7,600	862,521	911,392
3M CO FIXED 3.625% 10-15-2047	520,000	610,631	388,747
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028	2,700,000	2,794,125	2,685,231
ABBOTT LAB COM	37,100	4,367,696	4,073,209
ABBOTT LABS 4.75% 04-15-2043	2,424,000	2,541,572	2,332,664
ABBOTT LABS 4.75% 04-15-2043	2,415,000	2,486,856	2,324,003
ABBOTT LABS 4.75% DUE 11-30-2036	865,000	872,448	860,763
ABBOTT LABS 4.9% DUE 11-30-2046	655,000	890,732	638,583
ABBVIE INC 4.05% DUE 11-21-2039 REG	4,855,000	4,871,963	4,179,667
ABBVIE INC 4.05% DUE 11-21-2039 REG	2,852,000	2,959,848	2,455,285
ABBVIE INC 4.25% DUE 11-21-2049 REG	1,475,000	1,598,976	1,243,110
ABBVIE INC 4.3% DUE 05-14-2036	100,000	114,819	90,935
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000	3,717,680	3,265,150
ABBVIE INC 4.4% DUE 11-06-2042	235,000	214,734	204,889
ABBVIE INC 4.45% DUE 05-14-2046	1,340,000	1,359,556	1,158,937
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	5,189,270
ABBVIE INC 4.45% DUE 05-14-2046	785,000	797,519	678,929
ABBVIE INC 4.55% DUE 03-15-2035 REG	1,770,000	1,788,702	1,662,528
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000	198,299	191,938
ABBVIE INC 4.75% 03-15-2045	901,000	999,215	814,735
ABBVIE INC 4.75% 03-15-2045	1,321,000	1,279,098	1,194,523
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000	1,215,876	1,145,807
ABBVIE INC 4.85% DUE 06-15-2044 REG	945,000	1,128,995	871,108
ABBVIE INC 4.875% DUE 11-14-2048	1,070,000	1,055,736	981,834
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	91,760
ABBVIE INC COM USD0.01	8,300	1,187,918	1,341,363
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,605,000	1,638,288	1,491,042
ABBVIE INC FIXED 4.7% DUE 05-14-2045	732,000	780,947	655,846
ABBVIE INC FIXED 4.7% DUE 05-14-2045	847,000	889,934	758,882
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000	598,392	581,886
ACCENTURE PLC SHS CL A NEW	8,480	2,402,152	2,262,803
ACE INA HLDGS INC 4.15% DUE 03-13-2043	300,000	382,077	254,512
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	228,514
ACTIVISION 2.5% DUE 09-15-2050	875,000	840,754	541,594
ACTIVISION 4.5% DUE 06-15-2047	2,600,000	2,562,404	2,280,075
ADOBE SYS INC COM	8,200	3,063,711	2,759,546
ADVANCE AUTO PTS INC COM	3,900	569,991	573,417
ADVANCED MICRO DEVICES INC 4.393% 06-01-2052	270,000	270,000	238,963
ADVENTHEALTH OBL 2.795% 11-15-2051	505,000	504,621	323,192
ADVENTHEALTH OBL 2.795% 11-15-2051	618,000	618,000	395,510
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	310,000	310,000	265,116
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	1,885,428

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
AEP TEX INC 4.15% DUE 05-01-2049	370,000	421,567	290,670
AEP TEX INC 5.25% DUE 05-15-2052	435,000	434,287	419,206
AEP TEX INC SR NT SER J 3.45% 05-15-2051	350,000	348,957	248,775
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	270,000	270,041	188,026
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	654,000	662,263	455,441
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	170,000	194,256	133,429
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	355,000	284,025	272,761
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	800,000	796,912	510,432
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	390,000	231,742	248,836
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052	830,000	825,315	735,637
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	215,000	214,192	168,704
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	628,000	625,639	492,774
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000	2,137,964	1,523,815
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,615,000	1,556,711	1,229,581
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,300,000	1,294,410	989,756
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,000,000	995,700	761,351
AES CORP SR NT 2.45% 01-15-2031	3,300,000	3,310,954	2,633,205
AETNA INC 4.125% DUE 11-15-2042	430,000	419,344	352,978
AETNA INC 4.125% DUE 11-15-2042	1,440,000	1,407,214	1,182,065
AETNA INC NEW 3.875% DUE 08-15-2047	1,247,000	1,356,324	964,486
AETNA INC NEW 4.75% DUE 03-15-2044	376,000	375,098	333,128
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	877,120
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	425,000	480,552	453,320
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	230,000	337,642	245,326
AETNA INC NEW 6.75% DUE 12-15-2037	220,000	275,145	236,998
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	323,180
AFFILIATED MANAGERS GROUP INC COM STK	2,700	425,037	427,761
AGILENT TECHNOLOGIES INC COM	7,466	995,360	1,117,287
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000	1,228,087	1,043,334
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000	1,091,915	903,190
AHS HOSP CORP 2.78% DUE 07-01-2051	420,000	420,000	263,846
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	2,380,635
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	456,519
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	230,000	198,745	160,218
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	130,000	129,527	90,558
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	1,000,000	996,360	696,599
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	200,000	211,278	136,964
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000	5,113,000	3,840,070
ALABAMA POWER CO 3.7% 12-01-2047	1,485,000	1,195,974	1,140,501
ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032	1,200,000	1,199,172	1,037,700
ALABAMA PWR CO 3.45% DUE 10-01-2049	405,000	385,090	293,588
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000	421,583	306,636
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,934,000	2,084,040	1,514,376
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	1,566,056
ALABAMA PWR CO 3.75% DUE 03-01-2045	780,000	812,633	610,762
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	3,769,153
ALABAMA PWR CO 4.3% 07-15-2048	275,000	228,027	230,598
ALBEMARLE CORP COM	2,780	668,811	602,871
ALBERTSONS COS INC CL A CL A	55,728	1,621,780	1,155,799
ALCAN INC 5.75% DUE 06-01-2035	255,000	274,125	260,926
ALCAN INC 6.125% DUE 12-15-2033	295,000	409,799	317,196
ALCON FIN CORP 5.375% DUE 12-06-2032	1,700,000	1,690,786	1,717,146
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	1,974,753
ALEXANDRIA REAL 4% DUE 02-01-2050	710,000	802,335	542,238
ALEXANDRIA REAL 4.85% DUE 04-15-2049	555,000	665,401	473,203
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	1,170,000	1,165,028	834,199
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	1,900,000	1,898,430	1,354,682
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	445,000	357,059	283,691
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	1,610,000	1,537,481	1,026,387
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	2,800,000	2,788,464	1,785,020
ALIBABA GROUP HLDG 3.25% DUE 02-09-2061	4,235,000	4,232,096	2,554,732
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	1,405,000	1,647,390	1,081,589

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034	485,000	558,187	437,301
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	2,227,000	2,195,462	1,400,225
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	325,000	324,938	204,344
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	1,160,000	1,286,489	972,387
ALKERMES PLC SHS	9,100	242,969	237,783
ALLIANT ENERGY CORP COM	13,272	795,819	732,747
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	1,682,641
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	2,119,902
ALLSTATE CORP 4.2% DUE 12-15-2046	195,000	190,246	162,429
ALLSTATE CORP 4.5% DUE 06-15-2043	355,000	306,449	318,664
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	932,737
ALPHABET INC 1.9% DUE 08-15-2040	610,000	545,371	407,527
ALPHABET INC 2.05% 08-15-2050	1,160,000	1,150,198	683,104
ALPHABET INC CAP STK USD0.001 CL C	31,040	1,971,706	2,754,179
ALPHABET INC CAPITAL STOCK USD0.001 CL A	40,420	3,494,207	3,566,257
ALTRIA GROUP INC 3.4% DUE 02-04-2041	2,460,000	2,343,109	1,633,160
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	1,560,000	1,111,604	984,121
ALTRIA GROUP INC 3.875% DUE 09-16-2046	600,000	448,170	404,078
ALTRIA GROUP INC 3.875% DUE 09-16-2046	250,000	147,625	168,366
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,077,542
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000	3,074,890	2,027,165
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,205,000	1,182,292	898,161
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000	2,169,252	1,773,960
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	525,000	545,303	374,126
ALTRIA GROUP INC 4.5% DUE 05-02-2043	550,000	490,074	415,371
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,000,000	1,104,650	884,099
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	400,000	371,284	353,640
ALTRIA GROUP INC 5.8% DUE 02-14-2039	790,000	788,144	725,432
ALTRIA GROUP INC 5.95% DUE 02-14-2049	406,000	406,717	362,115
ALTRIA GROUP INC 5.95% DUE 02-14-2049	900,000	970,142	802,718
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	891,909
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000	316,068	296,204
ALTRIA GROUP INC 6.2% DUE 02-14-2059	48,000	47,859	44,851
AMAZON COM INC 2.5% DUE 06-03-2050	725,000	714,779	462,309
AMAZON COM INC 2.7% DUE 06-03-2060	135,000	133,402	82,128
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	1,277,549
AMAZON COM INC 4.05% 08-22-2047	262,000	261,001	225,672
AMAZON COM INC 4.05% 08-22-2047	1,320,000	1,443,166	1,136,973
AMAZON COM INC 4.95% DUE 12-05-2044	740,000	981,176	734,128
AMAZON COM INC COM	83,280	10,478,476	6,995,520
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000	2,291,223	2,065,103
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	1,331,000	1,304,483	1,187,323
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	3,445,511
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	810,000	1,012,105	697,716
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,872,000	2,813,695	2,473,877
AMAZON COM INC NT 3.1% 05-12-2051	1,376,000	1,390,994	987,617
AMAZON COM INC NT 3.1% 05-12-2051	1,600,000	1,588,544	1,148,392
AMAZON COM INC NT 3.1% 05-12-2051	790,000	602,221	567,018
AMAZON COM INC NT 3.25% 05-12-2061	1,796,000	1,877,202	1,240,746
AMAZON COM INC NT 3.25% 05-12-2061	1,700,000	1,686,060	1,174,426
AMAZON COM INC NT 4.1% 04-13-2062	810,000	806,209	670,481
AMAZON COM INC NT 4.1% 04-13-2062	5,000,000	4,976,600	4,138,771
AMAZON.COM INC 3.95% 04-13-2052	810,000	806,614	676,673
AMAZON.COM INC 3.95% 04-13-2052	2,255,000	1,912,489	1,883,825
AMAZON.COM INC 3.95% 04-13-2052	5,000,000	4,979,100	4,176,996
AMER FINL GROUP INC OH COM STK	9,100	1,212,959	1,249,248
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	600,000	721,782	625,482
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,790,000	1,779,922	1,528,857
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000	1,221,048	1,179,585
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	225,000	206,663	193,023
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,450,000	1,816,600	1,503,418
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,306,765

NTESS RETIREMENT INCOME PLAN

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

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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
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,306,765
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	260,000	258,916	174,335
AMEREN ILL CO 3.7% 12-01-2047	765,000	745,661	610,112
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000	1,087,730	842,149
AMEREN ILL CO 4.5% 03-15-2049	495,000	547,812	454,069
AMEREN ILL CO 4.8% DUE 12-15-2043	270,000	347,603	236,088
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	295,000	424,800	313,948
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	485,000	470,962	356,389
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	284,000	276,153	208,690
AMERICAN HOMES 4 RENT LP 3.375% DUE 07-15-2051 BEO	1,400,000	1,371,468	877,870
AMERICAN INTERNATIONAL GROUP INC BND5 4.8% DUE 07-10-2045 REG	1,251,000	1,543,136	1,129,979
AMERICAN INTERNATIONAL GROUP INC COM	34,300	1,951,336	2,169,132
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000	824,712	733,328
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,269,482
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000	1,591,520	1,328,599
AMERISOURCEBERGEN 4.3% 12-15-2047	440,000	513,326	367,460
AMERISOURCEBERGEN CORP COM	4,900	811,933	811,979
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	3,424,736
AMERN INTL GROUP 4.375% DUE 01-15-2055	215,000	183,156	162,068
AMERN INTL GROUP 4.75% DUE 04-01-2048	485,000	440,134	435,538
AMERN INTL GROUP 4.75% DUE 04-01-2048	725,000	926,012	651,062
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000	1,355,350	1,100,580
AMERN TOWER CORP 2.95% DUE 01-15-2051	645,000	471,265	402,931
AMERN TOWER CORP 2.95% DUE 01-15-2051	300,000	166,011	187,410
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000	2,246,410	1,436,807
AMERN TOWER CORP 3.1% DUE 06-15-2050	540,000	535,511	343,735
AMERN TOWER CORP 3.1% DUE 06-15-2050	165,000	152,811	105,030
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	700,201
AMERN TOWER CORP 3.7% DUE 10-15-2049	100,000	108,271	71,461
AMERN TOWER CORP 3.7% DUE 10-15-2049	2,325,000	2,464,576	1,661,472
AMERN WTR CAP CORP 4% DUE 12-01-2046	354,000	351,561	277,100
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	590,000	636,634	495,387
AMETEK INC NEW COM	2,200	301,602	307,384
AMGEN INC 2.77% 09-01-2053	675,000	411,512	409,703
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000	96,942	69,744
AMGEN INC 3.375% 02-21-2050	2,370,000	1,958,850	1,660,183
AMGEN INC 3.375% 02-21-2050	225,000	237,051	157,612
AMGEN INC 3.375% 02-21-2050	1,000,000	999,620	700,499
AMGEN INC 4.4% 05-01-2045	610,000	636,659	512,994
AMGEN INC 4.4% 05-01-2045	1,403,000	1,476,510	1,179,886
AMGEN INC 4.4% DUE 02-22-2062 BEO	1,160,000	1,105,082	930,683
AMGEN INC 4.4% DUE 02-22-2062 BEO	1,215,000	1,073,295	974,810
AMGEN INC 4.4% DUE 02-22-2062 BEO	2,200,000	2,186,448	1,765,088
AMGEN INC 4.563% DUE 06-15-2048	1,185,000	1,364,855	1,017,415
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,116,151
AMGEN INC 4.663% DUE 06-15-2051	2,700,000	2,732,535	2,315,876
AMGEN INC 4.875% 03-01-2053	160,000	156,275	142,390
AMGEN INC 4.875% 03-01-2053	825,000	796,260	734,198
AMGEN INC 4.95% DUE 10-01-2041	470,000	499,282	431,686
AMGEN INC 5.15% DUE 11-15-2041	533,000	547,279	500,780
AMGEN INC 5.65% DUE 06-15-2042	160,000	163,053	159,298
AMGEN INC 6.4% DUE 02-01-2039	400,000	428,970	423,522
AMGEN INC FIXED 3.15% 02-21-2040	1,800,000	1,855,982	1,331,358
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	405,000	345,226	323,175
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	4,400,000	4,375,448	3,511,040
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	3,100,000	3,082,702	2,473,687
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	1,735,000	1,504,694	1,384,467
AMGEN INC SR NT 3% 01-15-2052	2,160,000	2,133,240	1,388,454
AMGEN INC SR NT 3% 01-15-2052	200,000	132,800	128,561
AMPHENOL CORP NEW CL A	13,800	1,070,055	1,050,732
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	795,000	788,855	586,232
ANALOG DEVICES INC 2.95% 10-01-2051	220,000	218,181	150,179

NTESS RETIREMENT INCOME PLAN

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

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* Party-in-Interest

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Plan #: 006

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ANALOG DEVICES INC COM	15,400	2,592,998	2,526,062
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,222,000	1,270,421	1,269,214
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,148,733
ANHEUSER BUSCH 8% DUE 11-15-2039	165,000	257,268	203,632
ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	216,000	229,185	218,545
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000	4,145,651	3,617,604
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000	4,487,490	4,513,946
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	630,000	610,776	631,953
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	3,525,597
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,550,000	1,548,280	1,332,847
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000	1,404,409	1,280,095
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	515,000	615,210	462,631
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,984,000	2,126,338	1,737,824
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	2,492,000	2,863,085	2,284,005
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	365,000	391,073	334,535
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	570,000	663,217	537,959
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	150,000	189,513	141,568
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	896,598
ANHEUSER-BUSCH 5.875% DUE 06-15-2035	420,000	563,251	436,820
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	7,025,000	7,422,130	6,653,813
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	6,115,000	6,287,306	5,791,896
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	9,152,000	9,332,282	8,388,129
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	6,610,000	6,667,109	6,058,297
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	245,000	265,325	216,335
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,900,000	1,898,556	1,678,334
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	600,000	599,496	525,321
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	390,000	618,358	486,711
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027	900,000	891,054	728,638
ANTHEM INC 3.6% DUE 03-15-2051	410,000	348,205	308,824
ANTHEM INC 3.6% DUE 03-15-2051	495,000	493,198	372,848
ANTHEM INC 4.375% 12-01-2047	1,000,000	925,500	861,413
ANTHEM INC 4.55% 03-01-2048	340,000	294,634	298,753
ANTHEM INC 4.65% DUE 01-15-2043	115,000	117,034	104,850
ANTHEM INC 4.65% DUE 01-15-2043	690,000	806,838	629,099
ANTHEM INC FIXED 3.7% 09-15-2049	1,065,000	1,116,771	814,388
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000	1,093,279	841,152
ANTHEM INC FIXED 3.7% 09-15-2049	630,000	539,557	481,751
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,065,000	2,187,688	1,889,117
ANTHEM INC FIXED 4.625% DUE 05-15-2042	215,000	237,753	196,688
AON CORP FIXED 2.9% DUE 08-23-2051	1,200,000	1,189,443	769,608
AON CORP SR NT 6.25 DUE 09-30-2040	1,285,000	1,707,621	1,329,426
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	530,000	521,976	407,833
AON CORPORATION 2.8% 05-15-2030	1,300,000	1,299,545	1,112,811
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	276,808
AON PLC 4.6% DUE 06-14-2044	460,000	433,246	395,195
AON PLC 4.6% DUE 06-14-2044	1,425,000	1,438,451	1,224,245
AON PLC	8,290	2,437,149	2,488,161
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	900,000	897,633	842,058
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	1,005,000	1,071,600	832,616
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	219,212
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	3,308,860
APPALACHIAN PWR CO 6.7% DUE 08-15-2037	155,000	177,743	161,860
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	445,000	327,467	326,534
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	876,000	842,073	726,922
APPLE INC 2.375% DUE 02-08-2041	450,000	333,864	319,004
APPLE INC 2.55% DUE 08-20-2060 REG	1,000,000	989,330	611,175
APPLE INC 2.65% 02-08-2051	1,635,000	1,624,258	1,083,979
APPLE INC 2.65% DUE 05-11-2050 REG	5,550,000	5,683,222	3,702,729
APPLE INC 2.65% DUE 05-11-2050 REG	800,000	838,120	533,727
APPLE INC 2.7% 08-05-2051	1,230,000	1,226,494	817,430
APPLE INC 2.8% DUE 02-08-2061	5,700,000	5,683,641	3,639,516
APPLE INC 2.85% DUE 08-05-2061 BEO	1,385,000	1,302,086	899,386

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
APPLE INC 2.85% DUE 08-05-2061 BEO	1,160,000	1,158,620	753,277
APPLE INC 3.45% DUE 02-09-2045	1,975,000	1,957,482	1,593,279
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	2,672,889
APPLE INC 3.75% DUE 09-12-2047	1,350,000	1,304,987	1,127,625
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	7,838,684
APPLE INC 3.85% DUE 05-04-2043	1,179,000	1,137,315	1,026,868
APPLE INC 3.85% DUE 08-04-2046	1,955,000	1,949,819	1,667,623
APPLE INC 3.95% 08-08-2052	1,540,000	1,529,821	1,308,634
APPLE INC 3.95% 08-08-2052	630,000	586,703	535,350
APPLE INC 4.1% DUE 08-08-2062 BEO	3,000,000	2,930,738	2,513,129
APPLE INC 4.1% DUE 08-08-2062 BEO	600,000	597,888	502,626
APPLE INC 4.375% DUE 05-13-2045	448,000	455,582	414,149
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	6,285,264
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	1,871,990
APPLE INC 4.5% DUE 02-23-2036	555,000	552,392	552,676
APPLE INC 4.65% DUE 02-23-2046	3,480,000	3,642,630	3,298,935
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	1,895,940
APPLE INC 4.65% DUE 02-23-2046	690,000	698,827	654,099
APPLE INC COM STK	135,940	9,833,524	17,662,684
APPLE INC FIXED 2.95% 09-11-2049	8,000	7,942	5,712
APPLE INC FIXED 2.95% 09-11-2049	1,830,000	1,825,000	1,306,685
APPLIED MATERIALS INC COM	10,400	1,092,895	1,012,752
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000	1,110,890	1,007,706
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	2,342,236
APPLIED MATLS INC 5.85% DUE 06-15-2041	540,000	767,840	590,417
APTIV PLC 5.4% 03-15-2049	900,000	896,022	768,913
APTIV PLC COM USD	10,974	1,089,412	1,022,009
APTIV PLC FIXED 4.4% DUE 10-01-2046	25,000	29,122	18,631
APTIV PLC SR NT 3.1% 12-01-2051	1,785,000	1,721,261	1,064,241
APTIV PLC SR NT 3.1% 12-01-2051	700,000	684,698	417,349
APTIV PLC/APTIV CORP 4.15% 05-01-2052	1,010,000	1,007,808	731,932
APTIV PLC/APTIV CORP 4.15% 05-01-2052	1,100,000	1,097,613	797,154
APTIV PLC/APTIV CORP 4.15% 05-01-2052	380,000	379,175	275,381
ARCHER DANIELS 4.535 DUE 03-26-2042	170,000	172,331	155,872
ARCHER-DANIELS 4.016% DUE 04-16-2043	200,000	219,204	169,713
ARCHER-DANIELS 4.5% DUE 03-15-2049	290,000	378,492	265,838
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	2,052,000	2,006,507	1,257,244
ARISTA NETWORKS INC COM	22,076	2,604,028	2,678,923
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	445,000	446,469	352,270
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	171,981
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	960,000	950,074	611,424
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	394,512
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031	1,200,000	1,196,604	1,013,271
ASTRAZENECA PLC 4% DUE 09-18-2042	1,172,000	1,211,143	1,020,554
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000	2,176,768	1,968,462
ASTRAZENECA PLC 6.45% DUE 09-15-2037	640,000	856,029	727,067
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,363,252
ASTRAZENECA PLC 6.45% DUE 09-15-2037	650,000	770,959	738,428
ASTRAZENECA PLC NT 3% 05-28-2051	95,000	99,354	67,198
ASTRAZENECA PLC NT 3% 05-28-2051	2,932,000	2,891,949	2,073,946
AT&T INC 2.55% DUE 12-01-2033	1,142,000	997,787	881,046
AT&T INC 3.5% DUE 06-01-2041	1,895,000	1,583,244	1,422,815
AT&T INC 3.5% DUE 06-01-2041	1,840,000	1,834,296	1,381,519
AT&T INC 3.5% DUE 09-15-2053 REG	2,290,000	1,989,520	1,544,315
AT&T INC 3.5% DUE 09-15-2053 REG	1,550,000	1,088,393	1,045,278
AT&T INC 3.5% DUE 09-15-2053 REG	772,000	628,286	520,616
AT&T INC 3.55% DUE 09-15-2055	8,230,000	7,064,405	5,516,106
AT&T INC 3.55% DUE 09-15-2055	10,422,000	8,149,735	6,985,280
AT&T INC 3.55% DUE 09-15-2055	6,516,000	5,017,814	4,367,308
AT&T INC 3.65% DUE 06-01-2051	2,165,000	1,730,887	1,535,418
AT&T INC 3.65% DUE 06-01-2051	840,000	682,074	595,728
AT&T INC 3.65% DUE 09-15-2059	1,749,000	1,408,757	1,176,592

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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 3.65% DUE 09-15-2059	673,000	471,018	452,742
AT&T INC 3.65% DUE 09-15-2059	22,903,000	17,123,753	15,407,363
AT&T INC 3.8% 12-01-2057	494,000	429,035	343,538
AT&T INC 3.8% 12-01-2057	156,000	118,715	108,486
AT&T INC 3.8% 12-01-2057	6,908,000	5,894,204	4,803,975
AT&T INC 4.35% DUE 06-15-2045	260,000	219,471	210,964
AT&T INC 4.5% DUE 03-09-2048	845,000	932,031	690,682
AT&T INC 4.5% DUE 05-15-2035	1,610,000	1,722,068	1,466,080
AT&T INC 4.55% DUE 03-09-2049	345,000	396,964	285,036
AT&T INC 4.75% DUE 05-15-2046	290,000	253,959	246,773
AT&T INC 4.75% DUE 05-15-2046	1,860,000	1,917,533	1,582,749
AT&T INC 4.85% DUE 03-01-2039	280,000	243,659	252,454
AT&T INC 5.25% DUE 03-01-2037	215,000	226,868	208,714
AT&T INC 5.35% DUE 09-01-2040	275,000	271,549	263,436
AT&T INC 5.45% DUE 03-01-2047	235,000	231,068	221,509
AT&T INC COM	51,900	959,952	955,479
AT&T INC CORP 4.65% 06-01-2044	509,000	562,852	429,790
AT&T INC CORP 4.65% 06-01-2044	360,000	332,644	303,977
AT&T INC FIXED 5.15% DUE 02-15-2050	190,000	193,798	173,198
ATHENE HLDG LTD 3.45% 05-15-2052	3,000,000	2,999,490	1,855,499
ATHENE HOLDING LTD 3.95% 05-25-2051	675,000	553,777	458,760
ATHENE HOLDING LTD 3.95% 05-25-2051	785,000	779,945	533,521
ATLANTIA SPA 1.875% SNR 13/07/2027 EUR	200,000	219,981	181,917
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	739,000	742,530	540,073
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	762,115
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	1,220,000	1,212,155	795,930
AUTODESK INC COM	6,800	1,344,487	1,270,716
AUTOMATIC DATA PROCESSING INC COM	17,370	3,820,482	4,148,998
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	447,327
AUTOZONE INC COM	604	1,293,981	1,489,573
AVALONBAY CMNTYS 3.9% DUE 10-15-2046	345,000	352,100	266,035
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	5,000	6,266	4,012
AVALONBAY CMNTYS REIT	2,100	344,543	339,192
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	900,000	868,743	858,974
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	3,522,000	3,423,402	3,103,970
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	880,000	880,772	775,552
B A T CAP CORP 4.39% 08-15-2037	525,000	525,000	410,005
B A T CAP CORP 4.39% 08-15-2037	4,700,000	4,210,041	3,670,522
B A T CAP CORP 4.54% 08-15-2047	285,000	186,265	202,770
B A T CAP CORP 4.54% 08-15-2047	2,200,000	1,810,611	1,565,242
B A T CAP CORP 4.758% DUE 09-06-2049	784,000	816,287	571,802
B A T CAP CORP 5.282% DUE 04-02-2050	354,000	354,000	280,509
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	1,546,000	1,466,731	1,057,631
B A T CAP CORP NT 5.65% 03-16-2052	330,000	337,867	273,910
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,595,000	1,612,150	1,134,404
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	280,000	230,194	199,143
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,396,000	1,396,009	933,366
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000	2,070,411	1,979,250
BANCO SANTANDER S 3.306% DUE 06-27-2029	1,200,000	1,200,000	1,047,475
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG	600,000	600,000	526,500
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	3,100,000	3,100,000	2,436,734
BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000	4,000,000	2,472,401
BANK AMER CORP 2.831% DUE 10-24-2051	380,000	380,000	234,878
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	680,000	592,858	428,230
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	3,800,000	3,800,000	2,393,052
BANK AMER CORP 3.311% DUE 04-22-2042	4,500,000	4,500,000	3,322,839
BANK AMER CORP 3.311% DUE 04-22-2042	900,000	900,000	664,568
BANK AMER CORP 3.311% DUE 04-22-2042	210,000	140,104	155,066
BANK AMER CORP 3.311% DUE 04-22-2042	4,600,000	4,643,576	3,396,680
BANK AMER CORP 3.483% 03-13-2052	2,500,000	2,500,000	1,771,033
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000	3,000,000	2,336,613
BANK AMER CORP 3.974% 02-07-2030	2,300,000	2,300,000	2,093,951

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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 4.083% DUE 03-20-2051	4,390,000	5,139,924	3,464,557
BANK AMER CORP 4.083% DUE 03-20-2051	3,590,000	3,778,798	2,833,203
BANK AMER CORP 4.083% DUE 03-20-2051	2,105,000	1,707,551	1,661,251
BANK AMER CORP 4.244% 04-24-2037 REG	4,900,000	5,021,798	4,182,030
BANK AMER CORP 4.244% 04-24-2037 REG	640,000	662,948	546,224
BANK AMER CORP 4.33% 03-15-2050	1,720,000	1,963,697	1,420,989
BANK AMER CORP 4.75% DUE 04-21-2045	2,768,000	2,708,310	2,370,320
BANK AMER CORP 5% DUE 01-21-2044	655,000	770,832	601,932
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	1,900,000	1,922,540	1,809,953
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	525,000	525,646	500,119
BANK AMER CORP 5.875% DUE 02-07-2042	20,000	21,892	20,496
BANK AMER CORP FIXED 4.078% 04-23-2040	2,510,000	2,551,294	2,093,207
BANK AMER CORP FIXED 4.078% 04-23-2040	595,000	628,051	496,199
BANK AMER CORP SR NT FIXED/FLTG 2.972% 02-04-2033	900,000	900,000	727,864
BANK NEW YORK MELLON CORP COM STK	13,300	579,888	605,416
BANK OF AMERICA CORP 2.299% 07-21-2032	2,700,000	2,700,000	2,086,874
BANK OF AMERICA CORP 4.571% 04-27-2033	1,185,000	1,185,000	1,088,356
BANK OF AMERICA CORP 4.571% 04-27-2033	615,000	569,515	564,843
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	13,770,000	12,569,484	9,326,327
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000	1,000,000	677,293
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	2,150,000	2,112,180	1,456,180
BANNER HEALTH 2.907% DUE 01-01-2042	604,000	604,000	440,498
BANNER HEALTH 3.181% DUE 01-01-2050	295,000	295,000	207,843
BANNER HEALTH 3.181% DUE 01-01-2050	280,000	292,222	197,275
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	1,490,769
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	285,000	285,000	206,163
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	195,000	195,000	111,938
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	2,225,170
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	1,035,000	1,034,926	791,320
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000	1,543,050	1,453,042
BARCLAYS PLC 5.746% DUE 08-09-2033	720,000	720,000	682,388
BARCLAYS PLC 5.746% DUE 08-09-2033	3,955,000	3,987,459	3,748,394
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030	2,282,000	2,455,475	2,106,993
BARCLAYS PLC FXD RATE RESETTNG SUB NT 3.811% 03-10-2042	2,600,000	2,600,000	1,764,675
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042	1,320,000	1,269,222	912,120
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042	2,600,000	2,600,000	1,796,599
BARRICK N AMER FIN 5.7% DUE 05-30-2041	320,000	406,226	323,095
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,534,000	1,801,323	1,548,837
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,055,621
BARRICK PD 5.95% DUE 10-15-2039	1,625,000	1,743,118	1,670,192
BATH & BODY WORKS INC COM USD0.5 WI	18,200	685,957	766,948
BAXALTA INC 5.25% DUE 06-23-2045	195,000	194,175	187,496
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO	1,300,000	1,299,948	1,035,967
BAXTER INTERNATIONAL INC 3.132% 12-01-2051	835,000	719,010	543,947
BAXTER INTL INC 3.5% DUE 08-15-2046	10,000	10,982	7,139
BAXTER INTL INC COM	13,000	655,603	662,610
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	200,000	276,638	245,857
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	180,000	180,000	144,091
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	188,548
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	1,651,042
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,540,000	1,557,941	1,012,154
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	652,000	652,000	428,523
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	974,370
BECTON DICKINSON & 4.669% DUE 06-06-2047	345,000	361,561	305,598
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,197,000	1,252,413	1,060,291
BECTON DICKINSON & 4.685% DUE 12-15-2044	255,000	227,911	228,819
BECTON DICKINSON & 4.875% DUE 05-15-2044	165,000	187,438	139,090
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	541,488
BELL CANADA 4.464% 04-01-2048	740,000	740,000	634,386
BELL CDA 3.65% 08-15-2052	855,000	798,796	626,844
BELL CDA FIXED 4.3% 07-29-2049	440,000	468,782	359,639
BELL CDA FIXED 4.3% 07-29-2049	220,000	266,394	179,820

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
BELL CDA GTD NT SER US-4 3.65% 03-17-2051	550,000	607,829	399,829
BERKLEY W R CORP COM	29,900	2,015,457	2,169,843
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	515,000	508,890	465,129
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	2,091,018
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000	1,572,461	1,482,858
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000	1,703,429	1,635,454
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	340,000	279,150	262,637
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000	3,967,080	3,089,849
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	240,000	183,341	200,306
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	840,000	591,875	528,998
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	1,390,000	1,314,099	935,538
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	1,370,000	1,448,685	1,217,687
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	2,091,429
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	185,000	152,773	166,058
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	1,830,000	1,823,540	1,479,688
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	1,295,000	993,930	1,047,101
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	695,000	550,662	601,232
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	1,903,181
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000	797,712	796,192
BHP BILLITON FIN 5% DUE 09-30-2043	255,000	310,592	248,676
BHP BILLITON FIN 5% DUE 09-30-2043	1,326,000	1,334,649	1,293,113
BHP BILLITON FIN USA LTD 4.125% DUE 02-24-2042 REG	245,000	201,980	214,014
BIOGEN INC COMMON STOCK	9,773	2,425,604	2,706,339
BIOGEN INC CORP 3.15% 05-01-2050	810,000	797,217	534,847
BIO-RAD LABORATORIES 3.7% 03-15-2032	1,000,000	997,330	859,417
BK OF AMER NA 6 DUE 10-15-2036	810,000	963,706	832,198
BLACK HILLS CORP 3.875% DUE 10-15-2049	400,000	410,507	284,071
BLACK HILLS CORP 4.2% DUE 09-15-2046	365,000	275,068	279,313
BLACKSTONE PVT CR FIXED 4% DUE 01-15-2029	1,400,000	1,390,228	1,157,371
BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028	2,800,000	2,775,752	2,178,103
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031	2,400,000	2,369,520	1,788,222
BLUE OWL FIN LLC SR NT 144A 4.125% 10-07-2051	1,000,000	975,110	592,060
BOEING CO 3.3% DUE 03-01-2035	285,000	276,598	210,916
BOEING CO 3.6% 05-01-2034	430,000	428,667	345,198
BOEING CO 3.65% DUE 03-01-2047	805,000	718,326	543,780
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	1,688,757
BOEING CO 3.75% DUE 02-01-2050	600,000	577,541	415,102
BOEING CO 3.85% DUE 11-01-2048	950,000	900,971	656,716
BOEING CO 3.85% DUE 11-01-2048	830,000	720,154	573,762
BOEING CO 3.9% 05-01-2049	390,000	389,510	275,931
BOEING CO 3.9% 05-01-2049	285,000	280,144	201,642
BOEING CO 5.93% DUE 05-01-2060	2,302,000	2,494,109	2,110,474
BOEING CO 5.93% DUE 05-01-2060	1,200,000	1,401,140	1,100,160
BOEING CO 5.93% DUE 05-01-2060	1,135,000	1,412,669	1,040,568
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,008,480
BOEING CO 6.875% DUE 03-15-2039	610,000	851,340	645,738
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	417,841
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000	490,236	423,541
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000	144,429	99,516
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000	451,594	350,942
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	172,635
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	187,790
BOEING CO FIXED 3.825% 03-01-2059	190,000	193,088	122,137
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	1,759,698
BOEING CO FIXED 3.95% DUE 08-01-2059	145,000	152,585	98,137
BOEING CO FIXED 5.705% DUE 05-01-2040	1,785,000	1,814,238	1,702,178
BOEING CO FIXED 5.705% DUE 05-01-2040	1,020,000	1,012,780	972,673
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000	1,000,000	931,032
BOEING CO FIXED 5.805% DUE 05-01-2050	2,813,000	3,319,875	2,618,992
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000	500,000	465,516
BOEING CO SR NT 5.875 DUE 02-15-2040	830,000	890,208	801,534
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000	410,000	274,775

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
BOOKING HLDGS INC COM	1,074	2,056,739	2,164,411
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005	180,000	202,550	198,305
BOYD GAMING CORP COM	12,400	724,106	676,172
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000	1,659,884	1,064,474
BP CAP MKTS AMER 2.939% DUE 06-04-2051	1,985,000	1,899,843	1,316,801
BP CAP MKTS AMER 2.939% DUE 06-04-2051	250,000	198,029	165,844
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	3,714,904
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,110,000	1,091,618	746,860
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,805,000	1,383,529	1,214,488
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	1,009,270
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	710,000	669,767	471,207
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	400,000	328,832	297,815
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	2,235,000	2,235,000	1,664,043
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000	596,412	559,985
BRISTOL MYERS 2.55% DUE 11-13-2050	442,000	303,747	279,560
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000	510,296	387,980
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	340,000	337,195	315,968
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,168,844
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,655,000	1,696,399	1,481,192
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,082,000	1,090,536	939,343
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	618,670
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	970,000	1,016,049	857,300
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,083,000	1,348,850	980,384
BRISTOL MYERS SQUIBB CO COM	16,100	1,138,834	1,158,395
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	2,545,000	2,452,031	2,347,899
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	1,200,000	1,212,420	979,601
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	735,000	595,804	568,792
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	1,040,000	1,037,620	804,821
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	580,000	577,193	452,054
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	495,000	489,996	385,805
British pound sterling - Cash Collateral Due to/from CCP Broker	(1,061,370)	(1,061,370)	(1,061,370)
British pound sterling - Cash	427,218	427,218	427,218
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000	1,892,210	1,848,224
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	537,810
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	707,653
BROADCOM INC COM	3,440	1,745,493	1,923,407
BROADCOM INC FIXED 4.15% DUE 11-15-2030	1,635,000	1,797,045	1,467,091
BROOKFIELD FIN INC NT 3.625% 02-15-2052	860,000	800,460	562,852
BROWN & BROWN INC COM	17,630	1,111,165	1,004,381
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000	798,520	690,737
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,285,039
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	304,000	331,279	274,196
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	81,000	106,001	72,899
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	363,000	360,510	326,696
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	722,000	717,047	649,792
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,215,643
BUNGE LTD	14,000	1,395,234	1,396,780
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	525,000	681,913	485,321
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	4,056,125
BURL NORTHN SANTA 3.9% DUE 08-01-2046	305,000	314,356	249,826
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	3,685,964
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	613,857
BURL NORTHN SANTA 4.15% DUE 04-01-2045	735,000	590,293	631,028
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,085,000	1,281,196	972,828
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,449,000	3,352,388	3,107,068
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	1,563,567
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,240,000	1,532,175	1,304,599
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000	1,487,565	1,050,757
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	685,000	687,151	531,478
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	270,000	305,683	209,488
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	185,000	224,805	155,686
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000	592,760	408,151

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2022

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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
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	665,000	668,406	568,567
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000	2,481,300	2,137,471
BURLINGTON NORTHERN SANTA FE LLC 4.55 09-01-2044	820,000	955,275	745,770
BURLINGTON NORTHERN SANTA FE LLC 4.55 09-01-2044	115,000	114,363	104,590
BURLINGTON NORTHERN SANTA FE LLC 5.15 09-01-2043	1,100,000	1,100,177	1,080,106
BURLINGTON NORTHERN SANTA FE LLC 2.875% 06-15-2052	1,000,000	994,350	672,093
BURLINGTON NORTHERN SANTA FE LLC 2.875% 06-15-2052	840,000	576,983	564,558
BURLINGTON NORTHERN SANTA FE LLC 2.875% 06-15-2052	985,000	979,435	662,012
BURLINGTON NORTHERN SANTA FE LLC 4.9 DUE 04-01-2044 REG	999,000	1,064,203	949,101
BURLINGTON NORTHERN SANTA FE LLC 4.9 DUE 04-01-2044 REG	180,000	178,843	171,009
CA INST TECH 4.321% DUE 08-01-2045	1,800,000	1,800,000	1,583,965
CADENCE DESIGN SYS INC COM	34,100	5,029,175	5,477,824
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000	3,764,015	3,624,191
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000	657,664	669,327
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000	6,691,444	5,755,468
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000	460,673	397,661
CAMDEN PPTY TR 3.35% DUE 11-01-2049	200,000	219,468	140,471
CAMDEN PPTY TR SH BEN INT	2,874	397,432	321,543
CAMPBELL SOUP CO 4.8% 03-15-2048	190,000	187,441	169,402
Canadian dollar - Cash Collateral Due to/from CCP Broker	401,688	401,688	401,688
Canadian dollar - Cash	16,797	16,797	16,797
CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	280,000	260,795	249,659
CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	685,000	682,171	610,773
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	1,095,000	1,089,284	830,917
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,540,000	1,534,570	1,042,020
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	680,000	473,658	460,113
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,109,000	1,101,060	750,390
CAPITAL ONE FINL CORP COM	20,438	2,519,343	1,899,916
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033	1,100,000	1,100,000	1,025,161
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,362	348,736
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000	253,844	178,370
CARDINAL HLTH INC	16,054	1,166,090	1,234,071
CARNIVAL CORPORATION TLB 10-06-2028	2,189,000	2,178,055	2,043,432
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,038,000	1,187,325	879,132
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,315,000	1,306,145	1,113,736
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	185,000	182,487	141,235
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	710,000	668,849	509,808
CARRIER GLOBAL CORPORATION COM USD0.01 WI	49,500	1,931,884	2,041,875
CASE WESTN RESV 5.405% DUE 06-01-2122	1,255,000	1,252,388	1,159,706
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	2,700,000	2,689,227	2,058,626
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	236,000	278,282	258,133
CATERPILLAR INC COM	14,400	2,993,037	3,449,664
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	860,000	908,872	652,718
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,290,257
CATERPILLAR INS 4.75% DUE 05-15-2064	365,000	461,590	348,565
CATERPILLAR INS 5.2% DUE 05-27-2041	265,000	369,227	270,983
CBS CORP NEW 2.9% DUE 01-15-2027	300,000	295,050	269,614
CBS CORP NEW 4.6% DUE 01-15-2045	240,000	267,187	168,582
CBS CORP NEW 4.85% DUE 07-01-2042	475,000	540,279	353,717
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	355,000	410,710	260,746
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	14,819,000	14,819,000	14,819,000
CCP DUE RECEIVABLE FROM CITIBANK	1,093,000	1,093,000	1,093,000
CCP RECEIVABLE FROM BANK OF AMERICA	257,000	257,000	257,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,259,000	1,259,000	1,259,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	368,933
CDN NAT RES LTD 6.25% DUE 03-15-2038	2,600,000	3,143,946	2,585,212
CDN NAT RES LTD 6.25% DUE 03-15-2038	1,315,000	1,549,500	1,307,521
CDN NAT RES LTD 6.45% DUE 06-30-2033	1,045,000	1,290,449	1,071,224
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000	374,402	285,340
CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000	1,122,243	903,956
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	380,000	420,554	331,942
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	446,000	467,630	389,595

NTESS RETIREMENT INCOME PLAN

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Plan #: 006

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CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000	1,398,908	1,222,945
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	340,000	358,057	297,001
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	875,936
CDN NATL RY CO 3.2% DUE 08-02-2046	175,000	131,803	129,264
CDN NATL RY CO 3.2% DUE 08-02-2046	438,000	363,308	323,530
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	2,539,939
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	370,000	368,601	340,291
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	375,000	516,113	389,295
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000	742,598	654,016
CDN PAC RY LTD 4.8% DUE 09-15-2035	340,000	345,420	319,114
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21	600,000	7,070	2,752
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21	1,200,000	15,577	5,504
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IL62	400,000	-	2,441
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54	600,000	5,879	1,409
CDS BARCGB5G 12/20/2025 SELL NEXTERA ENERGY CAPITAL SWPC0JT21	1,600,000	36,012	22,745
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0H9G6	200,000	-	414
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0H9G6	300,000	-	621
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPC0HYA1	100,000	-	619
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6	100,000	-	155
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPC0HWQ8	400,000	-	-
CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HYN4	1,700,000	-	-
CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1	1,800,000	-	-
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3	200,000	-	1,419
CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LD56	200,000	-	-
CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFE4	500,000	-	2,634
CDS MSCUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2	100,000	-	-
CDS MSCUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4	100,000	-	710
CDS MSCUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4	300,000	1,578	-
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99	300,000	-	-
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99	100,000	-	-
CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01	300,000	31,017	12,986
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	600,000	81,850	25,971
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	36,658	12,986
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	38,485	12,986
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,100,000	135,111	105,398
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	4,100,000	268,117	392,848
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	10,300,000	1,272,908	986,912
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,000,000	132,550	95,817
CDX MSCUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000	24,871	8,657
CDX MSCUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000	322,777	210,797
CDX MSCUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,500,000	228,647	239,542
CENOVUS ENERGY INC 5.4% 06-15-2047	675,000	817,906	609,406
CENOVUS ENERGY INC 5.4% 06-15-2047	1,218,000	1,489,615	1,099,639
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	356,000	461,642	370,633
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	205,000	253,152	213,426
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000	1,077,681	1,006,552
CENOVUS ENERGY INC NT 3.75% 02-15-2052	2,446,000	2,310,993	1,730,147
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,950,000	1,911,672	1,379,308
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,375,000	1,359,832	972,589
CENTENE CORP DEL COM	12,700	1,003,248	1,041,527
CENTENE CORP DEL FIXED 4.625% 12-15-2029	1,540,000	1,540,000	1,407,851
CENTENE CORP DEL SR NT 4.25% 12-15-2027	990,000	981,684	929,387
CENTERPOINT ENERGY 4.5% DUE 04-01-2044	160,000	211,011	144,043
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000	4,990	3,390
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	365,000	362,784	319,091
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	425,000	452,024	371,544
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	200,000	197,394	154,819
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	370,000	365,179	286,414
CF BLACKROCK RUSSELL 3000 INDEX FD	10,354,767	263,499,582	482,814,965
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	5,216,368	162,735,769	99,499,233
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND -S	5,973,246	59,732,456	96,109,522
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826	174,236,787	191,339,880

NTESSE RETIREMENT INCOME PLAN

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

As of December 31, 2022

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CF INDS HLDGS INC COM	10,372	987,558	883,694
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	1,862,325	27,352,586	283,939,955
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	164,598	14,174,170	20,862,293
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	241,630	2,422,958	3,319,265
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	1,563,902	114,009,072	172,398,259
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	1,697,926	19,499,059	29,338,466
CF US LONG TREASURY INDEX FUND C	12,474,374	159,866,725	113,712,951
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	1,000,000	1,000,000	867,500
CHARTER 2.3% DUE 02-01-2032	255,000	193,265	188,379
CHARTER 3.5% DUE 06-01-2041	1,210,000	984,237	792,782
CHARTER 4.908% DUE 07-23-2025	2,300,000	2,300,000	2,256,067
CHARTER 5.375% DUE 04-01-2038	1,150,000	1,250,485	958,943
CHARTER 6.384% DUE 10-23-2035	800,000	1,052,638	783,044
CHARTER 6.484% DUE 10-23-2045	175,000	169,934	158,486
CHARTER 6.484% DUE 10-23-2045	6,313,000	6,775,496	5,717,260
CHARTER 6.834% DUE 10-23-2055	2,070,000	2,079,681	1,918,738
CHARTER 6.834% DUE 10-23-2055	200,000	245,934	185,385
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	760,000	733,390	479,724
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	260,000	178,654	164,116
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	1,910,000	1,887,499	1,238,273
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	400,000	353,412	237,747
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	800,000	794,400	621,572
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	600,000	595,800	466,179
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	1,420,000	1,410,060	1,103,290
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	730,000	699,369	559,945
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	600,000	595,530	460,228
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	350,000	342,514	268,467
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	2,085,000	1,610,692	1,341,616
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	400,000	399,624	257,384
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,016,000	2,345,370	1,533,206
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	4,668,000	4,336,256	3,550,102
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	228,156
CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03-01-2050	2,015,000	1,837,824	1,466,840
CHARTER FIXED 3.85% DUE 04-01-2061	725,000	622,326	421,066
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000	4,373,952	2,555,434
CHARTER FIXED 3.85% DUE 04-01-2061	430,000	277,247	249,736
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000	2,507,038	1,457,759
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	527,605
CHARTER FIXED 5.75% DUE 04-01-2048	2,650,000	3,108,415	2,184,616
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	494,630
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000	1,300,000	1,286,055
CHEVRON CORP COM	11,000	1,661,848	1,974,390
CHEVRON U S A INC 5.25% 11-15-2043	325,000	364,663	326,422
CHICAGO ILL 7.045% 01-01-2029 BEO TAXABLE	325,000	194,606	329,960
CHICAGO ILL FIXED 7.045% DUE 01-01-2029 BEO TAXABLE 100.0	45,000	185,143	45,000
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	690,000	671,289	414,719
CHILDRENS HOSP 2.704% DUE 07-01-2050	997,000	937,245	640,221
CHILDRENS HOSP 4.115% DUE 01-01-2047	205,000	257,334	174,722
CHILDRENS HOSP CORP 2.585% 02-01-2050	335,000	335,000	205,224
CHIPOTLE MEXICAN GRILL INC COM STK	598	868,454	829,719
CHUBB CORP 6% DUE 05-11-2037	370,000	529,951	393,229
CHUBB CORP 6.5% DUE 05-15-2038	140,000	210,071	156,476
CHUBB LTD ORD CHF24.15	3,700	783,823	816,220
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	685,000	684,664	648,609
CI FINANCIAL CO 4.1% 06-15-2051	865,000	864,550	511,968
CIENA CORP COM NEW	13,100	646,876	667,838
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,435,000	1,383,648	1,120,619
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	2,577,034
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	1,399,458
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	450,000	493,596	466,404
CIGNA CORP NEW COM	3,320	871,445	1,100,049
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000	1,299,948	1,210,257

NTESS RETIREMENT INCOME PLAN

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CIGNA CORP NEW CORP 4.8% 08-15-2038	710,000	673,109	660,987
CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000	591,047	551,133
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000	590,668	537,349
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000	1,197,300	1,089,221
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	1,200,000	970,185	910,556
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,170,000	934,284	835,692
CIGNA CORP NEW SR NT 3.4% 03-15-2051	3,000,000	2,983,740	2,141,612
CINTAS CORP COM	3,700	1,542,720	1,670,994
CISCO SYS INC 5.5% DUE 01-15-2040	245,000	349,093	256,902
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000	8,680,223	7,340,062
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	1,365,000	1,793,393	1,472,657
CISCO SYSTEMS INC	82,038	3,536,890	3,908,290
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032	115,000	115,000	108,050
CITIGROUP INC 2.904% 11-03-2042	215,000	215,000	149,316
CITIGROUP INC 3.875% 12-29-2049	1,264,000	1,264,000	1,077,560
CITIGROUP INC 3.887% 01-10-2028	12,300,000	12,530,010	11,514,490
CITIGROUP INC 4.0% DUE 12-31-2049 BEO	540,000	540,000	470,405
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	1,392,430
CITIGROUP INC 4.65% DUE 07-30-2045	910,000	1,161,817	785,415
CITIGROUP INC 4.75% DUE 05-18-2046	240,000	248,936	200,587
CITIGROUP INC 4.75% DUE 05-18-2046	3,680,000	4,133,807	3,075,665
CITIGROUP INC 5.3 DUE 05-06-2044	960,000	1,178,788	869,645
CITIGROUP INC 5.316% 09-26-2020 REG	485,000	645,003	464,368
CITIGROUP INC 5.316% 09-26-2020 REG	1,160,000	1,622,792	1,110,654
CITIGROUP INC 5.875 DUE 01-30-2042	540,000	709,924	543,301
CITIGROUP INC 6.675% DUE 09-13-2043	1,120,000	1,699,629	1,199,499
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	200,984
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000	2,265,901	1,963,807
CITIGROUP INC COM NEW COM NEW	40,800	1,930,323	1,845,384
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	720,000	720,000	598,202
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000	2,280,000	1,894,305
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	1,800,000	1,800,000	1,460,334
CIVITAS RES INC COM	12,800	816,300	741,504
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042	505,000	504,930	463,874
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	180,000	140,449	154,319
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	4,500,000	4,470,280	4,483,211
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,050,000	1,238,115	1,046,083
CME GROUP INC 5.3 09-15-2043	800,000	798,560	833,795
CME_IRS SBSIU533 01/18/2052 USD P 3MLIBOR / R 1.805% SWU01FHY1	1,600,000	-	-
CME_IRS SBSIU533 01/18/2052 USD P 3MLIBOR / R 1.833% SWU01FJE3	700,000	-	-
CME_IRS SBSIU533 01/20/2052 USD P 3MLIBOR / R 1.795% SWU01FKY7	1,400,000	-	-
CME_IRS SBSIU533 01/24/2052 USD P 3MLIBOR / R 1.815% SWU01FO72	1,300,000	-	-
CME_IRS SBSIU533 02/02/2052 USD P 3MLIBOR / R 1.91% SWU01FWP3	2,000,000	-	-
CME_IRS SBSIU533 02/03/2030 USD P 1.76% / R 3MLIBOR SWU00ZBC2	2,600,000	-	344,280
CME_IRS SBSIU533 02/05/2025 USD P 1.52% / R 3MLIBOR SWU00ZDZ9	2,200,000	-	139,078
CME_IRS SBSIU533 02/12/2025 USD P 1.54% / R 3MLIBOR SWU00ZK40	2,500,000	-	156,936
CME_IRS SBSIU533 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81	1,100,000	-	152,645
CME_IRS SBSIU533 02/18/2030 USD P 1.66% / R 3MLIBOR SWU00ZOG9	1,300,000	-	180,500
CME_IRS SBSIU533 02/20/2025 USD P 1.53% / R 3MLIBOR SWU00ZPN3	1,900,000	-	119,661
CME_IRS SBSIU533 02/20/2030 USD P 1.64% / R 3MLIBOR SWU00ZPM5	1,100,000	-	153,973
CME_IRS SBSIU533 02/25/2030 USD P 1.62% / R 3MLIBOR SWU00ZUD9	1,200,000	-	169,577
CME_IRS SBSIU533 03/03/2030 USD P 1.465% / R 3MLIBOR SWU010923	2,400,000	-	361,964
CME_IRS SBSIU533 03/24/2030 USD P 1.47% / R 3MLIBOR SWU010SG1	1,000,000	-	149,076
CME_IRS SBSIU533 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7	1,700,000	-	68,196
CME_IRS SBSIU533 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1	2,400,000	-	96,499
CME_IRS SBSIU533 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2	2,800,000	-	113,937
CME_IRS SBSIU533 06/15/2051 USD P 1.943% / R 3MLIBOR SWU01ARM7	1,700,000	-	489,774
CME_IRS SBSIU533 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30	2,400,000	-	99,294
CME_IRS SBSIU533 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0	2,300,000	-	97,074
CME_IRS SBSIU533 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39	2,300,000	-	95,948
CME_IRS SBSIU533 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4	2,900,000	-	121,700
CME_IRS SBSIU533 06/22/2051 USD P 1.935% / R 3MLIBOR SWU01AVX8	600,000	-	173,342

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CME_IRS SBSIU533 06/23/2051 USD P 1.945% / R 3MLIBOR SWU01AWL3	600,000	-	172,175
CME_IRS SBSIU533 06/23/2051 USD P 1.968% / R 3MLIBOR SWU01AWK5	900,000	-	254,524
CME_IRS SBSIU533 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00OUTH3	3,200,000	-	137,404
CME_IRS SBSIU533 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7	2,500,000	-	111,051
CME_IRS SBSIU533 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4	200,000	-	8,653
CME_IRS SBSIU533 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22	3,200,000	-	142,338
CME_IRS SBSIU533 07/06/2051 USD P 1.888% / R 3MLIBOR SWU01BA01	1,000,000	-	296,391
CME_IRS SBSIU533 07/15/2031 USD P 1.47% / R 3MLIBOR SWU01BF48	1,700,000	-	296,763
CME_IRS SBSIU533 07/16/2051 USD P 1.762% / R 3MLIBOR SWU01BFQ9	1,700,000	-	543,698
CME_IRS SBSIU533 07/21/2031 USD P 1.476% / R 3MLIBOR SWU01BIT0	300,000	-	52,376
CME_IRS SBSIU533 08/04/2051 USD P 1.645% / R 3MLIBOR SWU01BQL8	1,000,000	-	341,145
CME_IRS SBSIU533 08/12/2051 USD P 1.785% / R 3MLIBOR SWU01BWM9	1,600,000	-	503,626
CME_IRS SBSIU533 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7	1,200,000	-	141,771
CME_IRS SBSIU533 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8	1,200,000	-	135,163
CME_IRS SBSIU533 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43	1,300,000	-	147,689
CME_IRS SBSIU533 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3	1,600,000	-	79,852
CME_IRS SBSIU533 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VRI1	2,900,000	-	343,861
CME_IRS SBSIU533 11/10/2051 USD P 3MLIBOR / R 1.81% SWU01DJI9	2,300,000	-	-
CME_IRS SBSIU533 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2	3,800,000	-	-
CME_IRS SBSIU533 12/08/2051 USD P 1.638% / R 3MLIBOR SWU01EB12	1,000,000	-	345,337
CME_OIS SBSIU533 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJO4	26,104,241	-	87,657
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	633,013
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000	570,000	360,817
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000	1,195,000	899,913
CMS ENERGY CORP 4.875 DUE 03-01-2044	964,000	1,178,924	880,966
CMS ENERGY CORP SR NT 4.7 03-31-2043	435,000	510,306	366,855
COCA COLA CO 2.6% DUE 06-01-2050	1,300,000	1,299,168	875,147
COCA COLA CO 2.6% DUE 06-01-2050	225,000	175,703	151,468
COCA COLA CO 2.875% DUE 05-05-2041	1,557,000	1,542,848	1,194,443
COCA COLA CO COM	94,800	5,632,615	6,030,228
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	953,502
COCA-COLA CO/THE 3.0% DUE 03-05-2051	450,000	336,067	330,224
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000	2,808,808	2,213,302
COLGATE-PALMOLIVE CO COM	12,836	994,765	1,011,348
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000	1,999,721	1,623,597
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	450,000	567,774	446,862
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	370,000	272,372	235,306
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	445,173
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,965,000	4,010,636	2,521,586
COMCAST CORP NEW 2.887% 11-01-2051 BEO	8,709,000	7,272,353	5,626,051
COMCAST CORP NEW 2.887% 11-01-2051 BEO	8,749,000	6,419,593	5,651,892
COMCAST CORP NEW 2.887% 11-01-2051 BEO	1,820,000	1,252,299	1,175,728
COMCAST CORP NEW 2.987% 11-01-2063	1,700,000	1,584,355	1,038,199
COMCAST CORP NEW 2.987% 11-01-2063	4,486,000	3,370,452	2,739,625
COMCAST CORP NEW 2.987% 11-01-2063	439,000	299,465	268,100
COMCAST CORP NEW 3.25% 11-01-2039	1,615,000	1,683,831	1,264,762
COMCAST CORP NEW 3.4% DUE 07-15-2046	240,000	195,931	176,591
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000	224,124	198,664
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000	2,973,780	2,207,381
COMCAST CORP NEW 3.75% DUE 04-01-2040	2,149,000	2,444,147	1,782,600
COMCAST CORP NEW 3.9% DUE 03-01-2038	260,000	257,524	225,146
COMCAST CORP NEW 4% DUE 03-01-2048	420,000	498,408	335,719
COMCAST CORP NEW 4% DUE 03-01-2048	870,000	783,821	695,417
COMCAST CORP NEW 4% DUE 08-15-2047	190,000	144,554	152,855
COMCAST CORP NEW 4.049% DUE 11-01-2052	609,000	639,892	485,264
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000	984,662	661,362
COMCAST CORP NEW 4.6% DUE 08-15-2045	450,000	437,724	399,663
COMCAST CORP NEW 5.65% DUE 06-15-2035	235,000	313,154	247,235
COMCAST CORP NEW 7.05% DUE 03-15-2033	771,000	957,393	890,964
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	1,291,000	1,179,035	804,523
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	4,788,000	3,607,057	2,983,777
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	31,731,000	25,061,105	19,774,068

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

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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
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	1,681,000	1,328,717	1,047,563
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,282,000	3,577,705	2,623,749
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	945,000	945,714	755,467
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	2,662,921
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,450,000	1,420,826	1,151,093
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,012,000	1,061,464	803,384
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	165,000	181,317	183,005
COMERICA INC COM	17,300	1,224,650	1,156,505
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,571,612
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	620,000	559,180	462,316
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000	2,938,243	2,179,595
COMMONSPIRIT HLTH 6.461% DUE 11-01-2052	595,000	595,000	639,341
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	5,547,841
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	195,000	184,037	159,093
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	126,000	124,711	102,959
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	360,000	325,591	251,614
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	850,000	844,701	605,957
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,693,000	1,790,896	1,331,834
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	4,322,181
COMMSCOPE INC. TLB DUE 04-06-2026 BEO	387,000	383,130	363,877
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,408,451
COMWLTH EDISON CO 2.75% DUE 09-01-2051	165,000	160,575	106,587
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	168,297
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000	497,231	369,767
COMWLTH EDISON CO 4.6% DUE 08-15-2043	275,000	291,130	250,110
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000	584,193	401,304
CONAGRA BRANDS INC 5.4% 11-01-2048	230,000	292,130	213,920
CONAGRA BRANDS INC COM USD5	16,900	573,339	654,030
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000	281,046	285,798
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	320,000	419,030	304,852
CONOCO INC 6.95% DUE 04-15-2029	4,500,000	5,704,110	4,988,826
CONOCOPHILLIPS CO 3.99% 03-15-2052	620,000	619,002	491,965
CONOCOPHILLIPS CO 3.99% 03-15-2052	1,150,000	982,158	912,516
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	118,000	117,919	102,640
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	450,000	517,087	391,659
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	660,000	579,480	553,709
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	355,000	378,812	297,829
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	870,000	877,205	691,834
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	996,730
CONS EDISON CO N Y 3% DUE 12-01-2060	340,000	304,042	211,805
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,056,000	1,168,803	824,772
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	4,252,731
CONS EDISON CO N Y 3.875% DUE 06-15-2047	260,000	298,022	201,827
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	2,415,892
CONS EDISON CO N Y 3.95% DUE 03-01-2043	905,000	981,936	728,794
CONS EDISON CO N Y 4% 11-15-2057	370,000	356,428	281,976
CONS EDISON CO N Y 4.2% DUE 03-15-2042	375,000	328,106	315,723
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,010,313
CONS EDISON CO N Y 4.3% DUE 12-01-2056	815,000	965,185	658,970
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	1,760,031
CONS EDISON CO N Y 4.5% DUE 12-01-2045	520,000	497,131	449,275
CONS EDISON CO N Y 4.625% DUE 12-01-2054	380,000	381,848	325,112
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	342,223
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	2,940,900	2,192,931
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	1,578,910
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	1,666,844
CONS EDISON CO N Y 5.5% DUE 12-01-2039	680,000	860,775	667,140
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	235,000	214,186	202,799
CONSOLIDATED EDISON CO N Y INC 3.35% DUE 04-01-2030 REG	600,000	598,632	541,136
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	355,000	403,678	257,390
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	853,076
CONSTELLATION 4.1% 02-15-2048	935,000	1,066,302	749,917

NTES RETIREMENT INCOME PLAN

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

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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
CONSUMERS ENERGY 3.1% DUE 08-15-2050	355,000	352,483	247,964
CONSUMERS ENERGY 3.95% DUE 07-15-2047	440,000	535,986	359,890
CONSUMERS ENERGY 4.05% DUE 05-15-2048	1,370,000	1,604,255	1,138,115
CONSUMERS ENERGY 4.2% DUE 09-01-2052	390,000	389,723	334,645
CONSUMERS ENERGY 4.2% DUE 09-01-2052	705,000	704,499	604,934
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	873,604
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	380,000	323,915	216,694
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	744,000	737,669	424,265
CONSUMERS ENERGY CO 2.65% 08-15-2052	690,000	689,420	437,312
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	255,000	294,732	211,983
CONSUMERS ENERGY FIXED 3.75% 02-15-2050	820,000	810,439	643,976
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	565,000	775,447	542,983
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,096,000	1,179,632	1,053,291
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000	1,762,101	1,394,318
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	4,341,939
COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042	755,000	754,796	623,004
COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042	101,000	100,973	83,342
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052	300,000	299,949	239,598
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052	2,670,000	2,677,040	2,132,426
CORNING INC 5.45% DUE 11-15-2079	1,005,000	1,043,734	873,538
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	782,273
COTERRA ENERGY INC 3.9% 05-15-2027	2,100,000	2,092,789	1,963,682
COTTAGE HLTH CR 3.304% DUE 11-01-2049	200,000	158,780	141,400
COTTAGE HLTH CR 3.304% DUE 11-01-2049	151,000	151,000	106,757
COVANTA HOLDING CORPORATION INITIAL TERMB LOAN DUE 11-30-2028 BEO	716,944	715,151	710,928
COVANTA HOLDING CORPORATION INITIAL TERMC LOAN DUE 11-30-2028 BEO	54,109	53,974	53,655
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	800,000	800,000	642,281
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	647,000	647,000	519,445
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	1,920,000	2,312,799	1,320,328
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000	2,093,133	1,444,109
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	1,872,726
CROWN CASTLE INC COM	16,800	2,620,805	2,278,752
CROWN CASTLE INTL 4% DUE 11-15-2049	1,215,000	1,240,652	924,623
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	560,000	444,435	382,947
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	1,635,000	1,444,221	1,118,070
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	729,000	785,399	569,148
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000	2,678,589	2,305,526
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049	1,110,000	1,108,823	1,004,605
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	625,000	628,703	408,484
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,176,435
CSC HOLDINGS LLC SEPTEMBER 2019 INITIAL TERM LOAN SENIOR SECURED 04-15-2027	1,248,447	1,242,205	1,111,118
CSX CORP 3.35% 09-15-2049	315,000	262,581	228,391
CSX CORP 3.35% 09-15-2049	2,800,000	2,780,568	2,030,139
CSX CORP 3.8% DUE 04-15-2050	400,000	308,112	312,608
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	1,502,516
CSX CORP 4.1 DUE 03-15-2044	1,157,000	1,075,984	976,517
CSX CORP 4.1 DUE 03-15-2044	280,000	332,480	236,322
CSX CORP 4.25% DUE 11-01-2066	850,000	847,884	672,329
CSX CORP 4.25% DUE 11-01-2066	460,000	428,002	363,848
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	366,668
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000	1,150,397	969,052
CSX CORP 4.5% DUE 03-15-2049	270,000	269,036	236,592
CSX CORP 4.5% DUE 08-01-2054	275,000	258,145	235,999
CSX CORP 4.75% DUE 05-30-2042	640,000	701,319	587,245
CSX CORP 4.75% DUE 11-15-2048	263,000	274,630	239,234
CSX CORP 6% DUE 10-01-2036	820,000	1,060,309	864,054
CSX CORP 6% DUE 10-01-2036	240,000	260,707	252,894
CSX CORP 6.15% DUE 05-01-2037	315,000	429,339	338,499
CSX CORP COM STK	145,800	4,843,521	4,516,884
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000	2,008,873	1,673,709
CSX CORP FIXED 4.65% DUE 03-01-2068	460,000	504,749	390,929
CUMMINS INC	7,191	1,669,080	1,742,307

NTESS RETIREMENT INCOME PLAN

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CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,298,000	1,374,818	1,219,317
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,455,000	1,487,447	1,366,800
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	717,551
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,093,831
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	1,000,000	946,728	836,380
CVS HEALTH CORP 4.78% DUE 03-25-2038	1,495,000	1,700,745	1,366,699
CVS HEALTH CORP 4.78% DUE 03-25-2038	5,079,000	5,216,024	4,643,119
CVS HEALTH CORP 4.875% DUE 07-20-2035	420,000	430,185	399,638
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,170,000	2,333,708	1,957,538
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,512,000	2,906,389	2,266,054
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,046	4,239,829
CVS HEALTH CORP 5.125% DUE 07-20-2045	2,345,000	2,617,147	2,127,806
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,465,000	1,585,350	1,329,312
CVS HEALTH CORP COM	17,800	1,774,792	1,658,782
DANAHER CORP COM	11,680	3,140,558	3,100,106
DANAHER CORP SR NT 2.8% 12-10-2051	1,225,000	1,217,601	817,839
DANAHER CORP SR NT 2.8% 12-10-2051	405,000	378,974	270,388
DARDEN RESTAURANTS INC COM	7,964	1,105,960	1,101,660
DARLING INGREDIENTS INC COMSTK	7,078	506,203	443,012
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	1,608,405
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,975,000	1,808,116	1,842,575
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	1,100,000	1,100,000	907,676
DECKERS OUTDOOR CORP COM	1,480	545,910	590,757
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	738,353
DEERE & CO COM	9,760	3,779,653	4,184,698
DELL INC 6.5% DUE 04-15-2038	385,000	498,336	373,454
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026	2,000,000	1,994,860	1,971,398
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	717,000	871,088	806,517
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	378,000	377,724	425,193
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	381,000	458,222	436,454
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	470,000	605,604	538,408
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	1,322,000	1,546,792	1,514,416
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	29,375	1,328,531	1,181,463
DENBURY INC NEW COM	7,500	664,886	652,650
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	3,140,169
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	7,100,000	7,146,438	5,222,957
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	1,400,000	1,400,000	1,000,018
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,994,000	1,994,000	1,516,683
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	1,819,165
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000	2,067,086	1,702,482
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,207,000	1,347,821	1,028,285
DEVON ENERGY CORP 4.75% DUE 05-15-2042	2,050,000	2,011,763	1,746,466
DEXCOM INC COM	10,000	1,132,034	1,132,400
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	1,020,000	1,029,970	820,096
DIAGEO CAP PLC 3.875% DUE 04-29-2043	195,000	182,294	160,933
DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	340,000	389,715	359,218
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	850,000	885,828	827,151
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	530,000	528,484	392,110
DIAMONDBACK ENERGY INC 6.25% 03-15-2033	280,000	278,802	284,777
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	1,770,000	1,691,515	1,356,126
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	670,000	701,927	513,336
DICKS SPORTING GOODS INC 4.1% 01-15-2052	540,000	538,704	350,302
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	89,540
DILLARDS INC CL A COM	760	280,706	245,632
DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO	105,000	104,435	107,098
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000	898,560	868,805
DISCOVER FINL SVCS COM STK	20,000	2,057,460	1,956,600
DISCOVERY 4.9% DUE 03-11-2026	2,200,000	2,310,836	2,133,963
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	240,000	173,659	144,887
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,660,000	1,647,211	1,002,135
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,497,000	1,287,852	903,733
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	265,000	222,396	214,280

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	910,000	1,026,990	680,092
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,700,000	1,689,664	1,294,484
DISCOVERY FIXED 4.65% DUE 05-15-2050	795,000	812,285	548,243
DISNEY WALT CO 2.75% DUE 09-01-2049	1,385,000	1,349,006	924,785
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	133,543
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,507,000	1,695,630	1,212,635
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	3,220,000	3,247,615	2,591,033
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000	499,320	383,014
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	2,527,893
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	1,030,000	1,182,605	789,009
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000	998,570	769,553
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	1,725,253
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	2,774,389
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	1,572,154
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	295,000	356,838	253,800
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000	992,820	810,989
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000	2,639,170	2,359,865
DISNEY WALT CO SR NT 5.4% 10-01-2043	550,000	548,675	552,029
DISNEY WALT CO SR NT 5.4% 10-01-2043	330,000	462,640	331,217
DISNEY WALT CO SR NT 6.2% 12-15-2034	260,000	313,742	283,709
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,090,000	1,509,650	1,229,414
DISNEY WALT CO SR NT 7.75% 12-01-2045	150,000	202,491	188,432
DOCUSIGN INC COM	3,700	167,934	205,054
DOLLAR TREE INC 3.375% 12-01-2051	2,700,000	2,728,479	1,825,560
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	(35,000)	(35,000)	(35,000)
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	281,000	281,000	281,000
DOMESTIC MASTER RECEIVABLE FROM TD	370,000	370,000	370,000
DOMINION ENERGY 4.6% DUE 03-15-2049	225,000	177,858	190,561
DOMINION ENERGY 4.85% DUE 08-15-2052	1,210,000	1,133,167	1,049,568
DOMINION ENERGY INC 3.3% DUE 04-15-2041	110,000	109,903	81,916
DOMINION RES INC 5.25% DUE 08-01-2033	1,720,000	1,989,806	1,693,684
DOMINION RESOURCES INC 4.9% 08-01-2041	610,000	609,975	541,656
DOW CHEM CO 4.625% DUE 10-01-2044	335,000	346,226	279,227
DOW CHEM CO 5.25% DUE 11-15-2041	250,000	321,958	234,345
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,120,000	1,111,055	932,782
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	1,255,000	1,266,667	1,371,698
DOW CHEMICAL CO NT 4.8% 05-15-2049	190,000	234,661	161,639
DOWDUPONT INC 5.319% DUE 11-15-2038	800,000	883,763	771,368
DOWDUPONT INC 5.319% DUE 11-15-2038	1,965,000	2,050,305	1,894,672
DOWDUPONT INC 5.419% DUE 11-15-2048	20,000	20,000	19,181
DTE ELEC CO 3.75% DUE 08-15-2047	235,000	259,231	185,067
DTE ELEC CO 4.3% DUE 07-01-2044	240,000	294,895	207,511
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	400,000	396,660	288,541
DTE ELECTRIC CO 3.95% 03-01-2049	195,000	177,680	161,135
DTE ELECTRIC CO 3.95% 03-01-2049	1,370,000	1,609,897	1,132,076
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000	991,980	826,333
DTE ENERGY CO COM	6,100	706,818	716,933
DUKE ENERGY 3.2% DUE 08-15-2049	487,000	504,828	344,390
DUKE ENERGY 3.2% DUE 08-15-2049	325,000	259,464	229,829
DUKE ENERGY 3.875% DUE 03-15-2046	1,000,000	1,095,850	791,968
DUKE ENERGY 4 DUE 09-30-2042	360,000	357,134	299,768
DUKE ENERGY 4% DUE 04-01-2052	435,000	431,233	350,710
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	146,650
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	4,190,007
DUKE ENERGY 4.2% DUE 08-15-2045	1,435,000	1,462,879	1,207,474
DUKE ENERGY 4.2% DUE 08-15-2045	193,000	211,704	162,399
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000	1,402,497	1,107,252
DUKE ENERGY 4.25% DUE 12-15-2041	595,000	643,793	516,718
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	5,265,311
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	900,738
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	220,642
DUKE ENERGY 4.375% DUE 03-30-2044	878,000	895,427	759,700

NTESS RETIREMENT INCOME PLAN

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

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DUKE ENERGY 6% DUE 01-15-2038	2,030,000	2,722,143	2,138,499
DUKE ENERGY 6.1% DUE 06-01-2037	200,000	275,053	207,885
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	2,000,000	1,998,780	1,698,688
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	590,000	588,153	445,901
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000	7,734	5,975
DUKE ENERGY CORP 3.75% DUE 09-01-2046	1,700,000	1,715,669	1,269,728
DUKE ENERGY CORP 3.95% DUE 08-15-2047	925,000	905,276	704,226
DUKE ENERGY CORP 4.5% DUE 08-15-2032	1,200,000	1,198,272	1,131,220
DUKE ENERGY CORP 4.8% DUE 12-15-2045	117,000	116,607	103,555
DUKE ENERGY CORP 5% DUE 08-15-2052	1,480,000	1,473,828	1,321,862
DUKE ENERGY CORP 5% DUE 08-15-2052	210,000	199,734	187,562
DUKE ENERGY CORP 6.45% DUE 10-15-2032	113,000	147,465	121,638
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	577,420
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	4,100,000	4,089,832	3,019,434
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	1,100,000	1,097,272	810,092
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	375,000	277,373	263,404
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	223,639
DUKE ENERGY FLA 3.112% DUE 09-01-2038	460,000	459,972	369,067
DUKE ENERGY FLA 3.4% DUE 10-01-2046	985,000	919,283	712,837
DUKE ENERGY FLA 3.4% DUE 10-01-2046	550,000	599,643	398,031
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,349,000	1,607,487	1,138,956
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	515,000	512,065	345,774
DUKE ENERGY IND 3.75% DUE 05-15-2046	2,160,000	2,367,566	1,674,983
DUKE ENERGY IND 4.9 DUE 07-15-2043	285,000	360,898	262,124
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000	1,692,299	1,563,545
DUKE ENERGY IND 6.35% DUE 08-15-2038	350,000	496,017	379,386
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000	759,276	596,987
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	400,000	397,740	242,132
DUKE UNIV 2.682% DUE 10-01-2044	570,000	420,027	414,782
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	250,000	206,135	206,771
EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1000	700,000	772,518	578,259
EASTMAN CHEM CO 4.65% DUE 10-15-2044	545,000	670,475	449,850
EASTMAN CHEM CO 4.8% DUE 09-01-2042	655,000	779,699	553,750
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000	523,558	463,535
EATON CORP OHIO 4.7% 08-23-2052	660,000	656,423	601,730
EATON CORP PLC COM USD0.50	14,600	2,085,665	2,291,470
EBAY INC COM USD0.001	29,400	1,351,997	1,219,218
ECOLAB INC 2.7% DUE 12-15-2051	1,335,000	1,331,729	837,114
ECOLAB INC 2.75% 08-18-2055 BEO	1,200,000	1,178,208	722,679
ECOLAB INC COM STK USD1	7,400	1,058,567	1,077,144
EDF S A 4.95% DUE 10-13-2045	2,000,000	1,995,040	1,616,635
EDWARDS LIFESCIENCES CORP COM	36,697	3,014,243	2,737,963
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000	1,175,122	935,784
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000	1,092,157	896,084
EL PASO PIPELN 4.7% DUE 11-01-2042	325,000	319,559	270,040
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	778,065
ELECTR ARTS COM	3,100	374,839	378,758
ELECTRONIC ARTS INC 2.95% 02-15-2051	315,000	313,318	204,804
ELEVANCE HEALTH INC	5,990	2,682,594	3,072,690
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	600,000	599,190	540,478
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	618,000	673,632	556,693
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	245,000	295,928	220,695
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	295,000	294,973	316,893
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	1,275,000	1,274,885	1,369,623
ELI LILLY & CO COM	6,420	2,234,928	2,348,693
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	1,920,440
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	677,279
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	950,000	947,891	616,186
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,449,044
ENABLE MIDSTREAM 5% DUE 05-15-2044	725,000	754,686	594,534
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,160,000	1,416,549	1,302,984
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000	624,379	534,969

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ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	105,000	88,059	80,909
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	1,580,602
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	928,000	937,892	771,999
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000	1,525,000	1,378,932
ENBRIDGE INC SR NT 3.4% 08-01-2051	165,000	166,924	113,294
ENBRIDGE INC SR NT 3.4% 08-01-2051	335,000	237,991	230,021
ENCANA CORP 6.5% DUE 02-01-2038	880,000	1,082,620	876,219
ENCANA CORP 6.5% DUE 08-15-2034	862,000	861,725	870,879
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000	1,786,950	1,755,036
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000	183,202	156,466
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,450,000	1,438,906	1,205,185
ENERGY TRANSFER 5.15% DUE 02-01-2043	185,000	155,150	153,765
ENERGY TRANSFER 5.15% DUE 03-15-2045	355,000	314,587	296,174
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000	424,088	392,715
ENERGY TRANSFER 5.95 DUE 10-01-2043	775,000	742,896	719,647
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,815,000	1,870,063	1,685,366
ENERGY TRANSFER 6% DUE 06-15-2048	570,000	663,064	514,988
ENERGY TRANSFER 6% DUE 06-15-2048	535,000	576,102	483,366
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	202,381
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,449,000	1,687,680	1,355,844
ENERGY TRANSFER 6.25% DUE 04-15-2049	490,000	432,807	458,498
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	2,245,705
ENERGY TRANSFER 7.5% DUE 07-01-2038	540,000	635,947	576,107
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	1,752,089
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000	1,403,418	1,203,713
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,668,000	2,615,207	2,483,442
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	170,000	198,519	158,240
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	270,000	234,174	217,198
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	500,000	362,680	402,218
ENPHASE ENERGY INC COM	2,920	855,733	773,683
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	235,000	254,500	164,605
ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000	560,258	351,115
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	444,874
ENTERGY LA LLC 4.0% 03-15-2033	410,000	391,284	371,550
ENTERGY LA LLC 4.75% 09-15-2052	365,000	363,018	330,514
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	635,000	630,961	474,928
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000	998,110	822,539
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	885,000	1,087,687	727,947
ENTERGY TEX INC 4.5% 03-30-2039	1,055,000	1,115,663	926,899
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	2,700,000	2,684,502	2,486,597
ENTERPRISE PRODS 3.7% DUE 01-31-2051	979,000	988,172	711,195
ENTERPRISE PRODS 4.2% DUE 01-31-2050	430,000	448,528	340,400
ENTERPRISE PRODS 4.45 DUE 02-15-2043	675,000	667,464	570,375
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,155,000	1,204,424	1,023,038
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,072,000	1,109,815	949,521
ENTERPRISE PRODS 4.95% DUE 10-15-2054	735,000	853,417	616,204
ENTERPRISE PRODS 4.95% DUE 10-15-2054	610,000	583,784	511,407
ENTERPRISE PRODS 5.1% DUE 02-15-2045	500,000	468,036	452,158
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000	393,632	360,414
ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,150,000	1,473,898	1,120,207
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	1,709,929
ENTERPRISE PRODS 6.125% DUE 10-15-2039	710,000	817,206	730,735
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000	2,719,960	2,299,823
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000	2,374,376	2,046,086
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000	1,282,659	1,109,931
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	1,420,000	1,458,651	1,243,383
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	4,378,108
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	210,000	252,643	183,881
ENTERPRISE PRODS FLTG RT 7.53807% DUE 06-01-2067	750,000	770,625	630,000
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	930,000	909,619	747,403
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,047,000	1,087,487	898,342
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000	1,391,460	1,201,221

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ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	622,000	622,000	501,177
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	1,370,000	1,357,473	918,190
EOG RES INC 4.95% DUE 04-15-2050	465,000	507,867	445,910
EOG RESOURCES INC COM	3,770	323,022	488,290
EPR PPTYS 4.5% DUE 06-01-2027	1,400,000	1,391,502	1,227,142
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	920,000	868,103	582,714
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	506,708
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	500,000	375,290	316,693
EQUINIX INC COM PAR \$0.001	1,190	781,511	779,486
EQUINIX INC FIXED 2.95% 09-15-2051	1,755,000	1,748,379	1,099,687
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,521	1,565,969
ERP OPER LTD 4.5% DUE 07-01-2044	350,000	442,560	297,339
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,282,803
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000	947,300	776,186
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	545,000	492,996	423,022
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	635,000	650,550	437,045
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	435,000	431,207	409,409
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000	892,692	822,142
ESSEX PORTFOLIO L P 4.5% 03-15-2048	215,000	269,262	170,714
Euro - Cash Collateral Due to/from CCP Broker	213,752	213,752	213,752
Euro - Cash	49,753	49,753	49,753
Euro - Variation Margin	(16)	(16)	(16)
EVEREST RE GROUP COM	1,470	367,216	486,967
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	1,455,000	1,292,547	914,652
EVERGY INC COM NPV	6,500	403,016	409,045
EVERSOURCE ENERGY COM	27,000	2,299,914	2,263,680
EXELIXIS INC COM STK	12,152	240,649	194,918
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	860,723
EXELON CORP 4.45% DUE 04-15-2046	1,065,000	1,052,785	905,800
EXELON CORP 4.7% DUE 04-15-2050 REG	215,000	214,755	189,430
EXELON CORP 4.95% DUE 06-15-2035	300,000	275,097	287,660
EXELON CORP 5.625% DUE 06-15-2035	227,000	194,169	231,189
EXELON CORP 5.625% DUE 06-15-2035	910,000	1,037,513	926,794
EXELON CORP SR NT 144A 3.35% 03-15-2032	1,300,000	1,299,116	1,134,256
EXELON CORP SR NT 144A 4.1% 03-15-2052	173,000	172,879	139,205
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000	702,100	718,961
EXPEDIA GROUP INC COM USD0.001	4,500	458,518	394,200
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	257,000	254,895	207,485
EXXON MOBIL CORP 2.995% DUE 08-16-2039	1,015,000	954,708	783,048
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	3,761,056
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	2,145,000	2,311,800	1,613,493
EXXON MOBIL CORP 3.567% DUE 03-06-2045	370,000	325,970	293,119
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,340,000	1,565,548	1,143,387
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	2,825,190
EXXON MOBIL CORP 4.227% DUE 03-19-2040	1,700,000	1,769,800	1,534,502
EXXON MOBIL CORP 4.227% DUE 03-19-2040	50,000	59,122	45,132
EXXON MOBIL CORP COM	20,500	1,758,644	2,261,150
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	727,697
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000	1,557,447	1,420,051
FASTENAL CO COM	7,200	352,798	340,704
FED EXPRESS CORP 7.6% DUE 07-01-2097	305,000	406,955	332,007
FEDEX CORP 4.1% DUE 02-01-2045	1,606,000	1,535,829	1,251,139
FEDEX CORP 4.1% DUE 04-15-2043	1,597,000	1,573,992	1,255,300
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	3,131,402
FEDEX CORP 4.4% DUE 01-15-2047	210,000	217,254	168,614
FEDEX CORP 4.55% DUE 04-01-2046	1,050,000	1,244,104	857,014
FEDEX CORP 4.55% DUE 04-01-2046	1,531,000	1,561,550	1,249,609
FEDEX CORP 4.75% DUE 11-15-2045	765,000	777,200	649,341
FEDEX CORP 4.95% 10-17-2048	395,000	456,458	346,252
FEDEX CORP 4.95% 10-17-2048	2,200,000	2,184,006	1,928,490
FEDEX CORP BOND 5.1 DUE 01-15-2044	615,000	812,163	548,409
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	1,347,439	1,376,546	1,238,547

NTESS RETIREMENT INCOME PLAN

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

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FHLMC POOL #ZA6393 4 03-01-2049	30,313	31,647	28,940
FID NATL 5.625% DUE 07-15-2052	365,000	364,839	335,232
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000	170,699	112,078
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	4,672,821
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031	1,100,000	1,096,293	806,523
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	798,000
FIRSTENERGY CORP 4.85% 07-15-2047	751,000	858,389	670,484
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000	496,264	439,238
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	597,000	679,174	486,716
FISERV INC 4.4% DUE 07-01-2049	750,000	745,410	613,104
FISERV INC 4.4% DUE 07-01-2049	1,100,000	1,093,268	899,219
FISERV INC 4.4% DUE 07-01-2049	675,000	846,177	551,794
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000	1,629,435	1,304,896
FL PWR & LT CO 3.15% DUE 10-01-2049	405,000	329,285	294,006
FL PWR & LT CO 3.7% 12-01-2047	1,295,000	1,356,995	1,046,600
FL PWR & LT CO 3.7% 12-01-2047	1,141,000	1,190,418	922,140
FL PWR & LT CO 3.8% DUE 12-15-2042	290,000	328,422	241,059
FL PWR & LT CO 4.05% DUE 10-01-2044	280,000	352,338	238,564
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000	1,858,659	1,555,674
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000	2,694,914	2,092,237
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	943,390
FLEX LTD COM USD0.01	85,600	1,672,151	1,836,976
FLEX LTD FIXED 6% DUE 01-15-2028	1,700,000	1,684,241	1,703,247
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	571,000	570,766	385,525
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000	1,099,417	929,119
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	470,000	371,798	396,987
FLORIDA PWR CORP 3.85% DUE 11-15-2042	930,000	931,913	749,849
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000	2,932,837	2,277,259
FMC CORP 4.5% DUE 10-01-2049	845,000	949,907	673,728
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	73,620	76,455	70,201
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY	3,300,000	2,943,703	2,902,085
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	5,200,000	4,350,531	4,409,422
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	22,000,000	21,980,711	21,694,063
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY	500,000	403,750	407,477
FOMENTO ECONOMICO 4.375% DUE 05-10-2043	440,000	489,394	366,626
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	2,032,000	1,785,530	1,425,062
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	780,000	800,436	547,022
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	888,538
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	194,394
FORD MTR CO DEL 7.4% DUE 11-01-2046	635,000	741,807	619,125
FORTINET INC COM	23,500	1,180,405	1,148,915
FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	(3,400,000)	(3,400,000)	(3,400,000)
FOX CORP 5.476% DUE 01-25-2039	293,000	293,000	267,931
FOX CORP 5.476% DUE 01-25-2039	775,000	941,945	708,690
FOX CORP 5.576% DUE 01-25-2049	998,000	1,251,144	896,060
FRED HUTCHINSON 4.966% DUE 01-01-2052	565,000	565,000	526,458
FWCC RECEIVABLE FROM CREDIT SUISSE	280,000	280,000	280,000
GALLAGHER ARTHUR J & CO COM	4,700	876,226	886,138
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	5,000	3,877	3,516
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	865,000	779,384	608,240
GARMIN LTD COMMON STOCK	4,700	372,943	433,763
GARTNER INC COM	5,112	1,529,748	1,718,348
GATX CORP 3.1% DUE 06-01-2051	305,000	297,726	183,853
GATX CORP 3.25% DUE 09-15-2026	1,600,000	1,589,040	1,481,716
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	1,869,711
GE CAP FDG LLC 4.55% 05-15-2032	2,251,000	2,251,000	2,139,455
GE CAP FDG LLC 4.55% 05-15-2032	200,000	236,518	190,089
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000	1,027,832	954,346
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	1,475,000	1,709,411	1,629,880
GEN MTRS CO COM	61,432	2,762,560	2,066,572
GENERAL DYNAMICS CORP COM	3,850	961,098	955,224
GENERAL MLS INC 3.0% 02-01-2051	864,000	662,493	595,748

NTES RETIREMENT INCOME PLAN

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GENERAL MLS INC 3.0% 02-01-2051	200,000	148,878	137,905
GENERAL MTRS CO 5% DUE 04-01-2035	645,000	604,371	557,791
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,410,000	1,241,085	1,221,788
GENERAL MTRS CO 5.2% DUE 04-01-2045	370,000	416,941	302,886
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	990,518
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,832,000	1,842,864	1,499,693
GENERAL MTRS CO 5.4% 04-01-2048	960,000	910,471	787,056
GENERAL MTRS CO 5.95% DUE 04-01-2049	630,000	741,785	552,300
GENERAL MTRS CO 6.25% DUE 10-02-2043	868,000	856,706	805,679
GENERAL MTRS CO 6.75% DUE 04-01-2046	2,150,000	2,551,337	2,072,101
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000	1,150,000	971,787
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000	378,000	240,901
GEORGETOWN UNIV 4.315% DUE 04-01-2049	250,000	250,000	209,647
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000	1,395,436	1,050,564
GEORGIA PWR CO 4.3% DUE 03-15-2043	750,000	644,858	629,005
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	1,280,000	1,270,656	1,195,281
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	190,000	134,993	131,769
GILEAD SCIENCES 4% DUE 09-01-2036	1,125,000	1,191,851	996,171
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	49,876
GILEAD SCIENCES 4.5% DUE 02-01-2045	335,000	310,170	296,907
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,082,000	1,078,328	958,964
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000	388,694	372,170
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,519,000	2,577,221	2,275,338
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,188	4,990,569
GILEAD SCIENCES 4.8% DUE 04-01-2044	2,045,000	2,218,804	1,885,308
GILEAD SCIENCES 5.65% DUE 12-01-2041	580,000	548,875	595,058
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	650,000	636,436	456,445
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	150,000	149,219	96,747
GILEAD SCIENCES INC	28,700	1,892,469	2,463,895
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	222,000	251,701	228,746
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	784,000	1,165,825	886,960
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000	1,269,348	1,047,180
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	900,000	898,497	860,348
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	575,000	572,459	519,714
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	590,000	587,392	533,272
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	766,610
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,115,000	2,128,570	1,515,425
GLP CAP L P / GLP 4% DUE 01-15-2030	2,760,000	2,961,259	2,417,247
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY	600,000	519,797	521,108
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	400,000	399,356	320,993
GOLDMAN SACHS 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,300,621
GOLDMAN SACHS 3.85% DUE 01-26-2027	7,700,000	7,834,941	7,329,012
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	1,423,311
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	3,253,097
GOLDMAN SACHS 5.15% DUE 05-22-2045	364,000	395,344	328,924
GOLDMAN SACHS 6.25% DUE 02-01-2041	230,000	341,946	241,369
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,049,432
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000	230,386	230,856
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000	4,365,748	4,409,677
GOLDMAN SACHS 6.75% DUE 10-01-2037	1,675,000	2,351,029	1,781,956
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000	1,169,252	1,113,907
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	2,940,000	3,177,446	2,428,822
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	2,290,000	2,263,348	1,891,838
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	540,000	383,729	399,373
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	1,730,000	1,730,000	1,279,474
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	1,500,000	1,500,000	1,167,806
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	905,000	880,760	619,731
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000	5,505,065	3,766,319
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	4,290,000	3,389,362	2,937,729
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	2,555,000	2,367,188	1,851,671
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	2,935,000	2,673,867	2,127,066
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,281,033

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GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	1,736,928
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	640,000	867,243	666,826
GOLDMAN SACHS GROUP INC NT FIXED/FLTG 3.102% 02-24-2033	334,000	299,304	272,147
GRACO INC COM	10,700	747,599	719,682
GRAINGER W W INC 3.75% DUE 05-15-2046	485,000	474,127	381,053
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	531,472
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	450,000	574,268	464,243
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	830,000	1,013,041	856,270
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000	1,268,296	1,207,231
GSK CONSUMER HEALTHCARE CAP US LLC GTD SR NT 4% 03-24-2052	650,000	540,682	510,889
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	1,645,564
HACKENSACK 4.211% 07-01-2048	290,000	355,488	244,524
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	1,652,292
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,462,246
HALLIBURTON CO 4.75% DUE 08-01-2043	350,000	415,160	300,394
HALLIBURTON CO 4.75% DUE 08-01-2043	930,000	927,203	798,190
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000	659,828	613,489
HALLIBURTON CO 4.85% DUE 11-15-2035	995,000	1,002,074	924,881
HALLIBURTON CO 5% DUE 11-15-2045	1,265,000	1,217,270	1,124,420
HALLIBURTON CO 5% DUE 11-15-2045	1,060,000	1,116,288	942,202
HALLIBURTON CO 6.7% DUE 09-15-2038	320,000	440,989	337,563
HALLIBURTON CO 7.45% DUE 09-15-2039	254,000	342,723	287,183
HALLIBURTON CO COM	16,100	444,183	633,535
HARRIS CORP DEL 4.854% DUE 04-27-2035	1,195,000	1,318,077	1,118,061
HARRIS CORP DEL 5.054% DUE 04-27-2045	310,000	386,260	279,139
HARRIS CORP DEL 6.15% DUE 12-15-2040	205,000	297,670	210,246
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000	2,966,310	2,170,810
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	265,000	369,520	264,978
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000	1,159,133	964,036
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000	2,700,885	2,136,773
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	340,000	336,590	282,410
HARTFORD FINL SVCS GROUP INC COM	46,879	3,323,961	3,554,835
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	195,000	193,300	123,599
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	590,000	500,757	373,966
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	523,172
HCA INC 3.5% DUE 07-15-2051 BEO	3,045,000	2,184,549	1,968,297
HCA INC 3.5% DUE 07-15-2051 BEO	1,635,000	1,626,841	1,056,869
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000	2,686,527	1,745,288
HCA INC 5.125% 06-15-2039	930,000	921,500	836,463
HCA INC 5.25% DUE 06-15-2049	1,000,000	985,280	856,373
HCA INC 5.25% DUE 06-15-2049	3,854,000	4,298,043	3,300,460
HCA INC 5.25% DUE 06-15-2049	435,000	378,581	372,522
HCA INC 5.5% DUE 06-15-2047	1,390,000	1,520,974	1,239,089
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,071,562
HERSHEY CO 3.375% DUE 08-15-2046	190,000	139,464	143,338
HESS CORP 5.6% DUE 02-15-2041	755,000	854,403	711,466
HESS CORP 5.6% DUE 02-15-2041	2,473,000	2,658,336	2,330,403
HESS CORP 5.8% DUE 04-01-2047	1,565,000	1,689,917	1,504,641
HESS CORP 5.8% DUE 04-01-2047	4,050,000	4,365,290	3,893,799
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	289,580
HEWLETT PACKARD ENTERPRISE CO COM	-	-	-
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000	199,864	199,882
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	895,000	1,156,358	894,473
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000	698,215	558,766
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	2,900	368,795	366,444
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	348,053
HOAG MEM HOSP 3.803% DUE 07-15-2052	613,000	613,000	481,047
HOME DEPOT INC 3.125% DUE 12-15-2049	3,475,000	3,518,201	2,480,284
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000	109,042	80,122
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	1,344,128
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	610,000	648,851	454,248
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	555,000	512,324	413,292

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HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000	1,189,640	864,805
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	3,724,042
HOME DEPOT INC 3.9% DUE 06-15-2047	700,000	717,794	579,295
HOME DEPOT INC 4.2% DUE 04-01-2043	2,325,000	2,392,063	2,046,558
HOME DEPOT INC 4.2% DUE 04-01-2043	1,260,000	1,296,589	1,109,102
HOME DEPOT INC 4.25% DUE 04-01-2046	885,000	983,770	771,144
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	1,341,878
HOME DEPOT INC 4.25% DUE 04-01-2046	1,715,000	1,783,095	1,494,365
HOME DEPOT INC 4.875 DUE 02-15-2044	260,000	256,116	250,056
HOME DEPOT INC 5.4% DUE 09-15-2040	420,000	533,514	432,774
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	3,766,940
HONEYWELL INTL INC COM STK	4,200	897,740	900,060
HOST HOTELS & RESORTS INC REIT	200,787	3,443,642	3,222,631
HOWARD UNIV 5.209% DUE 10-01-2052	660,000	660,000	515,337
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	100,000	126,480	94,576
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	478,052
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000	5,306,300	4,236,149
HSBC HLDGS PLC 6% 12-31-2049	670,000	676,407	614,933
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	2,470,000	2,480,403	2,147,663
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049	200,000	200,000	184,135
HSBC HLDGS PLC FLTGT RT 2.871% DUE 11-22-2032	13,500,000	11,497,410	10,361,211
HSBC HLDGS PLC FLTGT RT 8.113% DUE 11-03-2033	3,460,000	3,691,348	3,672,296
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	2,170,000	2,957,847	2,092,009
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	1,050,000	1,277,628	1,012,263
HSBC HLDGS PLC SUB NT 6.8% 06-01-2038	2,981,000	3,807,791	2,972,128
HSBC HLDGS PLC SUB NT 7.625% 05-17-2032	725,000	875,077	741,677
HUARONG FIN. 19 3.375% GTD SNR 24/02/30 USD	300,000	247,500	227,842
HUARONG FIN. 19 3.625% GTD SNR 30/09/30 USD	900,000	774,250	686,192
HUBBELL INC COM	4,013	991,672	941,771
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	1,855,615
HUMANA INC COM	7,510	3,364,040	3,846,547
HUNTSMAN INTL LLC 4.5% 05-01-2029	400,000	401,308	360,441
HYATT HOTELS CORP 4.375% 09-15-2028	100,000	99,866	91,740
HYATT HOTELS CORP COM CL A COM CL A	8,800	799,857	795,960
ICE_CDS SBSIUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPCOK5B4	100,000	562	167
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPCOHWO3	1,400,000	1,246	2,398
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOI305	3,100,000	1,835	22,077
ICE_CDS SBSIUS33 06/20/2025 SELL BOEING CO 2.6% 10/30/2 SWPCOLAF7	400,000	-	-
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOK0C7	2,800,000	51,643	1,016
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOJY5	2,500,000	19,759	16,674
ICE_CDS SBSIUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPCOKWJ7	2,000,000	-	-
ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26	4,800,000	-	27,231
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOHOE4	1,300,000	213,881	62,646
ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPCOIV12	100,000	484	1,183
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOII6	1,600,000	-	13,660
ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPCOINS2	3,600,000	65,098	44,073
ICE_CDS SBSIUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKBG6	2,200,000	-	-
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOKBE1	300,000	3,509	1,497
ICE_CDS SBSIUS33 12/20/2026 SELL LENNAR CORP 4.875% 12/ SWPCOKFY3	3,400,000	708,603	468,599
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKE65	10,200,000	241,931	-
ICE_CDS SBSIUS33 20/06/2025 SELL ATLANTIA SPA 1.625% 02 SWPCOJFI1	300,000	-	-
ICE_CDS SBSIUS33 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPCOJZL2	1,100,000	-	-
ICE_CDS SBSIUS33 20/12/2023 SELL BARCLAYS BANK PLC 1.5% SWPCOLK33	600,000	2,013	1,761
ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPCOHK24	500,000	-	-
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4	400,000	-	-
ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPCOJJ55	400,000	-	-
ICE_CDX BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 Z95V4ZF37	16,366,000	-	-
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPCOHY94	430,000	-	-
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.IG.38 SWPCOKSK9	43,400,000	544,950	468,572
ICE_CDX SBSIUS33 06/20/2031 SELL CDX.NA.IG.36 SWPCOJZB4	400,000	1,439	-
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPCOJJ14	460,000	-	-
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	644,000	-	-

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

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EIN: 85-0097942

Plan #: 006

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ICE_CD_X SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	400,000	-	-
ICE_CD_X SBSIUS33 12/20/2027 SELL CDX.NA.IG.39 SWPCOLB90	125,800,000	225,485	1,041,070
ICE_CD_X SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPCOLJ89	100,000	242	1
ICE_CD_X SBSIUS33 12/20/2031 SELL CDX.NA.IG.37 SWPCOLKC18	900,000	7,328	-
ICE_CD_X SBSIUS33 12/20/2032 SELL CDX.NA.IG.39 SWPCOLBC3	3,200,000	-	-
IDA PWR CO SECD 4.2% DUE 03-01-2048	200,000	227,526	161,933
IDEX CORP COM	1,900	411,538	433,827
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000	1,095,403	1,105,266
ILLUMINA INC 5.75% DUE 12-13-2027	1,700,000	1,697,671	1,717,556
IN MICH PWR CO 4.55% DUE 03-15-2046	552,000	633,924	464,393
IN MICH PWR CO 6.05% DUE 03-15-2037	230,000	256,876	239,505
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	575,000	468,757	392,639
ING GROEP N V 4.252% 03-28-2033	800,000	800,000	706,702
ING GROEP N V CONV BD 3.875% DUE 12-31-2049 BEO	1,135,000	1,135,000	826,983
INGERSOLL RAND INC COM	12,800	696,560	668,800
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	435,000	434,604	305,015
INTEL CORP 3.25% DUE 11-15-2049	335,000	329,211	228,795
INTEL CORP 3.25% DUE 11-15-2049	2,770,000	2,944,428	1,891,828
INTEL CORP 3.734% 12-08-2047 BEO	1,515,000	1,530,776	1,144,080
INTEL CORP 4.1% DUE 05-11-2047	545,000	594,157	442,961
INTEL CORP 4.1% DUE 05-19-2046	275,000	237,333	223,046
INTEL CORP 4.25% DUE 12-15-2042	300,000	315,162	256,284
INTEL CORP 4.75% DUE 03-25-2050	770,000	981,111	669,868
INTEL CORP 4.9% 07-29-2045	300,000	296,124	281,717
INTEL CORP 4.9% 08-05-2052	390,000	385,525	347,004
INTEL CORP 5.05% DUE 08-05-2062 BEO	3,145,000	3,101,536	2,780,965
INTEL CORP COM	21,800	648,966	576,174
INTEL CORP SR NT 3.05% 08-12-2051	160,000	104,846	104,460
INTEL CORP SR NT 3.2% 08-12-2061	495,000	466,645	313,239
INTERCONTINENTAL 4.25% DUE 09-21-2048	365,000	287,084	308,724
INTERCONTINENTAL 4.25% DUE 09-21-2048	200,000	173,860	169,164
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	761,238
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	750,354
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	980,000	968,548	934,511
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	4,371,000	4,341,627	4,168,111
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	1,770,000	1,752,452	1,687,842
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	365,000	346,414	338,646
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	5,000,000	4,930,500	4,638,981
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	930,000	917,073	862,850
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,425,000	1,306,333	1,187,744
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,890,000	1,920,940	1,638,646
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,905,000	2,095,761	1,651,651
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	185,000	166,123	154,571
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	550,000	574,581	459,536
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	425,000	370,082	355,411
INTERPUBLIC GROUP COMPANIES INC COM	28,300	776,243	942,673
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,846,000	1,912,006	1,698,170
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000	1,392,146	1,287,886
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO	440,000	439,045	310,478
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	482,000	493,299	345,881
INTL BUSINESS 3.43% DUE 02-09-2052	205,000	204,961	144,715
INTL BUSINESS 4.7% DUE 02-19-2046	850,000	843,506	757,131
INTL BUSINESS 4.9% DUE 07-27-2052	460,000	444,793	420,005
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	695,000	643,147	506,227
INTL FLAVORS & 4.375% DUE 06-01-2047	420,000	321,686	328,590
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000	2,491,250	1,955,895
INTL PAPER CO 4.8% DUE 06-15-2044	200,000	161,990	173,704
INTL PAPER CO 5.15% DUE 05-15-2046	145,000	187,288	131,944
INTL PAPER CO 6 DUE 11-15-2041	1,235,000	1,659,371	1,236,989
INTL PAPER CO 6 DUE 11-15-2041	1,450,000	1,725,743	1,452,335
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	274,467
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000	1,997,420	1,657,059

NTESS RETIREMENT INCOME PLAN

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

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JACKSON FINL INC SR NT 4% 11-23-2051	5,300,000	5,261,464	3,387,623
JACOBS SOLUTIONS INC COM JACOBS SOLUTIONS INC	4,300	528,000	516,301
Japanese yen - Cash Collateral Due to/from CCP Broker	(223)	(223)	(223)
JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052	815,000	801,912	775,527
JD COM INC FIXED 4.125% DUE 01-14-2050	600,000	593,880	445,916
JDE PEETS NV NT 144A 1.375% 01-15-2027	1,000,000	993,550	845,239
JOHN SEVIER COMB CYCLE 4.626 1-15-42	411,480	460,665	388,979
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000	567,000	460,617
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	350,000	350,000	220,588
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000	363,000	228,782
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032	905,000	905,000	898,131
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	2,040,000	1,898,723	1,413,633
JOHNSON & JOHNSON 2.25% 09-01-2050	210,000	133,820	131,844
JOHNSON & JOHNSON 3.4% 01-15-2038	310,000	311,173	265,285
JOHNSON & JOHNSON 3.5% 01-15-2048	195,000	237,684	160,039
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000	6,973,610	5,744,995
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	585,000	538,650	520,760
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,000,000	2,260,748	1,773,077
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	505,000	543,394	428,581
JOHNSON & JOHNSON 4.375 DUE 12-05-2033	810,000	1,016,411	797,990
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	295,000	375,272	284,405
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	440,000	551,707	424,197
JOHNSON & JOHNSON 5.85% DUE 07-15-2038	1,190,000	1,668,380	1,327,066
JOHNSON & JOHNSON COM USD1	21,285	3,415,344	3,759,995
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000	442,470	391,617
JOHNSON CTLS INTL PLC COM USD0.01	25,330	1,659,010	1,621,120
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	917,000	886,464	766,409
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,579,000	3,579,000	2,984,877
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000	3,090,701	2,752,191
JPMORGAN CHASE & 4.95% DUE 06-01-2045	2,594,000	2,683,401	2,325,614
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	804,054
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	395,000	334,435	313,305
JPMORGAN CHASE & CO 2.956% 05-13-2031	756,000	756,000	624,722
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	6,419,000	6,191,990	4,692,725
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000	535,000	391,121
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	368,000	280,486	243,041
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000	1,688,000	1,114,816
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,475,000	1,067,223	1,075,563
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,010,000	994,396	736,487
JPMORGAN CHASE & CO 3.328% 04-22-2052	1,145,000	1,142,883	783,561
JPMORGAN CHASE & CO 3.328% 04-22-2052	575,000	426,750	393,491
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,300,000	5,300,000	3,626,963
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,000,000	5,000,000	3,421,664
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	1,358,000	1,536,027	1,061,686
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,095,000	2,227,002	1,637,874
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	195,000	180,902	178,777
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000	2,484,355	2,200,334
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000	3,682,531	3,450,713
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000	736,992	616,199
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,345,000	1,676,252	1,323,992
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	690,000	786,968	673,717
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	878,762
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	1,740,000	1,613,203	1,342,881
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000	3,250,000	2,508,254
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000	2,536,125	1,986,035
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	625,000	631,787	496,509
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000	1,700,000	1,350,504
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	762,512	597,036
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000	2,100,000	1,729,346
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	350,000	367,358	380,136
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	4,900,000	4,887,206	4,818,368
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	935,000	941,143	919,423

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JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	1,410,000	1,405,328	919,548
JUNIPER NETWORKS INC COM	99,905	3,028,432	3,192,964
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	475,000	478,629	346,385
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,110,000	1,113,293	762,355
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	235,000	247,081	161,399
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	2,402,542
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	1,450,715
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000	1,391,356	1,138,384
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	365,000	364,941	311,477
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	400,000	545,106	386,428
KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048	710,000	652,888	579,732
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	700,000	696,514	521,244
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	420,000	389,655	297,562
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	425,089
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	845,000	875,612	717,255
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	200,000	154,272	151,330
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	825,000	912,406	624,238
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	695,000	680,374	582,404
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	935,000	926,641	783,522
KEYSIGHT TECHNOLOGIES INC COM	21,600	3,462,337	3,695,112
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052	440,000	440,000	293,640
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	882,655
KILROY RLTY CORP COM	16,101	646,650	622,626
KIMBERLY-CLARK 2.875% DUE 02-07-2050	435,000	432,811	298,773
KIMCO RLTY CORP 3.7% DUE 10-01-2049	505,000	412,343	347,264
KIMCO RLTY CORP 4.45% 09-01-2047	425,000	381,489	329,558
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	229,823
KINDER MORGAN 5.4% DUE 09-01-2044	615,000	758,393	555,825
KINDER MORGAN 5.625% DUE 09-01-2041	875,000	840,945	806,961
KINDER MORGAN 6.375% DUE 03-01-2041	1,035,000	1,177,564	1,029,622
KINDER MORGAN 6.5% DUE 02-01-2037	200,000	236,705	202,355
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000	1,456,394	1,255,966
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,025,752
KINDER MORGAN 6.55% DUE 09-15-2040	645,000	773,659	649,694
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,026,757
KINDER MORGAN 6.95% DUE 01-15-2038	1,786,000	2,241,879	1,905,151
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	588,000	577,913	506,655
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000	359,678	323,122
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	250,000	224,830	214,765
KINDER MORGAN INC 5.3% DUE 12-01-2034	520,000	525,133	488,600
KINDER MORGAN INC 5.3% DUE 12-01-2034	834,000	732,511	783,639
KINDER MORGAN INC 5.45% DUE 08-01-2052	400,000	398,536	360,180
KINDER MORGAN INC 5.45% DUE 08-01-2052	925,000	917,956	832,917
KINSALE CAP GROUP INC COM	800	216,693	209,216
KLA CORP 3.3% 03-01-2050	494,000	492,483	360,922
KLA CORP 4.95% 07-15-2052	827,000	724,990	773,722
KLA CORP 4.95% 07-15-2052	365,000	361,657	341,485
KLA CORP 5% DUE 03-15-2049	1,524,000	1,617,017	1,430,447
KLA CORP 5% DUE 03-15-2049	190,000	256,472	178,337
KLA CORP 5.25% 07-15-2062	1,335,000	1,275,325	1,291,548
KLA CORP 5.25% 07-15-2062	640,000	658,618	619,169
KONINKLIJKE 6.875% DUE 03-11-2038	600,000	758,012	639,946
KRAFT FOODS GROUP 5% DUE 06-04-2042	170,000	145,964	154,849
KRAFT FOODS GROUP 5% DUE 06-04-2042	745,000	715,504	678,605
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000	1,947,608	1,593,256
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	2,536,000	2,340,906	2,075,856
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	3,035,000	2,617,172	2,484,316
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	345,000	341,971	319,769
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	385,000	369,680	339,425
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	3,031,000	2,665,048	2,639,336
KROGER CO 3.875% DUE 10-15-2046	185,000	173,924	142,213
KROGER CO 4.45% DUE 02-01-2047	340,000	420,226	287,486

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* Party-in-Interest

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KROGER CO 5.4% DUE 07-15-2040	195,000	234,041	187,447
KROGER CO COM	39,200	1,958,148	1,747,536
KY UTILS CO 4.65 DUE 11-14-2043	470,000	525,361	400,719
L3HARRIS TECHNOLOGIES INC COM	4,500	924,578	936,945
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	2,055,000	2,057,840	1,912,084
LAB CORP AMER 4.7% DUE 02-01-2045	335,000	382,416	289,489
LAM RESH CORP 2.875% DUE 06-15-2050	353,000	337,906	237,738
LAM RESH CORP 4.875% DUE 03-15-2049	2,305,000	2,511,529	2,199,543
LAM RESH CORP 4.875% DUE 03-15-2049	380,000	469,568	362,614
LAMB WESTON HLDGS INC COM USD5	4,026	328,915	359,763
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000	1,698,657	1,615,346
LATTICE SEMICONDUCTOR CORP COM	13,100	696,067	849,928
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	462,790
LCH_IRS SBSIUS33 11/02/2026 USD P 3MLIBOR / R 1.235% SWU01DCV7	3,400,000	-	-
LCH_IRS SBSIUS33 12/15/2026 USD P 1.25% / R 3MLIBOR SWU0SU928	6,100,000	-	646,474
LCH_IRS SBSIUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93	300,000	54,205	65,812
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000	-	-
LCH_OIS SBSIUS33 03/24/2052 USD P 1DSOFR / R 1.93% SWU01HFE3	1,900,000	-	-
LCH_OIS SBSIUS33 04/05/2052 USD P 1DSOFR / R 1.859% SWU01HRU4	5,600,000	-	-
LCH_OIS SBSIUS33 04/06/2052 USD P 1DSOFR / R 1.86% SWU01HST6	1,200,000	-	-
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.85% SWU01LBB4	1,600,000	-	-
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.87% SWU01LBC2	1,800,000	-	-
LCH_OIS SBSIUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6	1,700,000	-	-
LCH_OIS SBSIUS33 09/21/2052 USD P 1DSOFR / R 2.715% SWU01LNA3	900,000	-	-
LCH_OIS SBSIUS33 09/27/2052 USD P 1DSOFR / R 2.86% SWU01LS00	800,000	-	-
LCH_OIS SBSIUS33 09/28/2032 USD P 1DSOFR / R 3.1% SWU01LTH2	1,500,000	-	-
LCH_OIS SBSIUS33 10/04/2032 USD P 1DSOFR / R 3.14% SWU01LXX2	1,600,000	-	-
LCH_OIS SBSIUS33 10/12/2032 USD P 1DSOFR / R 3.33% SWU01M2F3	1,600,000	-	-
LCH_OIS SBSIUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0	2,500,000	-	76,072
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWU01KS88	4,200,000	260,183	406,809
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01KSD4	2,400,000	730,018	756,509
LEGGETT & PLATT 3.5% DUE 11-15-2051	1,565,000	1,560,383	1,104,049
LENNOX INTL INC COM	1,960	483,411	468,891
LEVEL 3 FING INC 3.875% DUE 11-15-2029	2,000,000	2,185,000	1,578,271
LIBERTY GLOBAL PLC -SERIES C COM	73,900	1,463,863	1,435,877
LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR	300,000	335,378	283,355
LIFE STORAGE INC COM	17,800	1,956,047	1,753,300
LINCOLN NATL CORP 4.35% 03-01-2048	560,000	607,704	423,636
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	585,000	612,345	438,264
LINDE PLC COM USD0.001	2,810	839,856	916,566
LIVE NATION ENTERTAINMENT INC	16,100	1,153,929	1,122,814
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	800,000	612,000	489,539
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000	1,890,000	1,823,296
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	1,780,000	1,674,105	1,161,161
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,488,467
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	200,000	237,804	146,813
LLOYDS BKG GROUP 4.976% DUE 08-11-2033	705,000	705,000	649,246
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	1,142,000	1,416,571	981,322
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033	775,000	775,000	823,242
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000	797,584	754,025
LOCKHEED MARTIN 3.6% DUE 03-01-2035	495,000	556,172	441,018
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000	619,613	556,841
LOCKHEED MARTIN 3.8% DUE 03-01-2045	695,000	687,494	571,521
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,150,000	1,085,474	1,000,874
LOCKHEED MARTIN 4.07% DUE 12-15-2042	750,000	884,370	652,744
LOCKHEED MARTIN 4.5% DUE 05-15-2036	20,000	19,625	19,172
LOCKHEED MARTIN 5.9% DUE 11-15-2063	160,000	158,622	173,257
LOCKHEED MARTIN 5.9% DUE 11-15-2063	455,000	448,985	492,700
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	945,000	937,251	1,000,986
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	1,460,000	1,403,803	1,247,062
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	2,600,000	2,580,422	2,206,933
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	746,530

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LOEWS CORP 3.2% 05-15-2030	400,000	399,556	353,780
LOEWS CORP COM	12,100	663,187	705,793
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO	2,085,000	2,088,802	1,938,618
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	775,000	774,086	647,305
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	730,000	683,282	515,791
LOWE'S COMPANIES INC 2.8% 09-15-2041	480,000	479,491	328,851
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	3,595,000	3,483,698	3,418,181
LOWES COS INC 3% DUE 10-15-2050	1,810,000	1,854,302	1,159,013
LOWES COS INC 3% DUE 10-15-2050	605,000	437,100	387,405
LOWES COS INC 3.7% DUE 04-15-2046	415,000	395,449	309,456
LOWES COS INC 3.7% DUE 04-15-2046	2,133,000	1,994,640	1,590,531
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000	1,591,104	1,193,084
LOWES COS INC 4.05% DUE 05-03-2047	455,000	529,185	358,443
LOWES COS INC 4.05% DUE 05-03-2047	195,000	222,269	153,619
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	1,969,470
LOWES COS INC 4.25% 04-01-2052	1,015,000	1,031,142	811,242
LOWES COS INC 4.25% 04-01-2052	600,000	535,239	479,552
LOWES COS INC 4.25% DUE 09-15-2044	228,000	235,344	177,964
LOWES COS INC 4.375% DUE 09-15-2045	80,000	78,106	65,867
LOWES COS INC 4.45% 04-01-2062	940,000	939,295	736,822
LOWES COS INC 4.45% 04-01-2062	905,000	781,691	709,388
LOWES COS INC 5% DUE 04-15-2040	430,000	537,694	399,440
LOWES COS INC 5.125% DUE 04-15-2050 BEO	1,035,000	1,401,832	946,836
LOWES COS INC FIXED 4.55% 04-05-2049	962,000	1,006,824	805,741
LOWES COS INC FIXED 5.8% DUE 09-15-2062	500,000	496,220	483,496
LOWES COS INC FIXED 5.8% DUE 09-15-2062	345,000	338,669	333,612
LULULEMON ATHLETICA INC COM	7,290	2,322,968	2,335,570
LYB INTL FIN III 3.375% DUE 10-01-2040	1,900,000	1,968,550	1,359,444
LYB INTL FIN III 3.375% DUE 10-01-2040	975,000	884,700	697,609
LYB INTL FIN III 3.625% DUE 04-01-2051	1,620,000	1,177,627	1,092,368
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	435,000	501,520	323,867
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	185,000	136,043	137,737
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	1,370,000	1,415,149	1,026,000
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	605,000	631,058	453,088
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	1,204,824	960,076
LYONDELLBASELL 4.625% DUE 02-26-2055	420,000	512,635	329,169
M.D.C.HLDGS INC 3.966% 08-06-2061	1,100,000	1,100,000	619,019
MA INST TECH 3.067% DUE 04-01-2052	165,000	165,000	121,867
MA INST TECH 3.885% DUE 07-01-2116	170,000	170,000	123,374
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	2,359,341
MA INST TECH 3.885% DUE 07-01-2116	1,046,000	1,046,000	759,111
MA INST TECH FIXED 2.989% DUE 07-01-2050	1,455,000	1,501,895	1,066,724
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	400,000	438,712	294,798
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	735,000	761,930	644,603
MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG	165,000	203,719	137,205
MARATHON OIL CORP 5.2% DUE 06-01-2045	789,000	932,169	676,022
MARATHON OIL CORP 5.2% DUE 06-01-2045	645,000	564,304	552,642
MARATHON OIL CORP 6.6% DUE 10-01-2037	720,000	939,625	720,448
MARATHON OIL CORP COM	45,600	1,241,581	1,234,392
MARATHON PETE CORP 4.75% DUE 09-15-2044	440,000	383,478	368,991
MARATHON PETE CORP 5.85% DUE 12-15-2045	510,000	501,557	464,220
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	516,678
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,185,000	1,453,070	1,224,527
MARATHON PETE CORP 6.5% DUE 03-01-2041	510,000	609,829	527,012
MARATHON PETE CORP COM	8,600	812,713	1,000,954
MARKEL CORP 4.15% DUE 09-17-2050 REG	410,000	455,391	314,047
MARKEL CORP 5.0% 05-20-2049	665,000	855,454	583,631
MARKEL CORP SR NT 3.45% 05-07-2052	485,000	331,531	329,920
MARRIOTT INTL INC NEW COM STK CL A	4,500	651,005	670,005
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	1,363,528
MARSH & MCLENNAN 4.9% DUE 03-15-2049	235,000	248,821	217,535
MARSH & MCLENNAN COS INC 4.2% 03-01-2048	510,000	515,008	423,045

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MARSH & MCLENNAN COS INC 4.35% 01-30-2047	385,000	367,874	325,314
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000	894,294	760,474
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	871,000	966,718	735,970
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	3,000,000	2,997,330	2,771,227
MARSH & MCLENNAN CO'S INC COM	23,900	3,745,226	3,954,972
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	555,000	553,674	358,433
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	4,688,000	4,676,796	3,027,632
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	1,000,000	990,100	1,113,231
MARTIN MARIETTA 4.25% 12-15-2047	200,000	237,036	162,082
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,745,000	1,730,988	1,187,151
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	2,064,300
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	1,495,439
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	2,200,000	2,200,000	2,193,947
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	380,000	380,000	378,954
MASTERCARD INC 3.65% DUE 06-01-2049	215,000	254,904	175,521
MASTERCARD INC 3.65% DUE 06-01-2049	1,385,000	1,453,746	1,130,680
MASTERCARD INC 3.8% DUE 11-21-2046	195,000	183,255	164,130
MASTERCARD INC 3.85% DUE 03-26-2050 REG	80,000	79,661	67,584
MASTERCARD INC 3.95% DUE 02-26-2048	615,000	614,465	527,477
MASTERCARD INC 3.95% DUE 02-26-2048	170,000	217,670	145,807
MASTERCARD INC CL A	7,090	2,406,851	2,465,406
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000	1,260,000	1,050,119
MCDONALD'S CORP 3.625 DUE 05-01-2043	515,000	452,096	404,029
MCDONALDS CORP 4.7% DUE 12-09-2035	915,000	1,127,990	878,579
MCDONALDS CORP 4.875% DUE 07-15-2040	315,000	351,686	295,844
MCDONALDS CORP 6.3% DUE 10-15-2037	205,000	288,964	223,866
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	22,444
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000	573,373	465,295
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	175,000	247,296	191,317
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	1,362,378
MEDICAL PPTYS TR INC COM REIT	148,204	1,674,444	1,650,993
MEDTRONIC INC 4.375% DUE 03-15-2035	201,000	199,225	190,712
MEDTRONIC INC 4.375% DUE 03-15-2035	1,755,000	2,176,510	1,665,174
MEDTRONIC PLC COMMON STOCK STOCK	21,800	1,913,290	1,694,296
MEM 2.955% DUE 01-01-2050	380,000	380,000	253,808
MEM 4.2% DUE 07-01-2055	678,000	675,539	558,026
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	624,000	459,358	455,274
MERCK & CO INC 2.9% DUE 12-10-2061	770,000	767,829	494,512
MERCK & CO INC 2.9% DUE 12-10-2061	650,000	432,799	417,445
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	635,000	463,592	426,357
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	2,230,000	2,148,547	1,497,284
MERCK & CO INC 3.6 DUE 09-15-2042	545,000	489,728	450,579
MERCK & CO INC 4.15% DUE 05-18-2043	275,000	350,214	245,023
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,350,000	1,221,636	944,843
MERCK & CO INC NEW 2.35% DUE 06-24-2040	650,000	682,009	454,924
MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,385,000	1,351,634	1,146,352
MERCK & CO INC NEW 3.7% DUE 02-10-2045	-	-	-
MERCK & CO INC NEW 4.0% 03-07-2049	570,000	652,096	484,282
MERCK & CO INC NEW 6.55% DUE 09-15-2037	220,000	329,624	251,515
MERCK & CO INC NEW COM	7,400	642,841	821,030
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	285,000	196,029	181,453
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	1,966,358
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000	1,011,518	1,230,072
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	983,000	1,234,101	996,835
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	300,000	416,418	304,222
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	350,000	419,104	408,701
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	4,168,751
META PLATFORMS INC 4.65% 08-15-2062	2,295,000	2,269,190	1,837,876
META PLATFORMS INC 4.65% 08-15-2062	880,000	878,398	704,719
META PLATFORMS INC 4.65% 08-15-2062	900,000	898,362	720,736
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	825,000	823,639	660,452
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	330,000	307,768	264,181

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META PLATFORMS INC	38,030	6,572,133	4,576,530
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	465,000	413,610	298,434
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	4,259,780
METLIFE INC 4.875% DUE 11-13-2043	290,000	300,852	271,775
METLIFE INC 5.0% 07-15-2052	375,000	374,359	357,087
METLIFE INC 5.7% DUE 06-15-2035	580,000	793,069	609,024
METLIFE INC 5.7% DUE 06-15-2035	435,000	588,016	456,768
METLIFE INC 5.875% DUE 02-06-2041	175,000	224,354	180,771
METLIFE INC 6.375% DUE 06-15-2034	550,000	756,717	611,803
METLIFE INC 6.4% DUE 12-15-2066	260,000	309,730	251,446
METLIFE INC 9.25% DUE 04-08-2068	750,000	1,046,250	873,704
METLIFE INC FIXED 10.75% DUE 08-01-2069	630,000	976,387	835,733
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	940,000	990,597	864,926
Mexican peso - Cash Collateral Due to/from CCP Broker	(0)	(0)	(0)
Mexican peso - Cash	839	839	839
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	850,000	850,000	681,116
MICHIGAN ST UNIV REVS 4.165% 08-15-2122	1,320,000	1,320,000	972,755
MICRON TECH INC 4.185% DUE 02-15-2027	1,700,000	1,730,430	1,612,109
MICRON TECHNOLOGY INC 3.366% 11-01-2041	325,000	293,023	218,303
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,104,000	1,104,000	741,559
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,100,000	1,100,000	738,872
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	2,138,000	2,138,000	1,337,551
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	185,000	184,001	115,738
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	370,000	349,086	231,475
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,678,000	6,084,940	4,446,740
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	4,494,683
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,285,000	3,308,319	2,853,291
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	3,480,000	2,519,147	2,228,538
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	639,296	619,892
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,883,000	1,283,176	1,205,844
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,501,000	1,233,808	961,217
MICROSOFT CORP 2.921% 03-17-2052 USD	17,250,000	14,697,025	12,322,010
MICROSOFT CORP 2.921% 03-17-2052 USD	1,137,000	950,365	812,181
MICROSOFT CORP 3.041% 03-17-2062	2,555,000	2,097,504	1,784,408
MICROSOFT CORP 3.45% DUE 08-08-2036	943,000	939,351	838,723
MICROSOFT CORP 3.5% DUE 11-15-2042	670,000	819,820	564,672
MICROSOFT CORP 3.7% DUE 08-08-2046	3,534,000	3,822,446	3,025,864
MICROSOFT CORP 3.95% DUE 08-08-2056	170,000	221,099	145,470
MICROSOFT CORP COM	76,498	11,796,072	18,345,750
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	475,000	604,186	446,323
MID-AMER APT CMNTYS INC COM	3,900	742,552	612,261
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	460,000	457,111	295,650
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	300,000	295,764	192,815
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	640,000	786,632	568,698
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	888,590
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	475,000	484,011	445,480
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	3,825,943
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	535,000	585,103	555,191
MIDAMERICAN ENERGY CO 2.7% 08-01-2052	355,000	352,483	229,171
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	785,000	782,825	620,739
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000	858,812	614,221
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	295,000	240,106	252,119
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,411,000	1,483,379	1,205,897
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	1,100,000	1,259,512	896,490
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	315,000	238,846	202,192
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000	1,400,000	1,141,905
MITSUBISHI UFJ 5.133% DUE 07-20-2033	1,505,000	1,505,000	1,441,851
MIZUHO FINL GROUP FIXED 5.669% DUE 09-13-2033	280,000	280,000	278,614
MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031	1,100,000	1,100,000	861,244
MIZUHO FINL GROUP FLTG RT 2.591% DUE 05-25-2031	500,000	500,000	403,309
MOLSON COORS 4.2% DUE 07-15-2046	650,000	543,478	507,385
MOLSON COORS 5 DUE 05-01-2042	620,000	680,208	553,061

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
MOLSON COORS 5 DUE 05-01-2042	400,000	419,264	356,814
MONDELEZ INTL INC COM	77,211	4,746,699	5,146,113
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000	1,066,000	801,631
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000	925,000	553,293
MOODYS CORP 3.1% 11-29-2061	170,000	122,371	107,991
MOODYS CORP 3.75% 02-25-2052	325,000	319,417	249,432
MOODYS CORP 5.25% DUE 07-15-2044	245,000	251,664	236,766
MOODYS CORP SR NT 2.75% 08-19-2041	575,000	561,896	402,640
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000	526,055	486,370
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000	786,624	727,282
MORGAN STANLEY 0%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	3,029,346
MORGAN STANLEY 1.794% 02-13-2032	2,010,000	1,547,680	1,515,639
MORGAN STANLEY 2.239% 07-21-2032	4,100,000	4,100,000	3,145,015
MORGAN STANLEY 2.802% 01-25-2052	2,225,000	2,213,083	1,380,687
MORGAN STANLEY 2.802% 01-25-2052	505,000	322,917	313,369
MORGAN STANLEY 2.802% 01-25-2052	3,000,000	3,000,000	1,861,600
MORGAN STANLEY 3.971% 07-22-2038	600,000	557,382	506,617
MORGAN STANLEY 3.971% 07-22-2038	730,000	730,000	616,384
MORGAN STANLEY 3.971% 07-22-2038	1,257,000	1,225,926	1,061,363
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,563	620,049
MORGAN STANLEY 4.3% DUE 01-27-2045	1,400,000	1,436,919	1,197,336
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	426,870
MORGAN STANLEY 4.431% 01-23-2030	300,000	297,960	280,769
MORGAN STANLEY 4.457% 04-22-2039	1,300,000	1,301,105	1,147,108
MORGAN STANLEY 4.457% 04-22-2039	730,000	760,370	644,145
MORGAN STANLEY 5.297% 04-20-2037	635,000	635,000	582,503
MORGAN STANLEY 6.342% 10-18-2033	5,895,000	5,904,867	6,190,470
MORGAN STANLEY 6.375% DUE 07-24-2042	295,000	347,410	318,992
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	6,487,978
MORGAN STANLEY 6.375% DUE 07-24-2042	2,455,000	2,708,556	2,654,664
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000	2,658,000	1,971,024
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	255,000	255,000	189,094
MOSAIC CO NEW 5.45% DUE 11-15-2033	345,000	386,238	336,536
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000	4,045,516	3,618,239
MOSAIC CO/THE	24,300	1,288,966	1,066,041
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	320,000	340,138	289,929
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	862,251
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	1,035,000	1,026,637	830,263
MPLX LP 4.7% 04-15-2048	2,200,000	2,325,085	1,746,698
MPLX LP 4.7% 04-15-2048	320,000	288,326	254,065
MPLX LP 5.5% DUE 02-15-2049	1,415,000	1,548,460	1,252,641
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	552,333
MPLX LP FIXED 4.9% DUE 04-15-2058	305,000	347,621	240,659
MPLX LP FIXED 5.2% 12-01-2047	445,000	443,080	381,010
MPLX LP FIXED 5.2% 12-01-2047	695,000	746,065	595,061
MPLX LP FIXED 5.2% DUE 03-01-2047	695,000	782,432	593,139
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000	168,817	145,084
MPLX LP SR NT 4.95% 03-14-2052	195,000	163,722	160,393
MPLX LP SR NT 4.95% 03-14-2052	3,000,000	2,625,960	2,467,578
MPLX LP SR NT 4.95% 03-14-2052	700,000	692,874	575,768
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	450,000	450,000	342,078
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	335,000	253,421	254,658
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	175,000	219,571	131,116
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000	1,096,502	824,158
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000	1,960,380	1,871,943
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000	2,733,534	2,053,559
NASDAQ INC 2.5% DUE 12-21-2040	1,045,000	834,955	681,722
NASDAQ INC 3.25% DUE 04-28-2050 REG	375,000	319,721	254,207
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000	295,761	250,556
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	995,000	944,146	596,882
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	280,000	273,515	167,967
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	2,300,000	2,246,732	1,379,728

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	1,824,000	1,789,928	1,227,619
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	220,000	161,590	148,068
NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	1,400,000	1,399,566	1,410,345
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	14,300	675,710	516,516
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	245,000	220,390	219,050
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	465,000	465,000	415,748
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	884,697
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000	4,000,000	3,141,192
NATL FUEL GAS CO COM	6,000	390,510	379,800
NATURE CONSERVANCY 3.957% DUE 03-01-2052	395,000	397,635	318,119
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000	2,150,000	1,985,410
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	2,395,000	2,372,297	1,767,762
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,869,000	2,741,621	2,542,435
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	430,000	387,714	381,055
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,527,000	1,394,883	1,353,188
NESTLE HLDGS INC 4% DUE 09-24-2048	580,000	518,334	491,920
NETFLIX INC COM STK	2,070	596,539	610,402
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	1,623,295
NEUROCRINE BIOSCIENCES INC COM	10,100	1,122,336	1,206,344
NEVADA PWR CO 3.125% DUE 08-01-2050	325,000	249,113	221,394
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	446,676
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	1,100,000	1,127,033	841,185
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	6,000,000	5,871,780	4,665,057
NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE	55,000	55,000	44,177
NEW YORK & 3.954% DUE 08-01-2119	625,000	397,163	435,464
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	5,093,914
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000	195,228	169,446
New Zealand dollar - Cash Collateral Due to/from CCP Broker	191	191	191
New Zealand dollar - Cash	79	79	79
NEWMONT CORPORATION	47,500	2,064,385	2,242,000
NEWMONT GOLDCORP CORP 5.875% 04-01-2035	425,000	525,512	434,159
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	890,000	943,775	813,618
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,595,000	1,825,484	1,673,330
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	3,000,000	2,993,430	1,975,102
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	204,000	203,553	134,307
NEXTERA ENERGY INC COM	19,700	1,548,607	1,646,920
NIKE INC 3.375% DUE 03-27-2050	2,799,000	3,136,399	2,204,142
NIKE INC 3.625% DUE 05-01-2043	770,000	903,048	640,681
NIKE INC CL B	3,500	407,686	409,535
NIKE INC FIXED 3.25% DUE 03-27-2040	795,000	841,503	647,769
NISOURCE FIN CORP 3.95% DUE 03-30-2048	200,000	167,712	156,428
NISOURCE FIN CORP 4.375% 05-15-2047	290,000	356,332	244,266
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000	3,611,955	2,948,034
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000	2,497,950	2,105,739
NISOURCE FIN CORP 4.8% DUE 02-15-2044	705,000	706,978	626,089
NISOURCE FIN CORP 5.25% DUE 02-15-2043	440,000	587,382	416,864
NISOURCE FIN CORP 5.65% DUE 02-01-2045	760,000	976,319	746,465
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,187,000	1,411,869	1,165,860
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000	1,851,296	1,502,177
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	276,964
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	773,762
NOMURA HLDGS INC 2.608% DUE 07-14-2031	815,000	815,000	631,023
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	500,612
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,043,533
NORFOLK SOUTHN 4.45% DUE 06-15-2045	680,000	808,085	590,681
NORFOLK SOUTHN 4.837% DUE 10-01-2041	250,000	294,663	230,922
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	1,235,000	1,054,988	816,563
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	218,000	194,155	144,138
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	2,639,450
NORFOLK SOUTHN CORP 3.7% 03-15-2053	660,000	656,119	499,463
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000	1,596,703	1,348,819
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	250,000	179,263	162,875

NTESS RETIREMENT INCOME PLAN

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NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	640,000	639,666	416,961
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	650,000	506,916	453,468
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	200,000	170,962	161,269
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	860,000	794,133	693,456
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	419,000	427,216	338,290
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,636,000	1,575,104	1,320,863
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	315,000	312,682	255,966
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	1,700,000	1,780,455	1,381,405
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	200,000	152,102	143,397
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	970,000	932,581	621,131
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	405,000	397,378	259,338
NORTHN STS PWR CO 3.6% DUE 05-15-2046	165,000	144,294	127,890
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,882,000	1,987,635	1,458,716
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000	493,994	331,467
NORTHN STS PWR CO 5.35% DUE 11-01-2039	685,000	716,120	693,349
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,338,000	2,415,434	1,947,510
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,275,000	1,311,454	1,062,051
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	1,013,000	1,278,386	942,109
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	440,000	539,668	428,880
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	231,000	281,867	229,252
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000	479,000	383,128
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	595,000	571,146	572,019
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	301,844
NORTHWESTN MEM 2.633% DUE 07-15-2051	1,100,000	1,100,000	702,800
NOVANT HEALTH INC 2.637% DUE 11-01-2036	790,000	790,000	585,160
NOVANT HEALTH INC 3.168% DUE 11-01-2051	3,080,000	3,080,000	2,144,895
NOVANT HEALTH INC 3.318% DUE 11-01-2061	715,000	715,000	476,323
NOVARTIS CAP CORP 3.7% DUE 09-21-2042	190,000	197,121	161,358
NOVARTIS CAP CORP 4% DUE 11-20-2045	490,000	550,684	432,843
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	1,395,951
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,770,000	2,706,622	1,938,612
NT COLLECTIVE SHORT TERM INVT FD	4,171,148	4,171,148	4,171,148
NT COLLECTIVE SHORT TERM INVT FD	4,734,838	4,734,838	4,734,838
NT COLLECTIVE SHORT TERM INVT FD	3,808	3,808	3,808
NT COLLECTIVE SHORT TERM INVT FD	1,465	1,465	1,465
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	2,978,874	2,978,874	2,978,874
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	242	242	242
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	1,776	1,776	1,776
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	29,346,545	29,346,545	29,346,545
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	15,622,086	15,622,086	15,622,086
NT COLLECTIVE SHORT TERM INVT FD	801,643	801,643	801,643
NT COLLECTIVE SHORT TERM INVT FD	97	97	97
NUCOR CORP 4.4% DUE 05-01-2048	175,000	223,134	146,485
NUCOR CORP FIXED 2.979% DUE 12-15-2055	890,000	673,516	555,340
NUCOR CORP FIXED 2.979% DUE 12-15-2055	240,000	185,533	149,755
NUCOR CORP NT 3.85% 04-01-2052	1,120,000	1,089,290	851,784
NUTRIEN LTD FIXED 4.125% DUE 03-15-2035	180,000	192,991	155,990
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	280,000	333,514	257,411
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000	251,478	203,976
NVENT ELECTRIC PLC COM USD0.01 WI	19,900	760,154	765,553
NVIDIA CORP 3.5% DUE 04-01-2040	305,000	307,388	248,559
NVIDIA CORP 3.5% DUE 04-01-2040	110,000	109,780	89,644
NVIDIA CORP 3.5% DUE 04-01-2050	1,320,000	1,462,711	999,650
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	523,302

NTES RETIREMENT INCOME PLAN

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

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NVIDIA CORP 3.5% DUE 04-01-2050	605,000	664,288	458,173
NVIDIA CORP FIXED 3.7% DUE 04-01-2060	355,000	317,757	264,202
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	255,000	252,215	173,741
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	1,360,000	1,345,149	926,618
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	2,900,000	2,951,867	2,035,051
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	1,245,000	1,220,022	873,668
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	245,000	241,987	153,331
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	640,000	632,128	400,539
NXP B V / NXP FDG LLC SR NT 5.35% 03-01-2026	800,000	799,976	796,247
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209	1,000,000	996,540	930,496
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	1,940,502
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	1,747,499
NYU LANGONE HOSPS 3.38% DUE 07-01-2055	540,000	425,882	363,330
O REILLY AUTOMOTIVE INC NEW COM USD0.01	750	612,700	633,023
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000	190,611	166,260
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	65,000	64,546	55,904
OGLETHORPE PWR CORP SR SECD 1ST MTG BD 144A 4.5% 04-01-2047	995,000	990,582	795,322
OHIO POWER CO SR NT 2.9% 10-01-2051	340,000	338,371	223,243
OHIO POWER CO SR NT 2.9% 10-01-2051	305,000	303,539	200,262
OHIO PWR CO 4.15% DUE 04-01-2048	1,575,000	1,648,090	1,287,047
OHIOHEALTH CORP 2.834% 11-15-2041	535,000	535,000	382,522
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	150,000	106,307	105,863
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000	280,000	197,612
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE	595,000	595,000	551,560
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE	495,000	495,000	468,652
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	365,000	365,000	343,305
OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG	435,000	435,000	395,032
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG	335,000	335,000	306,512
OLD REP INTL CORP COM	38,700	905,140	934,605
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	741,000	733,315	537,726
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000	2,505,353	2,306,474
ONCOR ELEC 3.75% DUE 04-01-2045	490,000	481,004	396,667
ONCOR ELEC 5.25% DUE 09-30-2040	180,000	203,373	179,351
ONCOR ELEC 5.3 DUE 06-01-2042	221,000	242,178	221,056
ONCOR ELEC 7.25% DUE 01-15-2033	290,000	376,836	338,043
ONCOR ELEC 7.5% DUE 09-01-2038	740,000	995,581	898,070
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	355,000	298,942	253,764
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	526,000	526,362	375,999
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	1,040,000	1,071,094	826,443
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	260,000	250,804	206,611
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	170,000	200,364	137,704
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000	334,068	234,906
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052	379,000	415,319	385,041
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	275,000	275,451	233,837
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,899,000	2,035,189	1,614,754
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	925,000	981,675	845,939
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	1,906,432
ONEOK INC 6.1% DUE 11-15-2032 BEO	1,100,000	1,099,109	1,106,858
ONEOK INC NEW 4.45% DUE 09-01-2049	235,000	179,331	175,769
ONEOK INC NEW 4.95% DUE 07-13-2047	195,000	173,687	157,981
ONEOK INC NEW 5.2% DUE 07-15-2048	315,000	267,945	263,575
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000	2,278,978	1,924,516
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,018,768
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	175,000	120,215	131,209
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000	1,933,110	1,706,391
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	477,295
ORACLE CORP 3.6% DUE 04-01-2040 REG	2,935,000	2,922,662	2,181,578
ORACLE CORP 3.6% DUE 04-01-2050 REG	1,984,000	1,987,606	1,345,031
ORACLE CORP 3.8% 11-15-2037	520,000	566,192	413,748
ORACLE CORP 3.85% DUE 07-15-2036	1,680,000	1,694,660	1,381,028
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	1,972,898
ORACLE CORP 3.9% DUE 05-15-2035	125,000	132,715	105,032

NTESS RETIREMENT INCOME PLAN

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ORACLE CORP 3.95% DUE 03-25-2051	2,252,000	2,294,699	1,614,637
ORACLE CORP 4% 11-15-2047	3,865,000	3,990,247	2,845,647
ORACLE CORP 4% 11-15-2047	2,830,000	3,072,918	2,083,617
ORACLE CORP 4% DUE 07-15-2046	2,000,000	1,999,640	1,468,499
ORACLE CORP 4% DUE 07-15-2046	230,000	154,785	168,877
ORACLE CORP 4.125% DUE 05-15-2045	4,015,000	3,969,750	3,046,039
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000	1,693,013	1,289,730
ORACLE CORP 4.125% DUE 05-15-2045	750,000	761,703	568,999
ORACLE CORP 4.3% DUE 07-08-2034	2,000,000	2,147,080	1,759,880
ORACLE CORP 4.3% DUE 07-08-2034	1,160,000	1,271,947	1,020,730
ORACLE CORP 4.375% DUE 05-15-2055	575,000	639,852	443,098
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000	2,488,725	1,926,513
ORACLE CORP 4.5% DUE 07-08-2044	400,000	399,804	323,195
ORACLE CORP 5.375 DUE 07-15-2040	1,155,000	1,432,797	1,069,204
ORACLE CORP 6.125% DUE 07-08-2039	530,000	725,872	529,100
ORACLE CORP FIXED 3.65% DUE 03-25-2041	1,656,000	1,659,059	1,228,090
ORACLE CORP FIXED 3.65% DUE 03-25-2041	2,994,000	3,000,451	2,220,351
ORACLE CORP FIXED 3.85% DUE 04-01-2060	1,940,000	2,004,500	1,299,168
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,695,000	2,684,624	1,804,772
ORACLE CORP FIXED 3.85% DUE 04-01-2060	1,400,000	1,494,640	937,544
ORACLE CORP FIXED 4.1% DUE 03-25-2061	1,331,000	1,213,668	929,877
OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(1,180,000)	(1,180,000)	(1,180,000)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(290,000)	(290,000)	(290,000)
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	20,000	20,000	20,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(10,000)	(10,000)	(10,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(530,000)	(530,000)	(530,000)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	800,000	799,888	590,437
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000	899,838	634,599
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	550,000	603,697	387,811
OVINTIV INC COM USD0.01	20,000	970,144	1,014,200
OWENS CORNING NEW 4.3% DUE 07-15-2047	1,200,000	999,180	927,708
OWENS CORNING NEW COM STK	16,300	1,362,462	1,390,390
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	300,196
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,263,841
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,326,085
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000	368,043	568,385
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000	1,168,200	1,038,581
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	533,086
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	628,354
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	1,315,000	1,379,550	1,032,857
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,435,934
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	545,680
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,287,000	4,668,587	3,341,902
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	1,545,000	1,782,394	1,204,394
PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032	800,000	797,592	783,867
PACCAR INC COM	18,400	1,743,545	1,821,048
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000	1,598,772	1,023,224
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,420,000	1,447,079	968,652
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	2,141,000	2,237,204	1,444,696
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,200,000	1,281,324	897,556
PACIFIC GAS & ELEC CO 4.6% 06-15-2043	825,000	590,230	626,732
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	1,765,000	1,456,482	1,358,182
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	100,000	99,638	81,460
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	960,000	956,525	782,019
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	270,000	180,236	182,076
PACIFIC LIFE CORP SR NT 144A 5.4% 09-15-2052	1,240,000	1,234,843	1,189,195
PACIFICORP 2.9% 06-15-2052 USD	2,825,000	2,803,332	1,859,854
PACIFICORP 4.125% DUE 01-15-2049	1,075,000	1,230,451	885,981
PACIFICORP 4.15% 02-15-2050	635,000	632,047	524,007
PACIFICORP 5.35% DUE 12-01-2053	1,035,000	1,031,895	1,036,083
PACIFICORP 5.35% DUE 12-01-2053	1,700,000	1,694,900	1,701,779
PACIFICORP 6% DUE 01-15-2039	560,000	741,600	586,698

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PACIFICORP 6.1% DUE 08-01-2036	305,000	357,128	312,711
PACIFICORP 6.25% DUE 10-15-2037	825,000	1,071,647	882,424
PACIFICORP 6.25% DUE 10-15-2037	272,000	378,380	290,932
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000	619,290	433,733
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	890,000	882,334	572,252
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	1,170,000	1,125,433	752,286
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	421,097
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000	1,317,371	1,158,017
PARKER-HANNIFIN CORP COM	1,850	532,933	538,350
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060	180,000	197,510	120,672
PAYCOM SOFTWARE INC COM	5,046	1,781,528	1,565,824
PAYLOCITY HLDG CORP COM	3,210	655,499	623,575
PAYPAL HLDGS INC 5.25% 06-01-2062	465,000	465,298	425,734
PAYPAL HLDGS INC 5.25% 06-01-2062	770,000	778,847	704,979
PAYPAL HLDGS INC COM	36,880	3,328,147	2,626,594
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	413,000	441,266	282,758
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	600,000	597,708	410,786
PEACEHEALTH 3.218% DUE 11-15-2050	215,000	164,669	140,670
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	710,000	709,290	473,880
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	234,315
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	1,585,070
PECO ENERGY CO 3% DUE 09-15-2049	190,000	149,342	130,941
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000	1,121,141	961,981
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	360,000	358,513	317,817
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052	390,000	413,537	353,829
PEPSICO INC 3.375% DUE 07-29-2049	275,000	298,612	218,411
PEPSICO INC 3.45% DUE 10-06-2046	195,000	193,850	155,717
PEPSICO INC COM	43,600	6,912,930	7,876,776
PEPSICO INC FIXED 2.625% 10-21-2041	1,315,000	968,124	975,241
PEPSICO INC SR NT 2.75% 10-21-2051	1,240,000	1,231,965	865,570
PEPSICO INC SR NT 4.875 DUE 11-01-2040	435,000	464,036	441,276
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000	997,510	927,590
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	600,000	595,020	511,210
PERU(REP OF) FXD 5.94% 5.94% 12/02/2029	1,900	633,350	456,311
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	787,294
PETROLEOS MEXICANOS 6.7% 02-16-2032	4,200,000	4,202,154	3,298,662
PETRO-CDA 6.8% DUE 05-15-2038	869,000	1,246,930	911,993
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000	301,549	190,834
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	2,325,000	2,207,776	1,608,934
PFIZER INC 2.55% DUE 05-28-2040	1,270,000	1,270,396	926,630
PFIZER INC 2.55% DUE 05-28-2040	1,410,000	1,357,904	1,028,778
PFIZER INC 2.7% DUE 05-28-2050	808,000	804,657	550,653
PFIZER INC 4.1% 09-15-2038	1,505,000	1,507,236	1,368,405
PFIZER INC 4.3% DUE 06-15-2043	835,000	903,475	768,792
PFIZER INC 4.3% DUE 06-15-2043	475,000	507,162	437,337
PFIZER INC 5.6% DUE 09-15-2040	302,000	329,842	317,682
PFIZER INC COM	81,600	4,087,409	4,181,184
PFIZER INC FIXED 3.9% 03-15-2039	690,000	749,802	612,115
PFIZER INC NT 7.2 DUE 03-15-2039	295,000	480,850	358,584
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	1,170,000	1,169,866	1,192,175
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	515,000	514,976	361,406
PG&E WILDFIRE 4.263% DUE 06-01-2038	515,000	514,985	478,977
PG&E WILDFIRE 4.377% DUE 06-03-2041	770,000	769,977	688,918
PG&E WILDFIRE 4.674% DUE 12-01-2053	875,000	874,970	780,403
PG&E WILDFIRE 4.722% DUE 06-01-2039	935,000	934,941	890,715
PG&E WILDFIRE 4.722% DUE 06-01-2039	600,000	599,962	571,582
PG&E WILDFIRE 5.081% DUE 06-01-2043	710,000	709,965	684,590
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	1,565,000	1,564,951	1,365,251
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	845,000	844,920	800,233
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	1,825,000	1,815,898	1,773,326
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	980,000	881,585	748,491
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000	590,650	497,078

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PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,130,234
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000	2,779,267	2,139,371
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	3,149,792
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	2,065,000	2,333,725	1,711,663
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	589,602
PHILIP MORRIS INTL COM STK NPV	21,431	1,952,688	2,169,032
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	1,085,000	1,084,024	1,109,482
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	1,900,000	1,898,290	1,942,872
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,220,000	1,496,695	1,073,844
PHILLIPS 66 3.3% DUE 03-15-2052	2,005,000	1,594,124	1,392,583
PHILLIPS 66 3.3% DUE 03-15-2052	785,000	763,239	545,226
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000	2,642,450	2,299,610
PHILLIPS 66 COM	5,600	489,150	582,848
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000	407,037	254,712
PIEDMONT NAT GAS 3.64% DUE 11-01-2046	115,000	119,398	82,684
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,190,000	1,132,011	867,745
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	1,779,898
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000	5,620,764	4,470,967
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000	2,241,624	1,882,512
PNC FINL SVCS FLTGT RT 6.037% DUE 10-28-2033	2,705,000	2,705,000	2,825,664
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000	200,000	173,548
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000	670,152	565,680
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	469,000	496,432	398,767
PPL ELEC UTILS 4.15% DUE 10-01-2045	10,000	11,500	8,367
PPL ELEC UTILS 4.75 DUE 07-15-2043	20,000	19,873	18,361
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000	1,987,320	1,836,143
PPL ELEC UTILS 4.75 DUE 07-15-2043	180,000	231,050	165,253
PPL ELEC UTILS CORP 3.95% 06-01-2047	680,000	732,289	555,431
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000	5,010,732	3,814,624
PRAXAIR INC 3.55% DUE 11-07-2042	190,000	220,664	152,452
PRAXAIR INC NT 2% 08-10-2050	190,000	151,970	106,151
PRESBYTERIAN 4.875% DUE 08-01-2052	290,000	279,372	273,577
PRIN FINL GROUP 4.625% DUE 09-15-2042	250,000	262,270	211,566
PROCTER & GAMBLE COM NPV	22,400	3,339,978	3,394,944
PROGRESS ENERGY 6% DUE 12-01-2039	785,000	996,643	797,324
PROGRESS ENERGY 6% DUE 12-01-2039	1,163,000	1,547,779	1,181,258
PROGRESS ENERGY 6.5% DUE 02-01-2042	2,308,000	2,631,925	2,282,352
PROGRESS ENERGY 6.5% DUE 02-01-2042	535,000	590,363	529,055
PROGRESS ENERGY 7% DUE 10-30-2031	164,000	203,211	179,359
PROGRESSIVE CORP 3.95% DUE 03-26-2050	210,000	166,931	169,988
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	728,519
PROGRESSIVE CORP 4.2% DUE 03-15-2048	430,000	514,640	363,028
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	15,000	14,962	11,566
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	810,000	579,106	624,589
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	960,000	1,116,505	809,020
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000	2,750,000	2,633,125
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	203,497
PROLOGIS L P 4.375% DUE 09-15-2048	505,000	642,503	428,191
PROLOGIS L P SR NT 3.05% 03-01-2050	660,000	431,582	443,008
PROVID ST JOSEPH 2.7% DUE 10-01-2051	1,645,000	1,645,000	978,913
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	381,293
PUB SERVICE ENTERPRISE GROUP INC COM	20,200	1,163,806	1,237,654
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	305,000	303,707	203,820
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	771,000	772,884	589,888
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	675,000	818,518	538,148
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	598,000	635,177	503,308
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000	381,160	298,786
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051	220,000	160,514	150,981
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	460,000	404,750	258,667
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	356,000	231,133	200,186
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	1,271,000	918,648	827,963
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000	233,310	166,955

NTESS RETIREMENT INCOME PLAN

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As of December 31, 2022

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Plan #: 006

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PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	585,000	579,887	528,137
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	456,000	443,191	378,338
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000	667,266	532,920
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	3,310,000	3,349,095	2,366,626
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	855,000	713,138	611,319
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	1,715,983
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000	3,963,280	3,308,716
PUBLIC SVC CO COLO 4.05% 09-15-2049	465,000	477,392	384,638
PUBLIC SVC CO COLO 4.05% 09-15-2049	200,000	152,884	165,436
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000	206,647	141,836
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	750,896
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	320,000	303,770	274,263
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	350,000	336,862	227,285
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	515,000	505,702	397,475
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	694,617
PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000	575,038	515,437
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000	598,998	536,913
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000	287,739	233,560
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	589,059
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	595,000	840,086	608,228
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	500,000	451,534	344,406
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	475,000	560,094	387,543
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000	535,000	436,496
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000	369,580	348,592
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000	1,405,092	1,186,313
PVPTL LSEGA FINANCING PLC 3.2% 04-06-2041	4,000,000	3,980,080	2,953,594
PVPTL LSEGA FINANCING PLC 3.2% 04-06-2041	665,000	661,688	491,035
PVPTL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000	1,195,404	740,447
PVPTL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	600,000	622,875	576,827
PVPTL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	583,775	583,772	452,721
PVPTL AIR CDA 3.875% DUE 08-15-2026 BEO	1,500,000	1,494,875	1,328,394
PVPTL AIRBUS GROUP 3.95% 04-10-2047	3,000,000	2,963,070	2,444,882
PVPTL AIRBUS GROUP 3.95% 04-10-2047	1,130,000	1,116,090	920,905
PVPTL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	841,240
PVPTL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	1,700,000	1,694,458	1,715,242
PVPTL ALIMENTATION COUCHE-TARD INC SR NT 4.5% 07-26-2047	2,200,000	2,198,922	1,740,720
PVPTL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	607,505
PVPTL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,200,000	1,200,000	792,826
PVPTL AMFAM HOLDINGS INC 3.833% 03-11-2051	3,000,000	3,000,523	1,982,066
PVPTL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO	1,000,000	993,880	951,840
PVPTL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000	2,979,150	2,806,312
PVPTL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026	1,000,000	1,000,000	866,223
PVPTL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,012,396
PVPTL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	1,573,000	1,586,229	1,259,283
PVPTL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025	600,000	596,610	578,250
PVPTL BANCO DO BRASIL S A SR NT 3.25% 09-30-2026	1,000,000	1,000,000	920,560
PVPTL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053	1,100,000	1,051,897	961,844
PVPTL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO	400,000	393,268	303,183
PVPTL 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	885,709
PVPTL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	300,000	276,900	193,211
PVPTL BNP PARIBAS 2.824% DUE 01-26-2041 REG	4,300,000	4,300,000	2,654,685
PVPTL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000	1,383,073	1,328,225
PVPTL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	924,224
PVPTL BPCE 3.582% 10-19-2042	3,000,000	3,000,000	1,958,956
PVPTL BPCE SA 3.116% 10-19-2032	1,102,000	1,102,000	807,486
PVPTL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	717,352	717,352	585,198
PVPTL BROADCOM INC 3.137% DUE 11-15-2035 BEO	1,340,000	1,142,754	989,790
PVPTL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,189,000	1,919,476	1,616,904
PVPTL BROADCOM INC 3.137% DUE 11-15-2035 BEO	1,535,000	1,072,950	1,133,827
PVPTL BROADCOM INC 3.419% DUE 04-15-2033BEO	2,900,000	3,058,339	2,332,833
PVPTL BROADCOM INC 3.469% DUE 04-15-2034BEO	870,000	883,859	697,140
PVPTL BROADCOM INC 3.469% DUE 04-15-2034BEO	500,000	506,670	400,655

NTESSE RETIREMENT INCOME PLAN

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Plan #: 006

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PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	4,118,000	3,348,692	3,299,796
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	1,470,000	1,466,052	1,030,449
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	874,000	870,224	612,662
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	2,760,000	2,015,616	1,988,751
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	1,000,000	854,055	720,562
PVTPL BROADCOM INC NT 4.926% 05-15-2037	652,000	604,165	570,330
PVTPL BROADCOM INC NT 4.926% 05-15-2037	3,424,000	3,690,234	2,995,110
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	2,463,000	2,517,894	1,770,558
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	3,100,000	3,089,274	2,228,473
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,890,000	1,560,498	1,358,650
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,863,000	1,856,554	1,339,241
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	710,000	714,657	564,804
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	170,000	170,000	135,235
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	996,000	1,023,121	805,954
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000	500,000	408,064
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	240,000	240,000	195,871
PVTPL CARGILL INC 3.875% 05-23-2049	3,500,000	3,448,655	2,778,678
PVTPL CARGILL INC 4.375% 04-22-2052	845,000	846,878	738,125
PVTPL CARNIVAL CORP 4.0% 08-01-2028	1,700,000	1,701,250	1,386,197
PVTPL CMO HOSPITALITY MORTGAGE TRUST SER 2019-HIT CL A FRN 11-15-2026 BEO	1,232,749	1,200,004	1,201,717
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059	304,445	306,361	284,836
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO	1,470,789	1,479,443	1,367,688
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	731,128	738,216	679,463
PVTPL COMMONWEALTH BANK AUST 4.316% DUE 01-10-2048 BEO	160,000	181,464	120,029
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	945,000	945,000	696,313
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049	800,000	744,432	676,637
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000	599,526	491,477
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	1,600,000	1,587,040	965,258
PVTPL CREDIT AGRICOLE S A 2.811% DUE 01-11-2041 BEO	2,148,000	2,148,000	1,334,025
PVTPL CREDIT SUISSE AG FIXED 7.5% 12-31-2049 BEO	1,100,000	1,216,050	957,000
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	800,000	800,000	555,191
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	3,772,000	3,772,000	2,617,727
PVTPL CREDIT SUISSE GROUP AG 9.016% 11-15-2033	720,000	727,128	739,366
PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049	800,000	800,000	639,296
PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO	3,000,000	3,000,000	2,925,321
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO	900,000	900,000	725,625
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	1,895,152	2,436,632	2,074,632
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	2,800,000	2,790,704	1,888,004
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	915,000	911,962	616,973
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	2,800,000	2,798,964	1,726,539
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	1,700,000	1,699,371	1,048,256
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	225,000	224,917	138,740
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO	1,800,000	2,101,500	1,840,999
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,800,000	1,780,812	1,298,710
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,556,000	1,539,413	1,122,663
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000	788,608	510,432
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000	918,897	767,902
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	685,000	739,896	611,842
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000	1,163,436	1,071,840
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	1,736,778
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	290,000	397,336	275,680
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	220,000	183,469	171,996
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000	1,927,044	1,641,776
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030	500,000	497,760	424,176
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	1,485,000	1,485,000	1,598,595
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	940,000	966,989	1,011,905
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	1,147,000	1,013,262	752,371
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	903,701
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,155,000	1,661,055	1,087,473
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	3,000,000	2,997,060	2,351,514
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042	900,000	885,834	720,674
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042	825,000	828,539	660,618

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PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	3,372,820
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	100,000	102,250	83,663
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	700,000	704,840	644,113
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	2,600,000	2,577,458	2,222,954
PVTPL INDIAN RY FIN CORP LTD GLOBAL MEDIUM TER 3.249% DUE 02-13-2030 BEO	400,000	400,000	344,812
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	600,000	599,946	409,547
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	1,000,000	999,910	682,578
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	1,731,556
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052	4,000,000	3,998,680	2,819,370
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052	630,000	451,563	444,051
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3% DUE 05-15-2032/12-01-2021	1,215,000	1,202,680	929,597
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	6,532,438
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	901,583
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057	705,000	705,000	451,376
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	2,200,000	2,195,138	1,986,975
PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG 11-15-2038	1,100,000	1,054,625	1,051,250
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	1,020,000	934,505	784,196
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	3,420,000	3,059,985	2,629,363
PVTPL MAGALLANES INC 5.141% 03-15-2052	2,240,000	1,788,093	1,636,358
PVTPL MAGALLANES INC 5.141% 03-15-2052	614,000	563,674	448,538
PVTPL MAGALLANES INC 5.141% 03-15-2052	1,900,000	1,900,000	1,387,983
PVTPL MAGALLANES INC 5.141% 03-15-2052	730,000	620,620	533,278
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	2,450,000	2,450,000	1,783,055
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	3,700,000	3,362,360	2,692,777
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000	881,981	732,835
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	1,729,160
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	2,338,000	1,911,042	1,545,414
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061	1,000,000	992,170	616,033
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000	800,000	666,175
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000	470,275	432,043
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	2,610,168	2,816,732	2,595,034
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000	375,319	364,769
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,125,000	1,395,392	1,134,945
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000	900,000	695,033
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000	1,088,237	969,150
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030	1,800,000	1,800,000	1,570,194
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	1,000,000	997,670	752,205
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	1,937,560
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	440,000	432,936	414,451
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	470,000	470,000	486,722
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	231,182
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000	1,796,932	1,503,251
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,210,000	1,201,264	1,004,936
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000	895,059	609,355
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	500,000	498,390	418,474
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	300,000	301,844	274,893
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	882,776
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	169,636
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	480,000	480,000	407,126
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	4,933,000	5,146,464	4,198,304
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049	2,500,000	2,593,950	2,001,542
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	3,643,813
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000	5,578,661	4,345,868
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,078,601
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	474,347
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052	195,000	192,057	180,007
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052	240,000	238,882	233,263
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052	900,000	895,806	874,735
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000	600,865	557,271
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000	1,500,000	1,315,160
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000	1,997,220	1,879,176
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,632,000

NTESSE RETIREMENT INCOME PLAN

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

As of December 31, 2022

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EIN: 85-0097942

Plan #: 006

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PVTPL PHILLIPS 66 CO 4.68% DUE 02-15-2045 BEO	840,000	882,516	732,571
PVTPL PHILLIPS 66 CO 4.9% 10-01-2046 BEO	335,000	292,056	298,505
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	357,297	456,358	362,677
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000	1,053,788	1,256,897
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,004,903
PVTPL PT FREEPOR INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO	585,000	588,695	510,712
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028	2,100	723,011	523,020
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	2,680,000	2,680,000	1,742,666
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	1,545,000	1,179,225	1,004,634
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000	1,104,990	839,586
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	2,054,000	2,031,755	1,593,452
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	815,000	754,755	632,261
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	3,781,000	3,619,324	2,933,224
PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO	2,190,000	2,168,034	1,798,843
PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO	1,100,000	1,088,967	903,529
PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO	360,000	354,233	279,830
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO	420,000	412,486	327,770
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO	150,000	147,317	117,061
PVTPL SABAL TRAIL TRANSP 4.832% DUE 05-01-2048	980,000	978,829	820,425
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	2,200,000	2,200,000	1,755,982
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	1,558,968
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,305,112
PVTPL SEAGATE HDD CAYMAN 144A 9.625% DUE12-01-2032/11-30-2022	255,200	318,550	279,903
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000	1,737,015	1,566,164
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,240,000	2,231,273	1,661,023
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,265,000	2,283,587	1,679,562
PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	2,650,736	2,610,975	2,627,959
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO	3,500,000	3,498,005	2,280,202
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,409,568
PVTPL STANDARD CHARTERED PLC 7.767% DUE 11-16-2028/11-16-2022 BEO	1,700,000	1,700,000	1,804,263
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000	600,000	538,746
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,292,000	1,368,494	1,188,236
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	884,739
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 144A 3.29% DUE 06-03-2060/06-03-2020 REG	700,000	699,538	422,624
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG	770,000	769,784	569,506
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	2,200,000	2,199,230	1,570,424
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	835,000	834,708	596,047
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	2,688,714
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000	658,788	561,333
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	745,000	744,926	705,093
PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO	603,868	605,097	598,198
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048	203,606	203,852	201,387
PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024	240,000	236,400	236,418
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	2,098,256
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000	2,080,125	1,819,125
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	571,000	705,175	481,366
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000	1,000,000	847,767
PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049	1,900,000	1,900,000	1,610,250
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	4,179,000	4,179,000	2,888,036
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	290,000	290,000	200,414
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,589,780
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024	800,000	831,000	767,562
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000	4,788,384	4,725,694
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000	599,586	543,100
PVTPL XIAOMI BEST TIME INTL LTD 2.875% 07-14-2031	2,900,000	2,875,089	2,109,384
QATAR NATIONAL BANK (Q.P.S.C) TLA 06/10/2023	3,000,000	2,979,000	2,988,750
QATAR PETE BD 144A 3.3% 07-12-2051	890,000	890,000	656,375
QATAR PETE BD 144A 3.3% 07-12-2051	1,800,000	1,800,000	1,327,500
QUALCOMM INC 4.3% DUE 05-20-2047	570,000	566,117	493,380
QUALCOMM INC 4.3% DUE 05-20-2047	600,000	599,904	519,347
QUALCOMM INC 4.8% DUE 05-20-2045	1,595,000	1,747,049	1,505,753
QUALCOMM INC 4.8% DUE 05-20-2045	400,000	395,759	377,618

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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 6% 05-20-2053	3,025,000	3,134,014	3,234,066
QUALCOMM INC FIXED 4.65% DUE 05-20-2035	640,000	814,944	624,055
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	895,569
RAYMOND JAMES FINL INC 3.75% 04-01-2051	210,000	208,725	152,782
RAYTHEON 4.7% DUE 12-15-2041	235,000	277,267	213,021
RAYTHEON FIXED 3.03% DUE 03-15-2052	605,000	604,776	413,469
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	1,140,000	1,157,273	975,919
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	811,000	884,637	694,272
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,500,000	2,487,165	2,140,173
RAYTHEON TECHNOLOGIES CORP 4.875% CB 10-15-2040 USD	255,000	260,363	239,214
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	1,090,000	1,088,888	712,495
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	1,175,000	931,774	768,057
RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD	445,000	547,501	409,353
REALTY INCOME CORP 2.85% DUE 12-15-2032	75,000	79,392	61,053
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000	1,679,316	1,461,698
REGENCY CTRS CORP COM	5,600	350,902	350,000
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	154,637
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	400,398
REGENERON PHARMACEUTICALS INC COM	1,160	849,885	836,928
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000	2,351,795	2,115,705
REINSURANCE GROUP AMER INC COM NEW STK	7,482	1,036,909	1,063,117
RENAISSANCE RE HLDGS LTD COM	8,900	1,224,112	1,639,647
RENASAS ELECTRONICS CORP 2.17% 11-25-2026	900,000	871,074	772,930
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000	294,610	232,902
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000	464,481	341,633
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	325,000	360,526	331,435
RESMED INC COM	4,900	1,020,281	1,019,837
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000	1,561,181	1,396,644
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000	1,686,587	1,331,147
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000	271,780	244,825
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	230,000	278,387	206,263
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,410,389
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000	520,896	387,360
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	415,000	518,746	426,058
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000	835,075	667,169
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000	197,125	179,106
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,340,000	1,426,798	1,212,128
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	285,000	333,983	257,803
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,960,000	3,437,034	2,535,608
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	2,484,210
RIO TINTO FIN USA 5.2 DUE 11-02-2040	485,000	645,608	486,005
RIO TINTO FIN USA LTD 2.75% 11-02-2051	200,000	140,824	132,893
RIO TINTO FIN USA LTD 2.75% 11-02-2051	598,000	591,476	397,351
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	155,000	201,900	145,407
RLI CORP COM	3,300	427,346	433,191
ROGERS 5% DUE 03-15-2044	800,000	793,848	689,956
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	621,000	668,072	424,046
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000	1,483,890	1,024,266
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	460,000	526,125	349,242
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	618,000	637,048	476,060
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	905,000	931,986	697,143
ROMANIA(REP OF) 2.875% SNR MTN 13/04/42 EUR	2,600,000	3,020,989	1,563,961
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	3,000,000	3,013,740	2,723,826
ROYALTY PHARMA PLC 3.35% 09-02-2051	325,000	220,236	200,803
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	745,000	513,692	479,632
RPM INTL INC 5.25% DUE 06-01-2045	240,000	254,957	208,089
RUSSIAN FEDERATION 144A 5.25% 23/06/2047	200,000	112,250	82,400
RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD	200,000	112,250	86,700
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD	200,000	112,250	86,571
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD	400,000	224,500	164,800
RWJ BARNABAS HLTH 3.477% DUE 07-01-2049	730,000	535,411	533,820
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,140,000	1,161,796	1,020,864

NTESS RETIREMENT INCOME PLAN

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Plan #: 006

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S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000	1,738,510	1,277,669
S&P GLOBAL INC 3.25% DUE 12-01-2049	730,000	605,036	527,171
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	2,730,542
SALESFORCE INC COM USD0.001	5,900	766,276	782,281
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	900,000	895,032	646,505
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	220,000	165,055	158,035
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,345,000	1,013,053	888,195
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,295,000	1,291,387	855,177
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	1,225,000	1,214,997	834,366
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	1,563,928
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000	219,347	190,051
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052	1,700,000	1,690,531	1,347,917
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050	190,000	159,184	136,089
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	1,900,000	1,870,740	1,819,915
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000	1,159,754	1,126,190
SANDS CHINA LTD SR NT 2.8% 03-08-2027	600,000	581,244	513,858
SANTANDER UK GROUP FLTGT RT 2.896% DUE 03-15-2032	2,100,000	2,100,000	1,627,860
SANTANDER UK GROUP FLTGT RT 6.833% DUE 11-21-2026	2,600,000	2,600,000	2,630,372
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTGT1.673% 06-14-2027	1,700,000	1,700,000	1,447,421
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000	227,500	178,000
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000	1,292,070	1,166,919
SBA COMMUNICATIONS CORP COM USD0.01 CL A	5,640	1,728,526	1,580,948
SCHLUMBERGER LTD COM COM	46,400	2,431,973	2,480,544
SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031	181,000	180,745	141,282
SEMPRA 4% DUE 02-01-2048	2,470,000	2,715,639	1,943,497
SEMPRA 4% DUE 02-01-2048	450,000	367,497	354,078
SEMPRA 6% DUE 10-15-2039	165,000	174,530	167,959
SEMPRA 6% DUE 10-15-2039	654,000	723,535	665,728
SEMPRA 6% DUE 10-15-2039	2,600,000	3,172,858	2,646,625
SEMPRA ENERGY 3.4% 01-12-2018	300,000	274,470	278,848
SEMPRA ENERGY 3.8% DUE 02-01-2038	720,000	643,476	592,485
SERVICENOW INC COM USD0.001	3,430	1,429,983	1,331,766
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO	3,100,000	3,092,250	3,079,850
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,550,000	1,545,521	1,363,646
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	630,000	746,393	554,256
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	175,000	203,778	153,960
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	815,000	946,568	738,571
SHELL INTL FIN B V 2.875% DUE 11-26-2041	2,265,000	2,072,759	1,654,945
SHELL INTL FIN B V 3% DUE 11-26-2051	1,705,000	1,700,976	1,160,289
SHELL INTL FIN B V 3.125% DUE 11-07-2049	420,000	356,761	297,033
SHELL INTL FIN B V 3.25% DUE 04-06-2050	320,000	231,948	231,248
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000	1,074,340	722,651
SHELL INTL FIN B V 3.25% DUE 04-06-2050	805,000	854,977	581,734
SHELL INTL FIN B V 3.625% DUE 08-21-2042	718,000	626,703	581,199
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,315,000	1,260,427	1,064,452
SHELL INTL FIN B V 3.75% DUE 09-12-2046	1,370,000	1,491,823	1,088,206
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000	157,993	110,808
SHELL INTL FIN B V 4% DUE 05-10-2046	1,675,000	1,724,218	1,374,844
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000	6,048,290	5,000,327
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000	1,284,791	1,205,974
SHELL INTL FIN B V 6.375% DUE 12-15-2038	460,000	685,918	508,584
SHELL INTL FIN B V 6.375% DUE 12-15-2038	200,000	296,012	221,123
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	370,000	368,267	312,851
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	1,521,976
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	455,000	458,239	385,500
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	2,135,000	1,448,603	1,341,323
SHERWIN-WILLIAMS CO COM	5,700	1,310,999	1,352,781
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000	936,656	626,858
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	505,000	454,989	376,847
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	162,531
SIGNATURE BK NY N Y COM	3,300	449,666	380,226
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	500,000	473,682	365,772

NTES RETIREMENT INCOME PLAN

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

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SIMON PPTY GROUP L 4.25% DUE 10-01-2044	505,000	431,331	401,046
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	794,150
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	474,335
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	1,690,000	1,544,891	1,127,316
SKYWORKS SOLUTIONS INC COM	20,400	2,873,576	1,859,052
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	14,156	14,156	13,830
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	328,514
SOCIETE GENERALE 6.75% DUE 12-31-2049	900,000	965,250	805,905
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000	700,000	567,096
SOCIETE GENERALE SUB NT 144A DUE 12-18-2023/12-18-2023 BEO	1,000,000	1,076,250	989,819
South African rand - Cash Collateral Due to/from CCP Broker	1	1	1
SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048	1,873,000	1,850,528	1,527,849
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	1,110,000	1,107,403	813,111
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052	915,000	909,364	880,045
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	1,665,000	1,653,462	1,071,322
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	68,000	70,448	54,602
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	783,354
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	125,000	143,508	110,954
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	470,000	468,421	337,914
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	1,800,000	1,793,952	1,294,140
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	296,946
SOUTHERN CO 4.25% DUE 07-01-2036	1,195,000	1,214,879	1,049,516
SOUTHERN CO 4.4% DUE 07-01-2046	405,000	390,817	339,736
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	1,761,595
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000	2,494,125	2,009,228
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	552,362
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	535,000	532,088	414,632
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,007,517
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	440,000	463,811	332,174
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	706,079
SOUTHN CAL EDISON 4% DUE 04-01-2047	906,000	938,524	710,786
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000	736,921	539,982
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000	645,806	536,374
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000	1,388,939	1,053,936
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000	1,416,641	1,040,499
SOUTHN CAL EDISON 5.625% DUE 02-01-2036	320,000	409,242	312,521
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	799,331
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000	136,408	101,394
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	207,707
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,343,806
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000	446,903	381,682
SOUTHN CAL GAS 3.75 DUE 09-15-2042	101,000	99,971	79,484
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	350,000	426,269	271,006
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	940,000	936,494	1,033,809
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	500,000	425,360	384,534
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,555,000	1,536,359	1,589,988
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	2,005,000	2,848,607	2,328,828
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,315,000	1,328,537	871,565
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,800,000	1,793,502	1,193,017
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	190,000	188,908	144,237
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000	256,588	173,474
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000	3,949,560	3,083,979
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	680,000	616,131	505,055
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000	1,076,617	784,189
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	660,000	717,241	479,099
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	270,000	281,278	236,552
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	325,000	424,902	274,674
SPECTRA ENERGY 4.5% DUE 03-15-2045	305,000	268,244	253,091
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	414,904
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,595	2,427,187
SPECTRA ENERGY 4.5% DUE 03-15-2045	830,000	834,673	688,740
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000	1,973,792	1,912,895

NTESS RETIREMENT INCOME PLAN

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SPOTIFY TECHNOLOGY S A COM EURO.025	11,900	933,247	939,505
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000	700,000	644,581
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO	1,658	1,641	1,636
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051	140,000	97,177	92,790
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000	693,370	551,978
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	1,760,000	1,685,724	1,077,829
STARBUCKS CORP 4.5% DUE 11-15-2048	720,000	669,362	621,740
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,295,293
STARBUCKS CORP FIXED 4.45% 08-15-2049	90,000	88,432	77,052
STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO	793,970	791,985	781,727
STARWOOD PPTY TR INC SR NT 144A 4.375% 01-15-2027	1,400,000	1,400,000	1,225,106
STATE STR CORP FLTGT RT 8.366% DUE 12-29-2049	215,000	215,000	215,031
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	1,290,000	981,989	989,487
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000	2,984,880	2,840,132
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000	899,991	837,470
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	1,420,000	1,444,299	926,366
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	521,887
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	1,680,082
SUMITOMO MITSUI 2.13% DUE 07-08-2030	1,000,000	1,000,000	792,952
SUMITOMO MITSUI FINL GROUP INC 2.296% 01-12-2041	280,000	196,118	176,898
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	985,000	1,242,184	1,014,945
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,033,289
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,401,919
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000	187,058	153,524
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,485,000	1,495,175	1,261,108
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	285,000	243,319	242,913
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000	691,083	592,368
SUNOCO LOGISTICS 6.1% DUE 02-15-2042	410,000	476,453	377,904
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	525,000	459,858	443,813
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	982,000	1,049,858	830,141
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000	548,000	411,992
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000	1,247,054	835,419
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000	495,000	338,130
SUTTER HEALTH 4.091% DUE 08-15-2048	340,000	275,713	276,929
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,429,305
SYNCHRONY FINL COM	30,000	1,017,014	985,800
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000	697,088	696,857
SYNOPSIS INC COM	18,640	5,679,538	5,951,566
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000	1,160,075	993,141
SYSCO CORP 5.375% DUE 09-21-2035	285,000	373,111	278,788
SYSCO CORP FIXED 4.45% DUE 03-15-2048	320,000	275,270	264,200
SYSCO CORP FIXED 6.6% DUE 04-01-2050	230,000	301,776	252,334
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	1,047,000	1,063,617	772,860
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	2,025,000	1,797,561	1,494,786
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	805,000	591,829	550,384
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	4,060,000	3,982,086	2,775,849
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000	1,200,000	820,448
TAMPA ELEC CO 4.1% DUE 06-15-2042	765,000	860,587	625,426
TAMPA ELEC CO 4.3% DUE 06-15-2048	686,000	694,850	558,789
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,250,781
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,248,000	1,397,724	1,037,107
TAMPA ELEC CO 5% DUE 07-15-2052	210,000	209,740	192,989
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	2,915,816
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	362,000	396,245	263,881
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	716,816
TAMPA ELEC CO NT 3.45% 03-15-2051	290,000	292,926	204,062
TARGET CORP 3.625% DUE 04-15-2046	215,000	259,193	170,977
TARGET CORP 4.5% DUE 09-15-2032 BEO	440,000	427,143	429,132
TARGET CORP 6.5% DUE 10-15-2037	230,000	360,307	255,993
TARGET CORP FIXED 3.9% DUE 11-15-2047	410,000	525,896	336,448
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	270,000	435,526	316,215
TARGET CORP SR NT 2.95% 01-15-2052	655,000	510,290	453,381

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TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,226,517
TD SYNEX CORP 2.65% 08-09-2031	2,600,000	2,584,608	1,976,440
TEACHERS INS & 3.3% DUE 05-15-2050	704,000	703,064	490,539
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	2,006,717
TEACHERS INS & 4.27% DUE 05-15-2047	856,000	899,304	704,863
TEACHERS INS & 6.85% DUE 12-16-2039	106,000	129,797	117,250
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	175,000	190,876	138,443
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000	1,200,000	949,320
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	590,000	665,993	455,849
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000	187,258	154,525
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	150,000	173,312	115,894
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	2,884,000	3,012,841	2,330,355
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	1,075,000	1,147,247	868,631
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000	4,545,390	3,636,130
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000	1,000,000	842,178
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,265,000	1,510,167	1,065,356
TELUS CORP 4.6% DUE 11-16-2048	1,365,000	1,348,074	1,162,006
TELUS CORP TCN 3.4% 05-13-2032	925,000	922,345	792,471
TENCENT HLDGS LTD 2.88% DUE 04-22-2031	1,000,000	999,910	834,901
TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024	1,500,000	1,500,000	1,496,031
TESLA INC COM USD0.001	27,043	8,394,983	3,331,157
TETRA TECH INC NEW COM	3,689	524,855	535,606
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO	610,000	609,937	583,698
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	250,000	250,000	143,735
TEXAS INSTRS INC 2.7% 09-15-2051	895,000	888,798	619,825
TEXAS INSTRS INC 4.15% DUE 05-15-2048	170,000	171,073	151,101
TEXAS INSTRS INC 4.15% DUE 05-15-2048	300,000	393,364	266,649
TEXAS INSTRUMENTS INC COM	3,700	634,311	611,314
TEXAS ROADHOUSE INC COMMON STOCK	13,000	1,284,415	1,182,350
TEXTRON INC COM	31,800	1,999,358	2,251,440
THERMO FISHER 4.1% DUE 08-15-2047	775,000	739,877	679,149
THERMO FISHER CORP	2,630	1,380,163	1,448,315
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000	1,316,069	872,613
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	233,000	181,742	172,105
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	1,523,000	1,471,804	1,124,963
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	500,000	499,640	505,902
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	370,000	270,581	265,972
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	640,000	640,000	460,060
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	367,856
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	249,841
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000	883,498	707,883
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,930,000	3,274,603	2,565,448
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	700,464
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	1,835,215
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000	140,218	133,826
TIME WARNER CABLE 6.75% DUE 06-15-2039	560,000	578,659	531,255
TIME WARNER CABLE 6.75% DUE 06-15-2039	245,000	245,772	232,424
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000	1,123,884	1,035,532
TIME WARNER ENTMT 8.375% DUE 07-15-2033	293,000	339,420	326,516
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,114,389
TIME WARNER ENTMT 8.375% DUE 07-15-2033	280,000	420,325	312,029
TIMKEN CO COM	9,000	596,513	636,030
T-MOBILE USA INC 2.55% 02-15-2031	1,000,000	997,930	819,918
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	1,520,000	1,490,541	1,074,152
T-MOBILE USA INC 3.4% 10-15-2052	1,880,000	1,872,635	1,271,801
T-MOBILE USA INC 3.4% 10-15-2052	485,000	488,612	328,098
T-MOBILE USA INC 3.4% 10-15-2052	600,000	596,532	405,894
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG	380,000	333,541	328,012
T-MOBILE USA INC 3.6% 11-15-2060	1,490,000	1,501,011	992,071
T-MOBILE USA INC 3.6% 11-15-2060	5,700,000	5,685,465	3,795,173
T-MOBILE USA INC 3.6% 11-15-2060	1,100,000	1,110,329	732,402
T-MOBILE USA INC 3.875% 04-15-2030	1,800,000	1,787,004	1,634,778

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EIN: 85-0097942

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	435,000	434,936	373,272
T-MOBILE USA INC TMUS 3.3% 02-15-2051	3,685,000	3,559,794	2,460,666
T-MOBILE USA INC TMUS 3.3% 02-15-2051	1,175,000	1,127,347	784,609
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000	856,674	749,019
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000	1,079,746	851,762
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	289,381
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000	2,153,614	1,896,577
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,130,000	1,129,161	848,325
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	755,770
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	629,000	640,316	448,471
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	855,000	751,802	609,607
TOTAL CAP INTL 3.386% DUE 06-29-2060	565,000	565,000	396,503
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	525,939
TOTAL CAP INTL 3.461% DUE 07-12-2049	545,000	462,194	409,481
TRANE TECHNOLOGIES PLC COM USD1	15,600	2,566,752	2,622,204
TRANS UNION LLC TERM LOAN B DUE 12-01-2028 BEO	876,097	873,907	866,363
TRANSCANADA 4.625% DUE 03-01-2034	385,000	459,517	352,254
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000	1,723,552	1,463,912
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000	1,874,870	1,633,827
TRANSCANADA 4.875% DUE 05-15-2048	250,000	206,253	219,439
TRANSCANADA 4.875% DUE 05-15-2048	247,000	225,778	216,806
TRANSCANADA 5% DUE 10-16-2043	346,000	377,296	307,724
TRANSCANADA 5.6% DUE 03-31-2034	425,000	536,824	417,794
TRANSCANADA 5.85% DUE 03-15-2036	245,000	260,153	241,708
TRANSCANADA 6.2% DUE 10-15-2037	350,000	448,812	358,359
TRANSCANADA 7.625% DUE 01-15-2039	907,000	1,298,467	1,043,239
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000	2,194,016	2,004,481
TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	510,000	676,301	515,502
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	1,764,000
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,208,508
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	316,000	316,000	300,386
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000	762,000	720,090
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	410,000	407,032	342,910
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	520,000	441,516	434,910
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	435,229
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	360,000	424,843	307,140
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000	317,773	250,627
TRAVELERS COS INC 3.75% DUE 05-15-2046	210,000	165,142	164,474
TRAVELERS COS INC 4% DUE 05-30-2047	430,000	428,134	350,304
TRAVELERS COS INC 4% DUE 05-30-2047	365,000	454,872	297,351
TRAVELERS COS INC 4.1% 03-04-2049	190,000	239,527	155,687
TRAVELERS COS INC 4.3% 08-25-2045	455,000	511,032	389,515
TRAVELERS COS INC 4.3% 08-25-2045	508,000	616,717	434,888
TRAVELERS COS INC 5.35% DUE 11-01-2040	275,000	375,598	273,858
TRAVELERS COS INC 6.25% DUE 06-15-2037	350,000	450,383	379,562
TRAVELERS COS INC COM STK	8,000	1,352,201	1,499,920
TRAVELERS FIXED 2.55% DUE 04-27-2050	201,000	196,861	125,285
TRIMBLE INC COM TRIMBLE INC	14,500	744,034	733,120
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	89,000	89,000	62,050
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	195,000	172,946	135,952
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000	285,000	237,608
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	1,700,842
TSMC ARIZONA CORP 4.5% 04-22-2052	1,035,000	1,032,630	970,010
TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032	775,000	773,001	754,185
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	905,000	907,015	708,115
TSTAT 2022-1 LTD / TSTAT 2022-1 LLC 4.85420%07-20-2031	1,000,000	995,000	996,756
TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032	2,400,000	2,309,435	2,262,338
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	1,895,948
TYSON FOODS INC 5.1% 09-28-2048	315,000	303,695	292,650
TYSON FOODS INC 5.1% 09-28-2048	800,000	773,744	743,239
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033	520,000	520,000	541,663
UBS GROUP AG 3.875% 12-29-2049	1,885,000	1,885,000	1,575,203

NTES RETIREMENT INCOME PLAN

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

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UDR INC CORP 3.2% 01-15-2030	1,000,000	996,620	869,939
ULTA BEAUTY INC COM STK USD0.01	2,110	981,413	989,738
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000	900,000	904,219
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	890,000	878,501	578,872
UNILEVER CAP CORP 5.9% DUE 11-15-2032	310,000	421,256	333,919
UNION ELEC CO 2.625% DUE 03-15-2051	2,345,000	2,273,061	1,489,354
UNION ELEC CO 3.25% DUE 10-01-2049	1,480,000	1,544,144	1,055,593
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000	1,074,758	914,033
UNION ELEC CO 4.0% DUE 04-01-2048	405,000	315,288	327,547
UNION ELECTRIC CO 3.9% DUE 04-01-2052	900,000	897,786	727,949
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	405,000	298,465	312,482
UNION PAC CORP 3.2% DUE 05-20-2041	305,000	227,872	240,201
UNION PAC CORP 3.25% DUE 02-05-2050	335,000	254,359	243,711
UNION PAC CORP 3.25% DUE 02-05-2050	350,000	300,030	254,624
UNION PAC CORP 3.5% 02-14-2053	270,000	269,390	202,541
UNION PAC CORP 3.5% 02-14-2053	855,000	700,316	641,379
UNION PAC CORP 3.55% DUE 05-20-2061	865,000	939,956	633,299
UNION PAC CORP 3.55% DUE 08-15-2039	470,000	468,661	390,189
UNION PAC CORP 3.799% DUE 10-01-2051	700,000	704,989	559,246
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,918,000	2,479,554	2,273,672
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	690,000	567,368	537,640
UNION PAC CORP 3.875% DUE 02-01-2055	525,000	555,599	416,942
UNION PAC CORP 3.95% DUE 08-15-2059	320,000	357,717	251,521
UNION PAC CORP 3.95% DUE 08-15-2059	380,000	376,971	298,681
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	1,886,404
UNION PAC CORP 4.05% DUE 03-01-2046	365,000	422,944	300,163
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	392,722
UNION PAC CORP 4.375% DUE 09-10-2038	315,000	382,712	281,421
UNION PAC CORP 4.5% 09-10-2048	595,000	784,537	521,284
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	735,000	593,200	476,589
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000	1,720,370	1,491,368
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	1,023,000	764,495	663,335
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000	259,883	190,686
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000	1,349,844	1,115,015
UNION PAC CORP FIXED 4% DUE 04-15-2047	335,000	368,410	275,786
UNION PAC CORP FIXED 4% DUE 04-15-2047	230,000	271,179	189,346
UNION PAC CORP FIXED 5.15% DUE 01-20-2063	208,000	209,439	201,473
UNION PACIFIC CORP 3.375% 02-14-2042	345,000	329,627	275,146
UNION PACIFIC CORP 3.6% DUE 09-15-2037	990,000	996,719	840,357
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	517,447	517,447	418,433
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	1,769,981	1,765,945	1,744,423
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027	91,440	91,440	87,036
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000	1,690,106	1,762,297
United States dollar - Cash (externally held)	262,000	262,000	262,000
United States dollar - Cash Collateral Due to/from CCP Broker	(4,660,635)	(4,660,635)	(4,660,635)
United States dollar - Cash Collateral Due to/from CCP Broker	111,825	111,825	111,825
United States dollar - Futures initial margin	1,912,000	1,912,000	1,912,000
United States dollar - Invested cash	(0)	(0)	(0)
United States dollar - Invested cash	148,337	148,337	148,337
United States dollar - Invested cash	70,109	70,109	70,109
United States dollar - Invested cash	(0)	(0)	(0)
United States dollar - Variation Margin	110,397	110,397	110,397
United States dollar - Variation Margin	(72,436)	(72,436)	(72,436)
United States dollar - Variation Margin	400,869	400,869	400,869
United States dollar	-	-	-
United States dollar	-	-	-
United States dollar	-	-	-
United States dollar	-	-	-
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	481,000	483,243	318,061
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	28,500,000	24,922,106	23,699,531
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	2,100,000	2,011,082	1,746,281
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	16,100,000	13,861,544	13,388,156

NTES RETIREMENT INCOME PLAN

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UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	5,500,000	4,980,824	4,949,141
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000	11,790,778	11,544,770
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	30,300,000	11,318,672	11,555,968
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000	16,836,769	16,447,616
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	87,500,000	36,362,158	38,182,465
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	3,100,000	1,764,266	1,685,988
UNITED STATES TREAS BDS 1.875% 11-15-2051	7,506,000	7,179,364	4,802,081
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	24,300,000	17,714,480	17,300,461
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	900,000	790,906	794,391
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	7,220,000	6,796,790	6,372,778
UNITED STATES TREAS BDS 2% 11-15-2041	480,000	492,127	345,244
UNITED STATES TREAS BDS 2.0% 02-15-2052	1,760,000	1,620,852	1,235,850
UNITED STATES TREAS BDS 2.0% 02-15-2052	24,450,000	22,993,492	17,168,484
UNITED STATES TREAS BDS 2.0% 02-15-2052	13,362,000	9,579,290	9,382,629
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	33,217,000	35,229,898	25,148,902
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	2,000	2,669	1,624
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	19,700,000	18,676,667	15,932,375
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	3,705,000	3,532,204	2,996,419
UNITED STATES TREAS BDS 3.375 05-15-2044REG	1,000,000	908,356	888,008
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	60,000	58,705	33,687
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	1,237,500	1,156,243	694,789
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	2,133,300	2,051,263	1,282,230
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042	5,450,000	5,607,539	5,370,805
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042	825,000	831,272	813,012
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(4,848,000)	(4,044,154)	(4,027,059)
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	8,500,000	8,112,852	5,860,020
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	850,000	668,713	586,002
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	270,000	261,373	186,142
UNITED STATES TREAS BILLS TBILL 11-30-2023	8,840,000	8,470,166	8,475,871
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG	500,000	470,542	470,209
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	(2,990,000)	(2,604,385)	(2,600,950)
UNITED STS TREAS NTS 0.125% 07-15-2031	2,500,000	2,505,630	2,458,784
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	761,000	670,312	638,424
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	1,535,000	1,567,619	1,287,753
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	610,000	659,186	557,006
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000	1,381,827	1,269,244
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	889,184
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,350,000	1,401,088	1,109,132
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000	1,680,728	1,335,066
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	345,000	284,860	272,361
UNITEDHEALTH GROUP 3.75% 10-15-2047	500,000	462,723	400,617
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	3,148,233
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	700,000	722,895	550,941
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	2,046,352
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	83,989
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	210,000	196,715	178,159
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	1,721,688
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	1,733,636
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	455,000	394,310	394,402
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	539,089
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000	534,936	520,600
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	280,000	286,961	259,546
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000	914,986	820,352
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	310,000	278,972	293,016
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000	1,077,035	999,090
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	308,583	229,662
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	267,111	229,662
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000	2,656,288	2,249,672
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	1,295,000	1,285,171	1,401,178
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	250,000	267,420	270,498
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,525,000	2,574,105	2,759,638
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,000,000	1,976,400	2,185,852

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UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	875,000	864,675	956,310
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	650,000	850,883	727,896
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	695,000	962,951	778,289
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000	1,730,549	1,561,639
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	960,000	1,330,027	1,131,354
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	200,000	214,720	235,699
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	310,000	324,331	269,648
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	1,826,645
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	295,000	281,592	215,454
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	990,000	873,606	723,049
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	615,000	416,230	419,392
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	2,668,000	2,374,708	2,017,141
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,200,000	935,950	865,478
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	585,000	581,227	421,921
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000	710,297	629,619
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	4,767,112
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	255,000	277,754	229,361
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	1,545,217
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	2,500,000	2,477,500	2,320,750
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	1,695,000	1,674,451	1,573,468
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	395,000	400,878	366,678
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	1,000,000	990,200	940,022
UNITEDHEALTH GROUP INC COM	13,920	6,305,506	7,380,106
UNIV PA TRUSTEES 2.396% DUE 10-01-2050	445,000	445,000	280,628
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	2,376,193
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	475,000	394,763	397,693
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	842,969
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	677,746
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	530,000	530,000	431,259
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	965,000	799,081	785,217
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122	2,750,000	2,750,000	2,229,515
UNIVERSITY VA UNIV REVS REF-TAXABLE-GEN-SER B 2.584% 11-01-2051	860,000	860,000	560,476
UNUM GROUP 4% DUE 06-15-2029	550,000	547,982	498,023
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	3,733,000	4,019,477	3,373,636
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	89,083	89,974	86,179
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049	1,990,000	1,990,000	1,626,825
US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049	1,854,000	1,867,461	1,615,891
US TREAS BDS 4.375 DUE 05-15-2040 REG	2,350,000	2,431,061	2,459,330
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000)	(2,431,162)	(2,426,647)
US TREASURY N/B 2.375% 05-15-2029	(6,668,000)	(6,084,386)	(6,075,694)
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	1,916,680	1,916,680	1,891,207
UTD PARCEL SVC INC 4.875% DUE 11-15-2040	185,000	219,231	179,875
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	155,000	222,096	155,791
UTD STATES TREAS BD STRIPPED PRIN 0% 05-15-2052	50,880,000	16,283,459	16,498,146
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	1,751,924	1,321,951
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,258,000	2,398,176	1,753,728
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,605,000	1,808,737	1,246,560
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	1,290,000	1,403,245	1,065,564
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	15,000	18,342	12,390
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000	2,891,996	2,395,453
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	2,730,000	3,038,320	2,474,699
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	740,000	794,800	670,798
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,693	1,259,494
VA ELEC & PWR CO 3.8% DUE 09-15-2047	140,000	172,409	108,007
VA ELEC & PWR CO 4% DUE 11-15-2046	915,000	1,099,244	722,608
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	3,681,074
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	471,902
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000	1,496,497	1,315,209
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000	4,519,168	3,532,231
VA ELEC & PWR CO 6% DUE 05-15-2037	330,000	356,479	342,834
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	620,000	1,084,466	814,763
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	630,000	961,932	827,904

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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 6.875% DUE 11-10-2039	840,000	837,695	884,758
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000	2,397,791	2,183,152
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000	297,528	262,557
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000	906,478	797,186
VALERO ENERGY CORP COM STK NEW	14,734	1,599,524	1,869,155
VALERO ENERGY CORP NEW 3.65% 12-01-2051	580,000	573,229	412,542
VALERO ENERGY CORP NEW ISSUE 30YR	265,000	260,392	200,027
VEEVA SYS INC CL A COM CL A COM	9,000	1,546,477	1,452,420
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	1,974,636
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	516,947
VERIZON 2.65% DUE 11-20-2040	2,660,000	2,615,486	1,807,607
VERIZON 3.85% DUE 11-01-2042	1,610,000	1,350,703	1,284,131
VERIZON 3.85% DUE 11-01-2042	1,535,000	1,438,556	1,224,312
VERIZON 4% DUE 03-22-2050	900,000	900,000	710,217
VERIZON 4% DUE 03-22-2050	2,000,000	2,510,340	1,578,260
VERIZON 4.125% DUE 08-15-2046	1,110,000	1,312,174	887,365
VERIZON 4.272% DUE 01-15-2036	1,387,000	1,340,016	1,248,736
VERIZON 4.812% DUE 03-15-2039	193,000	155,006	177,414
VERIZON 4.812% DUE 03-15-2039	2,000,000	1,998,560	1,838,486
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	102,955
VERIZON 4.862% DUE 08-21-2046	3,970,000	3,356,633	3,583,642
VERIZON 4.862% DUE 08-21-2046	545,000	513,384	491,961
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	98,789
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,755,000	2,850,652	2,080,491
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	1,220,000	885,166	921,307
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	110,000	79,560	78,622
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,600,000	1,585,680	1,143,592
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000	1,484,835	1,055,342
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	3,642,000	3,648,144	2,562,370
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	3,324,000	3,396,295	3,056,512
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	7,432,000	8,015,176	7,376,330
VERIZON COMMUNICATIONS COM	95,100	4,341,031	3,746,940
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	1,575,000	1,562,211	1,095,597
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	290,000	175,372	182,248
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	4,299,000	3,949,106	2,640,318
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,145,000	812,836	703,225
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,796,000	1,652,746	1,103,050
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000	1,189,488	719,415
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	745,000	698,957	446,637
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	210,000	169,400	160,390
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	10,000	9,895	7,638
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	600,000	464,892	476,286
VERIZON FIXED 4.016% DUE 12-03-2029	459,000	446,754	430,950
VERTEX PHARMACEUTICALS INC COM	9,983	2,981,668	2,882,891
VERTIV HOLDINGS LLC COM USD0.0001	28,300	391,245	386,578
VIACOM INC NEW 4.375% DUE 03-15-2043	575,000	522,422	397,867
VIACOM INC NEW 5.25% DUE 04-01-2044	530,000	552,620	409,254
VIACOMCBS INC FIXED 4.95% DUE 01-15-2031	1,310,000	1,166,791	1,167,477
VIATRIS INC 4.0% 06-22-2050	1,315,000	1,238,932	814,775
VIATRIS INC SR NT 3.85% 06-22-2040	925,000	865,901	622,939
VIATRIS INC	64,200	646,106	714,546
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	1,000,000	997,710	951,917
VICI PPTYS LP SR NT 5.625% 05-15-2052	630,000	626,088	557,279
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	3,000,000	2,993,490	1,988,187
VISA INC 2.7% DUE 04-15-2040	725,000	739,820	552,917
VISA INC 3.65% 09-15-2047	183,000	199,452	151,068
VISA INC 4.15% DUE 12-14-2035	225,000	224,696	213,235
VISA INC 4.3% DUE 12-14-2045	541,000	562,023	496,723
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	1,836,315
VISA INC 4.3% DUE 12-14-2045	1,545,000	1,853,446	1,418,553
VISTRA CORP COM USD0.01	41,955	967,191	973,356
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,770,000	2,030,243	1,357,779

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2022

* 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 4.25% DUE 09-17-2050 REG	2,700,000	2,689,848	2,071,188
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,430,000	1,284,902	1,147,859
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000	3,694,960	3,210,794
VODAFONE GROUP PLC 5% DUE 05-30-2038	235,000	302,201	217,311
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000	886,743	771,357
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	1,410,000	1,414,832	1,249,374
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	525,000	644,644	442,563
VORNADO RLTY L P NT 3.4% 06-01-2031	925,000	921,180	689,924
VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	1,741,000	1,723,733	1,622,703
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	450,236
WA GAS LT CO 3.796% DUE 09-15-2046	190,000	187,203	141,898
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	315,000	431,582	318,996
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	95,000	88,146	92,588
WALMART INC 2.5% DUE 09-22-2041 BEO	1,085,000	1,085,000	795,278
WALMART INC NT 2.65% 09-22-2051	1,570,000	1,564,191	1,068,927
WASHINGTON UNIV 3.524% DUE 04-15-2054	465,000	373,395	368,498
WASHINGTON UNIV 3.524% DUE 04-15-2054	710,000	710,000	562,653
WASTE CONNECTIONS 3.05% DUE 04-01-2050	270,000	272,894	185,219
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	730,000	719,820	483,177
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	450,000	436,149	336,104
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	625,000	618,738	393,937
WASTE MGMT INC DEL FIXED 4.15% 07-15-2049	140,000	156,878	122,047
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	386,707
WELLPOINT INC 5.1% DUE 01-15-2044	375,000	359,666	355,705
WELLPOINT INC 5.1% DUE 01-15-2044	837,000	847,385	793,934
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	2,371,367
WELLPOINT INC 5.95% DUE 12-15-2034	550,000	645,749	575,778
WELLPOINT INC 6.375% DUE 06-15-2037	145,000	152,153	155,758
WELLS FARGO & CO 3.9% DUE 05-01-2045	572,000	600,094	442,503
WELLS FARGO & CO 4.4% DUE 06-14-2046	490,000	365,117	393,902
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000	773,814	602,911
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	1,607,764
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000	12,322,440	10,112,669
WELLS FARGO & CO 4.75% DUE 12-07-2046	495,000	442,644	417,148
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,299,513
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	1,732,684
WELLS FARGO & CO 4.9% DUE 11-17-2045	775,000	754,928	671,415
WELLS FARGO & CO 5.375% DUE 11-02-2043	900,000	906,632	841,688
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	9,819,697
WELLS FARGO & CO 5.606% DUE 01-15-2044	240,000	210,816	233,100
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	1,270,000	1,156,053	1,126,604
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	3,908,000	4,852,167	3,466,746
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	1,650,000	2,143,691	1,463,698
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	4,000,000	4,000,000	2,856,512
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	6,835,000	6,408,213	4,881,065
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000	1,241,400	1,058,890
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	4,946,000	4,953,693	4,189,816
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	963,991
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	6,490,000	6,289,993	5,526,459
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	2,825,000	2,825,000	2,405,585
WELLS FARGO CO 3.9% 12-31-2049	1,720,000	1,720,000	1,505,456
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	993,792
WESTAR ENERGY INC 4.1% DUE 04-01-2043	1,235,000	1,360,463	1,019,307
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	350,000	344,215	243,824
WESTERN ALLIANCE BANCORPORATION COM	7,000	401,732	416,920
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	865,000	838,375	515,510
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,325	2,736,890
WESTPAC BKG 2.963% DUE 11-16-2040	845,000	823,981	562,427
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	270,000	241,631	221,921
WESTPAC BKG CORP NT 3.02% 11-18-2036	1,183,000	1,183,000	884,462
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	255,000	158,169	169,278
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	515,000	515,000	341,876

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WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	3,500,000	3,828,000	3,195,769
WEYERHAEUSER CO SR NT 4% 03-09-2052	545,000	535,631	414,439
WI ENERGY CORP FLTG RT 6.71864% DUE 05-15-2067	847,000	431,970	708,549
WI TREASURY SEC 4.0% 11-15-2032	10,170,000	10,640,704	10,416,305
WILLIAMS COS INC 5.3% DUE 08-15-2052	355,000	347,962	319,516
WILLIAMS COS INC 5.3% DUE 08-15-2052	190,000	189,913	171,009
WILLIAMS COS INC 5.75% DUE 06-24-2044	568,000	643,815	543,889
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	245,000	217,773	215,083
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	870,000	890,994	763,765
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	420,000	515,285	383,050
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	775,000	787,198	741,067
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000	1,548,576	1,540,276
WILLIS N AMER INC 3.875% DUE 09-15-2049	370,000	412,851	264,341
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	410,800
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	800,000	985,094	671,279
WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG	185,000	184,747	117,221
WILLSCOT MOBILE MINI HLDGS CORP COM USD0.01	11,400	530,967	514,938
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051	930,000	928,317	599,790
WORKDAY INC CL A COM USD0.001	2,200	354,193	368,126
WRKCO INC 3% DUE 06-15-2033	995,000	951,817	793,616
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	632,970
WYETH 6% DUE 02-15-2036	3,510,000	4,466,613	3,765,211
WYETH 6% DUE 02-15-2036	425,000	496,013	455,902
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,557,000	1,836,261	1,680,437
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,087,998
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	483,256
XCEL ENERGY INC COM	13,300	976,804	932,463
XYLEM INC COM	4,800	535,220	530,736
YALE NEW HAVEN 2.496% DUE 07-01-2050	140,000	84,465	84,273
YALE UNIV 1.482% DUE 04-15-2030/06-09-2020 REG	410,000	410,000	329,216
YALE UNIV 2.402% DUE 04-15-2050	335,000	335,000	214,549
YUM BRANDS INC COM	7,900	1,024,811	1,011,832
ZEBRA TECHNOLOGIES CORP CL A	7,471	2,339,356	1,915,639
ZOETIS INC 4.7 02-01-2043	600,000	768,873	542,253
ZOETIS INC 4.7 02-01-2043	900,000	898,794	813,380
ZOETIS INC COM USD0.01 CL 'A'	6,400	1,100,721	937,920
ZOETIS INC FIXED 4.45% DUE 08-20-2048	700,000	692,132	606,856
		5,484,789,707	5,296,012,329