Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [X]

D Check box if filing under:
- [X] 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
OWENS CORNING MERGED RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/31/1943

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)
OWENS CORNING

ONE OWENS CORNING PARKWAY
TOLEDO, OH 43659-1000

2b Employer Identification Number (EIN) 43-2109021

2c Plan Sponsor's telephone number 419-248-8000

2d Business code (see instructions) 327210

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.	10/14/2023	PHILIP CASTROGIOVANNI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	9465
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	3104
a(2) Total number of active participants at the end of the plan year	**6a(2)**	2725
b Retired or separated participants receiving benefits	**6b**	2354
c Other retired or separated participants entitled to future benefits	**6c**	3336
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	8415
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	779
f Total. Add lines **6d** and **6e**	**6f**	9194
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	3
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 1B 1C

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

(1)	[ ]	Insurance
(2)	[ ]	Code section 412(e)(3) insurance contracts
(3)	[X]	Trust
(4)	[ ]	General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	[X]	Insurance
(2)	[ ]	Code section 412(e)(3) insurance contracts
(3)	[X]	Trust
(4)	[ ]	General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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_____

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

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2022

2 Assets:

a Market value	**2a**	815241372
b Actuarial value	**2b**	801948301

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	2852	357271493	357271493
b For terminated vested participants	3509	99663686	99663686
c For active participants	3104	189613503	190679651
d Total	9465	646548682	647614830

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**	5.36 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	2931768
b Expected plan-related expenses	**6b**	4724000
c Total (line 6a + line 6b)	**6c**	7655768

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

09/27/2023
Date

MICHAEL GIBBONS
Type or print name of actuary

23-06845
Most recent enrollment number

AON CONSULTING, INC.
Firm name

847-295-5000
Telephone number (including area code)

MSC 17755, AON, P.O. BOX 1447
LINCOLNSHIRE, IL 60069
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)		124331862
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		4014267
9	Amount remaining (line 7 minus line 8)		120317595
10	Interest on line 9 using prior year's actual return of 4.54 %		5462419
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.53 %		
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		4000000
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	121780014

Part III Funding Percentages

14	Funding target attainment percentage	14	105.02 %
15	Adjusted funding target attainment percentage	15	123.83 %
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	100.73 %
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
			Totals ► 18(b)		18(c)

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	
b Contributions made to avoid restrictions adjusted to valuation date.	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	0

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:	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**	63

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**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	
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**	7655768
b Excess assets, if applicable, but not greater than line 31a	**31b**	7655768

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	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**	

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**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	**B** Three-digit plan number (PN) ▶
OWENS CORNING MERGED RETIREMENT PLAN	001

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
OWENS CORNING	43-2109021

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

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

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

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

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

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

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

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

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

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

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

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

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

FIDELITY INSTITUTIONAL ASSET MGT.

04-3532603

(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 50	NONE	414500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	338084	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

AON CONSULTING

22-2232264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	274304	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

RYAN LABS ASSET MANAGEMENT

47-3503928

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	244544	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

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?
21 50	TRUSTEE	212964	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

WILSHIRE ASSOCIATES INCORPORATED

95-2755361

(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?
17 50	NONE	160000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

SUN LIFE INVESTMENT MGT. US, INC.

68-0635051

(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 50	NONE	119923	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

OC SALES, LLC

43-2109021

(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?
14 50	AFFILIATE OF PLAN SPONSOR	106262	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MACQUARIE INVESTMENT MANAGEMENT

23-2859590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51 68	NONE	104657	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	74675	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

AMERICAN EXPRESS ASSET MANAGEMENT

41-1533211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	73285	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THREE PEAKS CAPITAL MANAGEMENT

56-2355177

(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 50 51	NONE	69754	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PLANTE & MORAN PLLC

38-1357951

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	20000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	9734	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name: PLANTE & MORAN PLLC
b EIN: 38-1357951
c Position: AUDITOR
d Address: 3434 GRANITE CIRCLE
TOLEDO, OH 43617
e Telephone: 419-843-6000

Explanation: THE CHANGE WAS MADE AFTER A ROUTINE REQUEST FOR PROPOSAL.

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

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: BLACKROCK MSCI ACWI EX-U.S. FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-3112180-000	C	61871408

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 3000 INDEX FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-3302956-001	C	33664555

a Name of MTIA, CCT, PSA, or 103-12 IE: U.S. DEBT INDEX FUND E

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-3149397-001	C	54214279

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MONEY MARKET FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-3112180-000	C	201

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

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	3977031

a Name of MTIA, CCT, PSA, or 103-12 IE: REAL ESTATE MULTI-STRATEGY FUND A

b Name of sponsor of entity listed in (a): COHEN & STEERS CAPITAL MANAGEMENT, INC.

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)
13-3353336-000	C	24598655

a Name of MTIA, CCT, PSA, or 103-12 IE: WELLS FARGO EMERG. MKTS. EQU. FUND

b Name of sponsor of entity listed in (a): WELLS CAPITAL MANAGEMENT, INC.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-2081287-000	C	0

a Name of MTIA, CCT, PSA, or 103-12 IE: LIGHTHOUSE GLOBAL LONG/SHORT FUND L

b Name of sponsor of entity listed in (a): LIGHTHOUSE INVESTMENT PARTNERS, LLC

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)
20-3528185-000	C	20858464

a Name of MTIA, CCT, PSA, or 103-12 IE: WEATHERLOW OFFSHORE FUND II LTD.

b Name of sponsor of entity listed in (a): EVANSTON CAPITAL MANAGEMENT, LLC

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)
98-0464288-000	C	19652365

a Name of MTIA, CCT, PSA, or 103-12 IE: SLC MANAGEMENT U.S. INV. GRADE

b Name of sponsor of entity listed in (a): SUN LIFE CAPTIAL MANAGEMENT U.S. LLC

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)
68-0635051-001	C	32932230

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

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	237445	
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	7036091	4770780
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3191019	29568
(2) U.S. Government securities	1c(2)	82211961	79434189
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	18033454	12954944
(B) All other	1c(3)(B)	285934701	184494781
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	54142353	37452071
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	319976811	251769188
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	34726738	25836100
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	14335315	6360485

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	819825888	603102106
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	448680	217875
i Acquisition indebtedness	1i		
j Other liabilities	1j	4135836	1648014
k Total liabilities (add all amounts in lines 1g through1j)	1k	4584516	1865889
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	815241372	601236217

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)		
(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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	18174	
(B) U.S. Government securities	2b(1)(B)	2928413	
(C) Corporate debt instruments	2b(1)(C)	10608283	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	92663	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		13647533
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	568150	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1737724	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		2305874
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	536432324	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	582168658	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-45736334
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-86677235	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-86677235

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-30086075
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-5628361
c Other income	2c		56969
d Total income. Add all **income** amounts in column (b) and enter total	2d		-152117629
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	57486664	
(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)		57486664
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)	298155	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	1368617	
(4) Other	2i(4)	2734090	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		4400862
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		61887526
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-214005155
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

(1) [X] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: GJC CPA'S & ADVISORS **(2)** EIN: 87-4342306

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**4e**	X		15000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
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 479494.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

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): 25-1442864

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** 222

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

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

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (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

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 24.6 % Investment-Grade Debt: 63.0 % High-Yield Debt: 6.3 % Real Estate: 0.0 % Other: 6.1 %

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation_____

OWENS CORNING MERGED RETIREMENT PLAN

FINANCIAL STATEMENTS
(With Supplementary Information)

December 31, 2022 and 2021



OWENS CORNING MERGED RETIREMENT PLAN

CONTENTS

INDEPENDENT AUDITOR'S REPORT	1
FINANCIAL STATEMENTS:	
Statements of Net Assets Available for Benefits	6
Statements of Changes in Net Assets Available for Benefits	7
NOTES TO FINANCIAL STATEMENTS	8
SUPPLEMENTARY INFORMATION:	
Schedule of Assets (Held at End of Year)	23
Schedule of Reportable Transactions	24
Schedule of Assets (Held at End of Year by The Northern Trust Company)	Appendix A
Schedule of Assets (Acquired and Disposed of Within Year)	Appendix B

GJC

CPAs | ADVISORS

INDEPENDENT AUDITOR'S REPORT

October 13, 2023

To the Investment Review Committee
Owens Corning

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2022 Financial Statements

We have performed an audit of the financial statements of the Owens Corning Merged Retirement Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) ("ERISA Section 103(a)(3)(C) audit"). The financial statements comprise the statement of net assets available for benefits as of December 31, 2022, and the related statement of changes in net assets available for benefits for the year then ended, as well as the related notes to the financial statements (collectively, the "2022 financial statements").

The Plan's management, having determined it is permissible in the circumstances, has elected to have the audit of the Plan's 2022 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 ("DOL") Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the Plan ("investment information") by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA ("qualified institution").

The Plan's management has obtained a certification from a qualified institution as of, and for the year ended, December 31, 2022, stating that the certified investment information, as described in Note D to the financial statements, is complete and accurate.

Bank America Tower
110 N. Wacker Drive
Suite 2500
Chicago, Illinois 60606
Tel: (872) 465-1330
Fax: (833) 452-2727

PNC Center
201 E. Fifth Street
Suite 1900-1239
Cincinnati, Ohio 45202
Tel: (513) 766-9415
Fax: (833) 452-2727

Buhl Building
535 Griswold Street
Suite 1200
Detroit, Michigan 48226
Tel: (313) 965-2655
Fax: (833) 452-2727

An Independent Member of the BDO Alliance USA

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Opinion on the 2022 Financial Statements

In our opinion, based on our audit and on the procedures performed as described in the "Auditor's Responsibilities for the Audit of the 2022 Financial Statements" section:

- The amounts and disclosures in the accompanying 2022 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 ("U.S. GAAP").

- The information in the accompanying 2022 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 the Plan's management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion on the 2022 Financial Statements

We conducted our audit in accordance with auditing standards generally accepted in the United States of America ("U.S. GAAS"). Our responsibilities under those standards are further described in the "Auditor's Responsibilities for the Audit of the 2022 Financial Statements" section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the 2022 Financial Statements

The Plan's management is responsible for the preparation and fair presentation of the financial statements in accordance with U.S. GAAP, 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 available to be issued.

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Responsibilities of Management for the 2022 Financial Statements (continued)

The Plan's 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 2022 Financial Statements

Except as described in the "Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2022 Financial Statements" 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 U.S. 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 U.S. GAAS:

- We exercise professional judgment and maintain professional skepticism throughout the audit.

- We identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and we 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.

- We 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.

- We evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, and we evaluate the overall presentation of the financial statements.

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Auditor's Responsibilities for the Audit of the 2022 Financial Statements (continued)

- We conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the 2022 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 U.S. GAAP.

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 U.S. GAAP.

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

2022 Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) as of December 31, 2022, and assets (acquired and disposed of within year) and reportable transactions for the year then ended, are presented for the purposes of additional analysis and are not a required part of the financial statements, but are supplementary information required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to, or derived from, the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with U.S. 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 their form and content, are presented in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

2022 Supplemental Schedules Required by ERISA (continued)

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 DOL'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).

Auditor's Report on the 2021 Financial Statements

Predecessor auditors performed an audit of the financial statements of the Plan as of, and for the year ended, December 31, 2021 (collectively, the "2021 financial statements"). In accordance with ERISA Section 103(a)(3)(C), pursuant to 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA, the audit of the 2021 financial statements did not extend to any statements or information related to assets held for investment of the Plan that were certified by a qualified institution. Their report, dated October 10, 2022, indicated that (a) the amounts and disclosures in the 2021 financial statements, other than those agreed to, or derived from, the certified investment information, were presented fairly, in all material respects, in accordance with U.S. GAAP, and (b) the information in the 2021 financial statements related to assets held by, and certified to by, a qualified institution agreed to, or was 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). Their report also indicated that the form and content of the 2021 supplemental schedules, other than the information in the 2021 supplemental schedules that agreed to, or was derived from, the certified investment information, were presented, in all material respects, in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA, and the information in the 2021 supplemental schedules related to assets held by, and certified to by, a qualified institution agreed to, or was 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).

GJC CPAs & Advisors

Cincinnati, Ohio

OWENS CORNING MERGED RETIREMENT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31, 2022 and 2021

	2022	2021
Assets:		
Investments at fair value (Note D):		
U.S. government, state, municipal, and corporate debt securities	$ 276,883,914	$ 386,180,116
Common stocks	37,452,071	54,142,353
Registered investment companies	25,836,100	34,726,738
Interest-bearing cash	29,568	3,191,019
Foreign debt securities	6,360,485	14,335,315
Total Investments at Fair Value	**346,562,138**	**492,575,541**
Investments measured at net asset value (Note D):		
Common and collective trust funds	178,326,129	230,841,365
Limited liability companies	32,932,230	40,398,807
Pooled investment funds	40,510,829	48,736,639
Total Investments Measured at Net Asset Value	**251,769,188**	**319,976,811**
Total Investments	**598,331,326**	**812,552,352**
Receivable from broker for securities sold	999,232	3,368,831
Non-interest-bearing cash	-0-	237,445
Accrued interest and dividends receivable	3,565,415	3,447,757
Other accrued income	206,133	219,503
Total Assets	**603,102,106**	**819,825,888**
Liabilities:		
Payable to broker for securities purchased	1,540,022	4,135,836
Accrued administrative expenses	217,875	448,680
Non-interest-bearing cash overdraft	107,992	-0-
Total Liabilities	**1,865,889**	**4,584,516**
Net Assets Available for Benefits	**$ 601,236,217**	**$ 815,241,372**

See notes to financial statements.

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

For the Years Ended December 31, 2022 and 2021

	2022	2021
Additions:		
Interest and dividend income	$ 15,953,407	$ 14,734,768
Other investment income	17,906	102,028
Net realized and unrealized appreciation in fair value of investments	-0-	22,029,142
Total Additions	**15,971,313**	**36,865,938**
Deductions:		
Net realized and unrealized depreciation in fair value of investments	168,088,942	-0-
Benefit payments to participants	57,486,664	66,753,878
Administrative expenses	4,400,862	327,662
Total Deductions	**229,976,468**	**67,081,540**
Change in Net Assets Available for Benefits	**(214,005,155)**	**(30,215,602)**
Net Assets Available for Benefits, Beginning of Year	815,241,372	845,456,974
Net Assets Available for Benefits, End of Year	**$ 601,236,217**	**$ 815,241,372**

See notes to financial statements.

NOTES TO FINANCIAL STATEMENTS

December 31, 2022 and 2021

NOTE A — DESCRIPTION OF THE PLAN

The following brief description of the Owens Corning Merged Retirement Plan (the "Plan") is provided for general informational purposes only. Participants should refer to the Plan document and amendments for more details regarding the Plan.

General

The Plan is a noncontributory, defined benefit pension plan covering certain employees of Owens Corning and certain subsidiaries (collectively, the "Company"). The Plan was created by a merger, effective January 1, 1996, of the Owens Corning Hourly Employees' Retirement Plan, the Owens Corning Retirement Benefits Plan, and the Owens Corning Cash Balance Plan (formerly known as the "Owens Corning Salaried Employees' Retirement Plan"). The Plan consists of three separate benefit structures (collectively, the "Benefit Parts"), which contain, with some minor modifications, the provisions contained in the aforementioned three plans prior to the merger. The Plan is closed to new entrants. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

Eligibility

Hourly Employees Retirement Plan Benefit Part

This Benefit Part covers Plan participants within certain designated groups of hourly employees of the Company and its participating affiliates. Hourly employees covered under this Benefit Part became participants in the Plan on January 1 or July 1 following completion of one year of employment in which the employee had at least 1,000 hours of vesting service.

Retirement Benefits Plan Benefit Part

This Benefit Part covers Plan participants within certain designated groups of hourly employees of the Company who are not covered under the Hourly Employees Retirement Plan Benefit Part described above. Employees covered under this Benefit Part became participants in the Plan on January 1 or July 1 following completion of one year of employment in which the employee had at least 1,000 hours of vesting service.

Cash Balance Plan Benefit Part

This Benefit Part covers substantially all Plan participants who are salaried employees of the Company, as well as Plan participants who are corporate hourly employees or who are in certain other designated groups of hourly employees. Eligible employees became participants under this Benefit Part upon commencement of employment with the Company.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits

Hourly Employees Retirement Plan Benefit Part

Normal retirement benefits consist of annuities payable monthly to all qualified participants who retire at or after age 65. At most locations, the amount of the annuity is equal to a fixed benefit level for the associated plant rate group, multiplied by the total years of credited service. At certain locations, the normal monthly retirement benefits are equal to the greatest of the following:

- The participant's accrued benefits as of December 31, 1994, plus a fixed-dollar benefit level for the associated plant rate group, multiplied by the years of credited service after December 31, 1994
- A fixed-dollar benefit level for the associated plant rate group, multiplied by the total years of credited service
- $15 times all years of credited service

Early retirement benefits are available to certain classes of participants with 10 or more years of vesting service who retire within 10 years of the Social Security normal retirement age. With respect to other classes of participants, early retirement benefits are available to individuals who have attained at least age 55 and who have 10 or more years of vesting service. Depending upon age at retirement, these benefits vary from 65 percent to 100 percent of normal retirement benefits.

Benefit options upon retirement are available, which guarantee annuity payments for various periods and can provide for continued payments to designated survivors in the event of a participant's death. Participants may also elect a lump-sum distribution of benefits. For some participants, the lump-sum form is only payable on the portion of the benefit earned prior to 1995. Lump-sum distributions are valued using interest rates based on the annual rate of interest on 30-year Treasury securities and 1994 Group Annuity Reserving Tables.

Vested termination benefits are payable to qualified participants who terminate employment with the Company after five or more years of vesting service. The benefit is payable in the form of an annuity, which commences at age 65, or a reduced benefit that is available after age 55. Participants may also elect a lump-sum distribution of benefits. For some participants, the lump-sum form is only payable on the portion of the benefit earned prior to 1995.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits (continued)

Hourly Employees Retirement Plan Benefit Part (continued)

Lump-sum distributions are calculated using interest rates and mortality tables prescribed by the Pension Benefit Guaranty Corporation ("PBGC") and are actuarially reduced if paid prior to a certain age, which varies according to the covered employee group.

Death, prior to retirement, of an active participant with at least five years of vesting service qualifies an eligible spouse or an orphan to receive an annuity equal to 50 percent of the accrued benefit at date of death, reduced by the appropriate early retirement factors.

Retirement Benefits Plan Benefit Part

Normal retirement benefits consist of annuities payable monthly to all qualified participants who retire at or after age 65. This Benefit Part provides a fixed-dollar benefit, with amounts varying by participant group, for each year or service subsequent to December 31, 1976.

For married participants, unless otherwise elected, the actuarial equivalent of these same benefits is paid in the form of a reduced annuity for the life of the participant, with a 50 percent survivor annuity payable to the participant's spouse, unless other options are chosen.

In the event of permanent and total disability, participants with five or more qualified years of service are eligible for disability benefits comparable to the normal retirement benefits described above.

Death, prior to retirement, of an active participant with at least five years of service qualifies an eligible spouse to receive an annuity when the participant would have reached age 65 that is equal to 50 percent of the accrued benefit at date of death.

Vested benefits are payable to qualified participants who terminate employment with the Company after five or more years of vesting service. The benefit is payable in the form of an annuity, which commences at age 65, and is computed in the same manner as the normal retirement benefit described above.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits (continued)

Cash Balance Plan Benefit Part

Under this Benefit Part, a participant's accrued benefit is equal to the greater of that person's accrued benefit determined under the terms of the prior Owens Corning Salaried Employees' Retirement Plan as of December 31, 1995 (the "Grandfathered Benefit") or the balance in that person's notional cash balance account. On and after December 31, 1995, no further benefits will accrue under the benefit formula contained in the Owens Corning Salaried Employees' Retirement Plan (the "Prior Formula"). Instead, certain credits will be made each month to participants' cash balance accounts, and these accounts will be credited with interest at a prescribed rate until payment of benefits commences. However, the Grandfathered Benefits of those participants who were at least age 40 and completed at least 10 years of vesting service as of the date their participation in the Owens Corning Cash Balance Plan began will be calculated as though the participants had continued to accrue benefits under the Prior Formula through the earlier of their termination of employment or the end of the five-year period after their participation in the Owens Corning Cash Balance Plan began. The vesting requirement for this Benefit Part is three years.

Upon termination of employment, or at any time thereafter, participants are eligible for the higher of their Grandfathered Benefit or their cash balance account in a single lump-sum. Lump-sum distributions are valued using interest rates based on the annual rate of interest on 30-year Treasury securities and 1994 Group Annuity Reserving Tables. Also available are benefit options that guarantee annuity payments for various periods and can provide for continued payments to designated survivors in the event of a participant's death. Distributions of a participant's Grandfathered Benefit will be actuarially reduced according to tables contained in this Benefit Part if made prior to a certain age, which is dependent on the participant's year of birth.

On August 31, 2009, the Company elected to freeze additional pay and transition credits related to the Owens Corning Cash Balance Plan, which was effective as of January 1, 2010.

Contributions

The Company maintains a funding standard account with annual contributions to the Plan determined on an actuarial basis, but in no instance below the minimum required by Section 412 of the Internal Revenue Code (the "Code"). All contributions to the Plan are made by the Company. No voluntary participant contributions are allowed.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Funding Policy

The Company's policy is to fund at least the minimum amount required by ERISA; however, the Company periodically makes discretionary contributions. The Company has met the ERISA minimum required contributions for the years ended December 31, 2022 and 2021 through a combination of cash contributions and the application of available funding balances.

Administration

The Company's Investment Review Committee is the Plan administrator responsible for general administration of the Plan for the exclusive benefit of the Plan's participants and their beneficiaries, subject to the specific terms of the Plan. Assets of the Plan are held and administered by The Northern Trust Company ("Northern Trust"), the Plan's trustee. It is Northern Trust's responsibility to invest Plan assets as provided in the trust agreement.

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Investments

The Plan's investments are stated at fair value. Fair value is defined as 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 (an exit price).

The Plan's investments are valued as follows:

- Common stocks represent equity securities that are traded on organized exchanges or regulated over-counter-markets, which provide readily observable market prices.

- Shares of registered investment companies are valued at quoted market prices, which represent the net asset value of shares held by the Plan as of the end of the year.

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Investments (continued)

- U.S. government, state, municipal, and corporate debt securities and foreign debt securities are valued using quoted market prices and other market data for the same or comparable instruments and transactions in establishing the prices, discounted cash flow models, and other pricing models. These models are primarily industry-standard models that consider various assumptions, including time value and yield curve, as well as other relevant economic measures.

- Interest-bearing cash is valued at fair value based on its outstanding balance.

- Units of common and collective trust funds, limited liability companies, and pooled investment funds are stated at their estimated net asset value, which is computed by the trustee periodically to give effect to net realized gains or losses and changes in the fair value of fund assets. The fair value for the underlying investments held by these funds is based on quoted market prices where available or on the basis of valuations provided by pricing services that use methods based upon market transactions for comparable securities and various relationships between securities which are generally recognized by institutional traders.

Purchases and sales of investments are reflected on a trade-date basis. Gains and losses on sales of securities are based on average costs. Dividend income of the investment accounts is recorded on the ex-dividend date. Income from investments is recorded as earned on an accrual basis. Net appreciation and depreciation include the Plan's gains and losses on investments bought and sold, as well as held, during the year.

Fair Value Measurements

The Plan uses fair value measurements in the preparation of its financial statements, which utilize various inputs, including those that can be readily observable, corroborated, or are generally unobservable. The Plan utilizes market-based data and valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. Additionally, the Plan applies assumptions that market participants would use in pricing an asset or liability, including assumptions about risk.

The measurement of fair value includes a hierarchy based on the quality of inputs used to measure fair value. Financial assets and liabilities are categorized into this three-level fair value hierarchy, based on the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets and liabilities and the lowest priority to unobservable inputs.

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Fair Value Measurements (continued)

The various levels of the fair value hierarchy are described as follows:

- Level 1 — Financial assets and liabilities whose values are based on unadjusted quoted market prices for identical assets and liabilities in an active market that the Plan has the ability to access

- Level 2 — Financial assets and liabilities whose values are based on quoted prices in markets that are not active or model inputs that are observable for substantially the full term of the asset or liability

- Level 3 — Financial assets and liabilities whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement

The use of observable market data, when available, is required in making fair value measurements. When inputs used to measure fair value fall within different levels of the hierarchy, the level within which the fair value measurement is categorized is based on the lowest level input that is significant to the fair value measurement.

Payment of Benefits

Benefits are recorded when paid.

Administrative Expenses

The Company has elected, in accordance with the Plan document, to have eligible administrative expenses paid by the Plan.

Use of Estimates

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

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Risks and Uncertainties

The Plan invests in various securities, including government securities, bonds, stocks, registered investment companies, common and collective trust funds, limited liability companies, and pooled investment funds. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

The actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, inflation rates, and employee compensation and demographics. Due to the nature of these assumptions and the uncertainties inherent in setting these assumptions, it is at least reasonably possible that changes in the near term to these assumptions would be material to the financial statements.

Reclassifications

Certain reclassifications have been made to the accompanying financial statements as of, and for the year ended, December 31, 2021 to conform to classifications used as of, and for the year ended, December 31, 2022.

Subsequent Events

In October 2023, the Company approved annuity purchases for retirees with annuity amounts of $2,000 or less. Once the transaction is settled, these participants will no longer be participants in the Plan. The approximate amount of the annuity purchase is $230 million, and the approximate amount of accumulated plan benefits being transferred is $255 million.

The Plan's management has evaluated subsequent events through October 13, 2023, the date that the accompanying financial statements were available to be issued.

NOTE C — ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to services rendered by the employees to the valuation date. Accumulated plan benefits include benefits expected to be paid to: (a) retired, terminated, or totally disabled employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits payable under all circumstances (i.e., retirement, death, and termination of employment) are included to the extent they are deemed attributable to employee service rendered through the valuation date.

NOTE C — ACCUMULATED PLAN BENEFITS (CONTINUED)

An independent consulting actuary estimates the actuarial present value of accumulated plan benefits, which is the amount resulting from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (by discounting for interest) and the probability of payment (through decrements for death, disability, withdrawal, and retirement) between the valuation date and the expected payment dates.

The accumulated plan benefit information as of January 1, 2022 is as follows:

Actuarial Present Value of Accumulated Plan Benefits:	
Vested benefits:	
Participants currently receiving payments	$ 364,919,815
Other participants	331,158,559
Total Actuarial Present Value of Accumulated Plan Benefits	**$ 696,078,374**

Changes in the actuarial present value of accumulated plan benefits for the year ended January 1, 2022 are as follows:

Changes in Accumulated Plan Benefits Attributable to:	
Benefits accumulated and other changes	$ 5,841,955
Interest due to decrease in discount period	32,812,538
Benefit payments	(66,753,878)
Changes in actuarial assumptions	(1,704,538)
Plan amendments	2,102,289
Change in Accumulated Plan Benefits	**(27,701,634)**
Actuarial Present Value of Accumulated Plan Benefits, January 1, 2021	723,780,008
Actuarial Present Value of Accumulated Plan Benefits, January 1, 2022	**$ 696,078,374**

NOTE C — ACCUMULATED PLAN BENEFITS (CONTINUED)

The more significant assumptions underlying the actuarial computations are as follows:

Actuarial cost method:	Standard unit credit method
Discount rate:	4.75 percent
Mortality:	Pri-2012 mortality tables with collar adjustments projected generationally using scale MP-2021

The foregoing 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.

NOTE D — INVESTMENTS AND FAIR VALUE

The following is a summary of information regarding the Plan, included in the Plan's financial statements, that was obtained or derived from information provided to the Plan administrator, and was certified as complete and accurate, by the trustee, Northern Trust. Information included in the supplemental schedule of assets (held at end of year), schedule of assets (acquired and disposed of within year), and schedule of reportable transactions was also obtained from, and certified as complete and accurate by, the trustee.

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

Assets and liabilities certified by the trustee, as well as the Plan's fair value hierarchy for those assets measured at fair value on a recurring basis, as of December 31, 2022 and 2021 are summarized as follows:

	Fair Value Measurements			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
2022				
Certified Assets:				
Investments at fair value:				
U.S. government, state, municipal, and corporate debt securities	$ -0-	$ 276,883,914	$ -0-	$ 276,883,914
Common stocks	37,452,071			37,452,071
Registered investment companies	25,836,100			25,836,100
Interest-bearing cash		29,568		29,568
Foreign debt securities		6,360,485		6,360,485
Total Investments at Fair Value	**$ 63,288,171**	**$ 283,273,967**	**$ -0-**	**346,562,138**
Investments measured at net asset value:				
Common and collective trust funds				178,326,129
Limited liability companies				32,932,230
Pooled investment funds				40,510,829
Total Investments Measured at Net Asset Value				**251,769,188**
Total Investments				**598,331,326**
Receivable from broker for securities sold				999,232
Accrued interest and dividends receivable				3,565,415
Other accrued income				206,133
Total Certified Assets				**$ 603,102,106**
Certified Liabilities:				
Payable to broker for securities purchased				$ 1,540,022
Non-interest-bearing cash overdraft				107,992
Total Certified Liabilities				**$ 1,648,014**

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

	Fair Value Measurements			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
2021				
Certified Assets:				
Investments at fair value:				
U.S. government, state, municipal, and corporate debt securities	$ -0-	$ 386,180,116	$ -0-	$ 386,180,116
Common stocks	54,142,353			54,142,353
Registered investment companies	34,726,738			34,726,738
Interest-bearing cash		3,191,019		3,191,019
Foreign debt securities		14,335,315		14,335,315
Total Investments at Fair Value	**$ 88,869,091**	**$ 403,706,450**	**$ -0-**	**492,575,541**
Investments measured at net asset value:				
Common and collective trust funds				230,841,365
Limited liability companies				40,398,807
Pooled investment funds				48,736,639
Total Investments Measured at Net Asset Value				**319,976,811**
Total Investments				**812,552,352**
Receivable from broker for securities sold				3,368,831
Non-interest-bearing cash				237,445
Accrued interest and dividends receivable				3,447,757
Other accrued income				219,503
Total Certified Assets				**$ 819,825,888**
Certified Liabilities:				
Payable to broker for securities purchased				$ 4,135,836

A description of investments that calculate net asset value per share as a practical expedient is as follows:

- Investments in common and collective trust funds consist of funds that invest primarily in fixed income investments, equities, and short-term investments, such as money market funds.

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

- Investments in limited liability companies consist of entities that hold investments in equity and debt securities, which may include common stock, corporate bonds, U.S. and non-U.S. municipal securities, interest rate swaps, options, and futures.

- Investments in pooled investment funds consist of hedge funds that invest primarily in equity securities.

These accounts may be redeemed at any time without any restrictions. There are no unfunded commitments to acquire additional units of these assets as of December 31, 2022 or 2021.

Investment income (loss) certified by the trustee for the years ended December 31, 2022 and 2021 is as follows:

	2022	2021
Interest and dividend income	$ 15,953,407	$ 14,734,768
Net realized and unrealized appreciation (depreciation) in fair value of investments	(168,088,942)	22,029,142
Other investment income	17,906	102,028
	$ (152,117,629)	**$ 36,865,938**

NOTE E — PLAN TERMINATION

Although it has not expressed any intention to do so, the Company has the right under the Plan to terminate the Plan. In the event the Plan terminates, the net assets of the Plan will be allocated generally to provide the following benefits in the order indicated:

1. To provide for expenses of the Plan, including any expenses relating to the termination of the Plan

2. To provide benefits to participants who were transferred into the Plan from another qualified plan of the sponsor within five years prior to the date of termination of the Plan to the extent they had assets representing their accrued benefits transferred into the Plan

3. To provide benefits to participants (and to spouses and beneficiaries of participants) who were eligible for benefits or who would have been eligible for benefits had they retired within three years prior to the termination of the Plan

NOTE E — PLAN TERMINATION (CONTINUED)

4. To provide benefits to participants (and to spouses and beneficiaries of participants) who have retired or who are eligible to retire on the date of the termination of the Plan

5. To provide benefits to participants and former participants not eligible to retire but who are eligible for deferred retirement benefits, as defined by the Plan

6. To provide benefits to participants not included in the above categories

Any excess assets remaining after the above allocation will revert to the Company.

The PBGC insures certain benefits under the Plan if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level, which is adjusted periodically, of the amount of an individual's monthly benefit that the PBGC guarantees.

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

NOTE F — INCOME TAX STATUS

The Plan has received a determination letter from the Internal Revenue Service dated May 24, 2021 indicating that the Plan, as designed, is qualified for tax exempt treatment under the applicable section of the Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator and the Plan's tax counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Code. In addition, the Plan administrator is not aware of any uncertain tax positions or unrecognized tax benefits as of December 31, 2022 or 2021. Therefore, no provision for income taxes has been included in the Plan's financial statements.

NOTE G — PARTY-IN-INTEREST TRANSACTIONS

Certain Plan assets are in investment funds managed by Northern Trust or its affiliates. Northern Trust is the trustee of the Plan; therefore, these transactions qualify as party-in-interest transactions.

SUPPLEMENTARY INFORMATION

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF ASSETS (HELD AT END OF YEAR)
(Form 5500, Schedule H, Line 4i)

December 31, 2022

Party-in-Interest	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment (Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value)	Cost	Current Value
*	The Northern Trust Company	Various investments (see Appendix A for detailed listing)	$ 642,901,197	$ 597,682,544
		Add:		
		Non-interest-bearing cash overdraft	107,992	107,992
		Pending trade purchases	1,540,022	1,540,022
		Less: Pending trade sales	(999,232)	(999,232)
			$ 643,549,979	**$ 598,331,326**

* – Represents party-in-interest

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF REPORTABLE TRANSACTIONS
(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2022

Identity of Party Involved	Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	Purchase Price	Selling Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category iii – A Series of Transactions Involving Securities of the Same Issue Which, When Aggregated, Involve an Amount in Excess of Five Percent of the Current Value of Plan Assets								
The Northern Trust Company	BlackRock U.S. Debt Index Fund, Class E:							
	3 purchases	$ 31,900,000	$ -0-	$ -0-	$ -0-	$ 31,900,000	$ 31,900,000	$ -0-
	19 sales		50,700,000			54,939,358	50,700,000	(4,239,358)
The Northern Trust Company	Northern Trust Short-Term Investment Fund:							
	502 purchases	190,319,683				190,319,683	190,319,683	
	441 sales		190,013,217			190,013,217	190,013,217	
The Northern Trust Company	U.S. Treasury bonds, 1.875 percent strips, maturity date November 15, 2051:							
	273 purchases	30,416,725				30,416,725	30,416,725	
	223 sales		29,650,032			30,841,301	29,650,032	(1,191,269)

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF REPORTABLE TRANSACTIONS (CONTINUED)
(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2022

Identity of Party Involved	Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	Purchase Price	Selling Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category iii – A Series of Transactions Involving Securities of the Same Issue Which, When Aggregated, Involve an Amount in Excess of Five Percent of the Current Value of Plan Assets (continued)								
The Northern Trust Company	U.S. Treasury bonds, two percent strips, maturity date February 15, 2052:							
	243 purchases	$ 26,986,711	$ -0-	$ -0-	$ -0-	$ 26,986,711	$ 26,986,711	$ -0-
	197 sales		25,523,825			25,797,025	25,523,825	(273,200)

There were no transactions reportable under categories i, ii, or iv.

APPENDIX A

SCHEDULE OF ASSETS (HELD AT END OF YEAR BY THE NORTHERN TRUST COMPANY)
(Form 5500, Schedule H, Line 4i)

December 31, 2022

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	14,444.430	14,444.43	14,444.43
CAD - Canadian dollar	541.590	541.59	541.59
CHF - Swiss franc	82,446.250	82,446.25	82,446.25
DKK - Danish krone	72.140	72.14	72.14
EUR - Euro	39,787.870	39,787.87	39,787.87
GBP - British pound sterling	23,339.050	23,339.05	23,339.05
HKD - Hong Kong dollar	6,433.590	6,433.59	6,433.59
JPY - Japanese yen	57,983.130	57,983.13	57,983.13
KRW - South Korean won	1.650	1.65	1.65
NOK - Norwegian krone	42.610	42.61	42.61
NZD - New Zealand dollar	2,039.950	2,039.95	2,039.95
SEK - Swedish krona	88.440	88.44	88.44
SGD - Singapore dollar	642.710	642.71	642.71
USD - United States dollar	-12,163.330	-12,163.33	-12,163.33
USD - United States dollar	0.000	-323,691.68	-323,691.68
Total - all currencies		**-107,991.60**	**-107,991.60**
Total Non-Interest Bearing Cash - USD		**-107,991.60**	**-107,991.60**
Receivables - Other - USD			
Pending trade sales: United States dollar	0.000	777,234.90	777,234.90
Total - all currencies		**777,234.90**	**777,234.90**
Pending trade sales: United States dollar	0.000	221,997.43	221,997.43
Total - all currencies		**221,997.43**	**221,997.43**
Total Receivables - Other - USD		**999,232.33**	**999,232.33**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Interest Bearing Cash - USD			
USD - United States dollar	29,567.940	29,567.94	29,567.94
Total - all currencies		**29,567.94**	**29,567.94**
Total Interest Bearing Cash - USD		**29,567.94**	**29,567.94**
U.S. Government Securities			
United States - USD			
FHLB BD 5.5 07-15-2036 CUSIP: 3133XGAY0	75,000.000	103,155.75	82,690.19
FHLMC DTD 10/25/2000 6.75 03-15-2031 CUSIP: 3134A4AA2	455,000.000	664,714.05	538,325.01
FNMA NT 5.625 07-15-2037 CUSIP: 31398AFD9	280,000.000	387,343.60	314,265.56
TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG SEDOL: BYTX2R8	150,000.000	169,876.50	131,386.75
TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG SEDOL: B4NTYJ8	200,000.000	261,558.00	209,211.39
TENNESSEE VY AUTH GLOBAL PWR BD 2022 SERA 4.25% 09-15-2052 SEDOL: BNVRF94	370,000.000	358,108.20	330,004.29
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	135,000.000	142,119.34	101,534.77
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	1,640,000.000	1,438,421.31	1,084,450.00
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	880,000.000	790,282.63	791,862.50
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3	8,760,000.000	7,476,408.16	7,284,487.50
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	1,875,000.000	1,963,918.24	1,920,410.16
UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP: 912810ST6	4,100,000.000	3,608,640.63	2,685,660.15
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	3,075,000.000	2,645,189.75	2,194,541.03
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	1,035,000.000	1,010,183.08	836,085.94

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG SEDOL: B6ZKRY9	1,610,000.000	1,352,083.20	1,400,637.12
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	3,080,000.000	3,680,064.16	2,645,912.50
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG SEDOL: BZ56WG7	1,520,000.000	1,684,011.43	1,451,006.25
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	365,000.000	348,813.59	309,351.76
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG SEDOL: BSTJVV1	505,000.000	522,966.79	539,442.58
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP: 912810QA9	610,000.000	685,218.38	576,497.65
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG SEDOL: BZ56WT0	245,000.000	176,119.46	184,793.16
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	4,590,000.000	3,675,888.40	2,577,033.98
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	2,500,000.000	3,236,035.16	2,018,066.40
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042 SEDOL: BL56GP6	3,570,000.000	3,601,650.85	3,518,123.44
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	1,498,000.000	1,352,169.65	1,178,621.72
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	3,635,000.000	3,278,072.78	2,859,722.66
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	415,000.000	344,298.04	344,725.58
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	1,240,000.000	1,023,381.46	904,473.43
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	1,650,000.000	1,234,252.24	1,137,533.20
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	2,505,000.000	2,249,282.10	1,362,387.31
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	615,000.000	508,372.13	437,851.17
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	1,885,000.000	1,343,205.06	1,205,958.19

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	2,550,000.000	2,526,954.60	2,250,773.44
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	1,615,000.000	1,189,686.82	1,134,032.81
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	2,230,000.000	2,081,326.42	1,688,353.92
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	1,150,000.000	1,172,195.80	832,851.56
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	1,335,000.000	1,362,063.87	947,172.07
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	2,965,000.000	2,744,655.95	2,437,322.66
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	295,000.000	297,861.92	239,468.56
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	5,385,000.000	4,246,953.84	4,355,118.75
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	2,390,000.000	1,784,112.72	1,719,026.17
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	2,005,000.000	2,124,477.77	1,660,547.26
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP: 912810SA7	815,000.000	802,269.72	673,680.27
UNITED STATES TREAS BDS 3.375 05-15-2044REG SEDOL: BYQLTW9	800,000.000	945,500.00	710,406.25
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG SEDOL: BDRJ2Q0	1,970,000.000	1,906,738.74	1,625,711.73
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SEDOL: BF0T9Z9	680,000.000	645,690.76	560,867.19
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	2,135,000.000	2,137,444.69	1,772,216.79
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG SEDOL: BYQLV01	225,000.000	308,039.06	231,319.34
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 SEDOL: BYQLV23	325,000.000	452,049.48	340,958.01
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	790,000.000	631,251.85	607,497.66

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG SEDOL: BZ56WF6	465,000.000	640,352.02	508,720.90
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG SEDOL: BYQLV12	220,000.000	299,472.01	229,350.00
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	3,225,000.000	3,008,779.44	2,150,419.94
Total United States - USD		**82,623,681.60**	**69,832,868.62**
Total U.S. Government Securities		**82,623,681.60**	**69,832,868.62**
Corporate Debt Instruments - Preferred			
Netherlands - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	50,000.000	61,759.09	43,988.58
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	175,000.000	203,868.98	158,588.77
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	145,000.000	148,826.35	117,373.07
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87	1,550,000.000	1,525,760.15	1,231,182.11
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	35,000.000	39,663.40	38,696.57
Total Netherlands - USD		**1,979,877.97**	**1,589,829.10**
Switzerland - USD			
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	45,000.000	54,381.09	39,750.87
Total Switzerland - USD		**54,381.09**	**39,750.87**
United Kingdom - USD			
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	75,000.000	99,636.90	84,849.52
Total United Kingdom - USD		**99,636.90**	**84,849.52**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ABBOTT LABS 4.75% 04-15-2043 SEDOL: BD6NWW9	215,000.000	261,837.76	206,898.85
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58	175,000.000	242,258.17	170,613.77
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BF5M0D8	85,000.000	94,068.65	77,971.49
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	345,000.000	399,754.65	314,549.70
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL: B7F2JD5	40,000.000	39,837.60	36,675.81
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	30,000.000	26,241.90	25,456.89
BRISTOL MYERS 3.25% DUE 08-01-2042 SEDOL: B8L71C4	40,000.000	38,424.00	30,731.07
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	55,000.000	61,556.00	53,957.90
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	45,000.000	46,988.34	36,859.64
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	205,000.000	290,083.20	196,644.90
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP: 12189LAP6	835,000.000	993,489.26	819,898.42
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	150,000.000	187,793.40	136,421.31
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	295,000.000	355,303.70	249,849.63
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	105,000.000	103,852.70	81,279.72
CENTERPOINT ENERGY 3.95% 03-01-2048 SEDOL: BFYS3F0	45,000.000	53,402.54	37,110.08
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP: 202795JA9	425,000.000	488,125.25	347,282.41
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO SEDOL: B98D0N6	45,000.000	52,011.45	37,408.78
CONSUMERS ENERGY FIXED 3.75% 02-15-2050 SEDOL: BK92VB4	70,000.000	75,863.07	54,973.58

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	35,000.000	23,743.65	25,329.24
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	110,000.000	126,320.70	89,241.33
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL: B4M4CP6	60,000.000	85,031.40	65,037.59
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP: 26442UAE4	506,000.000	446,929.75	382,061.25
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	75,000.000	78,222.34	62,451.57
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	60,000.000	58,141.80	52,106.00
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	660,000.000	734,981.68	571,073.08
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	60,000.000	59,626.80	42,026.93
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	10,000.000	9,905.86	6,106.35
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	55,000.000	54,650.20	41,135.50
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	65,000.000	84,111.95	53,299.54
ENTERGY LA LLC 4.75% 09-15-2052 SEDOL: BM9B7L7	50,000.000	49,728.50	45,275.93
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	135,000.000	134,243.10	118,607.97
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	40,000.000	30,957.60	28,974.48
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	245,000.000	257,681.20	194,092.44
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL: B0B0N65	40,000.000	52,888.40	39,384.16
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	240,000.000	288,117.60	211,257.58
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	55,000.000	64,759.20	48,960.31

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
JOHNSON & JOHNSON 4.375 DUE 12-05-2033 SEDOL: BQY7CZ7	100,000.000	125,450.20	98,517.25
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	190,000.000	222,934.45	161,276.37
KIMBERLY-CLARK 2.875% DUE 02-07-2050 SEDOL: BKT1TG2	45,000.000	39,199.50	30,907.59
KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL: BDT5NR4	40,000.000	36,223.38	32,670.17
KY UTILS CO 4.65 DUE 11-14-2043 SEDOL: BFZBBB0	60,000.000	66,050.40	51,155.57
MEDTRONIC INC 4.375% DUE 03-15-2035 SEDOL: BYMLDT8	50,000.000	44,837.50	47,440.87
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	132,000.000	124,194.84	123,716.97
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	115,000.000	79,099.30	73,217.72
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL: BG5GXT4	30,000.000	44,948.70	34,297.55
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	75,000.000	86,995.50	61,504.06
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXK7	870,000.000	1,033,553.60	815,930.88
NEVADA PWR CO 3.125% DUE 08-01-2050 SEDOL: BKT3043	95,000.000	95,484.13	64,715.26
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	270,000.000	329,749.50	275,669.95
PACIFICORP 6.25% DUE 10-15-2037 CUSIP: 695114CG1	585,000.000	832,151.30	625,718.59
PACIFICORP 6% DUE 01-15-2039 SEDOL: B3KTPK2	145,000.000	171,304.95	151,912.89
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	85,000.000	85,130.30	58,578.67
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SEDOL: B58NF99	70,000.000	74,672.50	71,009.91
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	35,000.000	37,127.65	27,949.12

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	55,000.000	88,308.00	66,854.65
PFIZER INC 5.6% DUE 09-15-2040 SEDOL: BZ4CYN7	25,000.000	29,515.00	26,298.19
PPL ELEC UTILS 4.75 DUE 07-15-2043 CUSIP: 69351UAR4	1,470,000.000	1,540,480.22	1,349,564.99
PRAXAIR INC NT 2% 08-10-2050 SEDOL: BMF26G2	50,000.000	39,992.00	27,934.56
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO SEDOL: BP96081	40,000.000	27,959.60	30,843.90
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	130,000.000	157,506.82	109,752.60
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 SEDOL: B1L6KD6	30,000.000	41,760.30	31,115.41
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	105,000.000	105,577.15	80,335.00
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	50,000.000	39,342.00	34,313.88
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	60,000.000	66,894.60	43,175.66
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	35,000.000	43,857.45	31,342.32
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL: B4359G8	145,000.000	169,623.90	143,059.51
SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033 SEDOL: 2197621	5,000.000	7,257.70	5,643.19
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052 SEDOL: BQ3QPB2	150,000.000	149,440.50	164,969.48
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	30,000.000	29,927.10	23,229.06
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	35,000.000	40,941.60	28,219.54
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	60,000.000	60,746.31	47,218.43
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: BFZDDV0	105,000.000	161,050.75	116,866.43

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL: BKPGX14	45,000.000	50,729.85	32,095.74
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	35,000.000	44,028.95	28,306.56
UNION ELEC CO 8.45% DUE 03-15-2039 SEDOL: B650DS5	65,000.000	87,858.30	82,761.74
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	85,000.000	84,790.90	68,750.73
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	204,000.000	202,616.88	157,398.17
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	35,000.000	38,123.05	31,480.93
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	30,000.000	26,997.30	28,356.40
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	50,000.000	59,127.50	41,275.38
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	110,000.000	139,289.58	100,997.33
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	90,000.000	101,876.40	94,218.30
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	90,000.000	94,439.70	96,677.48
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	125,000.000	134,013.25	104,408.91
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	200,000.000	240,793.06	215,855.79
Total United States - USD		**14,084,906.79**	**11,240,514.85**
Total Corporate Debt Instruments - Preferred		**16,218,802.75**	**12,954,944.34**
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	360,000.000	474,807.80	370,011.69
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG SEDOL: B5NNJ47	65,000.000	53,822.60	56,779.33

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	65,000.000	89,628.28	63,387.89
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	115,000.000	113,745.35	76,413.65
WESTPAC BKG CORP NT 3.02% 11-18-2036 CUSIP: 961214EX7	120,000.000	120,000.00	89,717.22
Total Australia - USD		**852,004.03**	**656,309.78**
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	1,175,000.000	1,413,246.52	1,178,641.59
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	40,000.000	62,368.00	49,365.27
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	825,000.000	868,793.81	781,408.67
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	830,000.000	843,756.49	760,724.14
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4	40,000.000	42,895.10	35,319.96
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	40,000.000	65,634.40	49,919.12
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	70,000.000	58,122.40	62,881.85
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	35,000.000	32,431.00	32,078.73
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SEDOL: BDCMR47	170,000.000	227,605.10	176,808.29
Total Belgium - USD		**3,614,852.82**	**3,127,147.62**
Brazil - USD			
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	95,000.000	95,529.75	100,061.91
Total Brazil - USD		**95,529.75**	**100,061.91**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ALCAN INC 6.125% DUE 12-15-2033 SEDOL: 2213970	40,000.000	55,566.00	43,009.61
BELL CDA FIXED 4.3% 07-29-2049 CUSIP: 0778FPAB5	215,000.000	237,578.10	175,732.74
BELL CDA 3.65% 08-15-2052 SEDOL: BP38R48	310,000.000	305,559.20	227,276.60
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	1,515,000.000	1,508,789.20	991,536.18
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	60,000.000	68,579.86	48,203.05
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	185,000.000	135,220.42	125,177.77
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	205,000.000	244,679.15	197,987.71
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	175,000.000	212,475.65	174,004.64
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	85,000.000	118,209.70	88,317.57
CDN PAC RY LTD 4.8% DUE 09-15-2035 SEDOL: BYMKLV3	85,000.000	94,712.10	79,778.61
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	280,000.000	250,261.60	198,054.43
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFNL6J5	60,000.000	73,959.60	54,169.40
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	74,000.000	99,639.54	77,041.68
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	95,000.000	94,950.60	56,227.67
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 SEDOL: BYMLKX1	90,000.000	76,707.00	74,870.64
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	95,000.000	125,144.55	99,700.03
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CD1	1,000,000.000	944,089.40	775,780.08
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO SEDOL: B01YRG5	55,000.000	63,859.95	54,874.15

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: BBVJ660	100,000.000	139,229.00	103,040.13
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2	40,000.000	48,912.80	42,175.08
TELUS CORP TCN 3.4% 05-13-2032 CUSIP: 87971MBW2	120,000.000	119,655.60	102,806.99
TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672	150,000.000	131,067.00	137,241.74
TRANSCANADA 4.75% DUE 05-15-2038 SEDOL: BD366Y1	200,000.000	218,481.70	179,049.56
TRANSCANADA 4.875% DUE 05-15-2048 SEDOL: BD366Z2	920,000.000	842,674.10	807,537.26
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL: B11K5C2	40,000.000	43,609.20	39,462.47
TRANSCANADA 5% DUE 10-16-2043 SEDOL: BFF3376	20,000.000	23,482.80	17,787.49
Total Canada - USD		**6,277,093.82**	**4,970,843.28**
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	105,000.000	105,222.70	66,018.70
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	100,000.000	66,011.00	64,161.51
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	110,000.000	127,750.54	84,679.57
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034 SEDOL: BYP8WZ5	70,000.000	80,563.00	63,115.60
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	180,000.000	179,486.55	126,313.50
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG CUSIP: 88032WBB1	835,000.000	838,619.71	617,580.66
PVTPL XIAOMI BEST TIME INTL LTD 4.1% DUE07-14-2051 BEO CUSIP: 98422HAE6	1,275,000.000	1,139,179.20	743,095.41
Total China - USD		**2,536,832.70**	**1,764,964.95**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
EDF S A 4.95% DUE 10-13-2045 CUSIP: 268317AQ7	1,210,000.000	1,413,397.16	978,063.99
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	90,000.000	113,670.94	80,388.00
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	80,000.000	79,289.22	60,058.40
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	2,090,000.000	1,651,132.23	1,490,150.99
Total France - USD		**3,257,489.55**	**2,608,661.38**
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 CUSIP: 07274NAQ6	1,240,000.000	1,444,796.97	1,077,521.92
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9	400,000.000	398,857.87	296,611.33
Total Germany - USD		**1,843,654.84**	**1,374,133.25**
Ireland - USD			
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	1,640,000.000	1,576,744.45	1,248,615.13
Total Ireland - USD		**1,576,744.45**	**1,248,615.13**
Italy - USD			
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP: 29278GAY4	860,000.000	843,161.20	714,307.67
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	520,000.000	602,690.40	557,924.47
Total Italy - USD		**1,445,851.60**	**1,272,232.14**
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032 CUSIP: 606822BX1	310,000.000	284,216.70	239,387.74
MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039 SEDOL: BJLV5R6	165,000.000	128,479.45	140,012.86

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	65,000.000	65,000.00	62,272.62
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	235,000.000	229,117.08	173,468.99
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	170,000.000	134,725.41	116,230.14
Total Japan - USD		**841,538.64**	**731,372.35**
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	120,000.000	145,093.30	125,096.31
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	125,000.000	154,094.81	129,605.00
AMER MOVIL SAB DE 4.7% DUE 07-21-2032 CUSIP: 02364WBK0	790,000.000	789,059.90	758,136.61
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL: BBM3LH7	130,000.000	183,828.20	138,350.08
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 SEDOL: BKKBHZ6	265,000.000	223,336.28	185,847.15
FOMENTO ECONOMICO 4.375% DUE 05-10-2043 SEDOL: BFPMGV8	70,000.000	75,540.80	58,326.80
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	45,000.000	44,221.50	46,424.25
Total Mexico - USD		**1,615,174.79**	**1,441,786.20**
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP: 21684AAB2	55,000.000	63,973.17	52,856.77
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	85,000.000	112,001.15	90,659.06
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8	305,000.000	286,058.26	250,344.66
Total Netherlands - USD		**462,032.58**	**393,860.49**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	495,000.000	554,172.42	416,528.13
Total Norway - USD		**554,172.42**	**416,528.13**
Peru - USD			
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	195,000.000	289,121.00	226,494.45
Total Peru - USD		**289,121.00**	**226,494.45**
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	1,140,000.000	1,080,707.30	953,391.29
Total South Africa - USD		**1,080,707.30**	**953,391.29**
Spain - USD			
BANCO SANTANDER S 3.49% DUE 05-28-2030 CUSIP: 05971KAF6	1,680,000.000	1,650,204.02	1,420,638.44
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SEDOL: BJLKT93	185,000.000	221,144.77	155,802.99
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	185,000.000	195,690.84	149,485.35
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	880,000.000	1,128,517.01	907,446.55
Total Spain - USD		**3,195,556.64**	**2,633,373.33**
Switzerland - USD			
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045 SEDOL: BY4K810	255,000.000	313,646.13	175,356.12
PVTPL CREDIT SUISSE GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	255,000.000	255,000.00	261,858.64
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	195,000.000	144,530.92	126,798.48
Total Switzerland - USD		**713,177.05**	**564,013.24**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Taiwan - USD			
TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032 SEDOL: BN7F127	60,000.000	59,845.20	58,388.52
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	140,000.000	142,901.70	109,542.66
Total Taiwan - USD		**202,746.90**	**167,931.18**
United Kingdom - USD			
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	30,000.000	28,843.50	26,842.66
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL: B8C0348	135,000.000	172,609.94	117,555.27
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	5,000.000	5,783.55	5,680.21
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	320,000.000	300,045.00	218,914.65
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	1,080,000.000	1,072,172.91	768,391.48
B A T CAP CORP 7.75% DUE 10-19-2032 CUSIP: 05526DBX2	250,000.000	248,852.50	270,101.67
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO SEDOL: BP6NKL8	150,000.000	150,000.00	114,684.05
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 SEDOL: BN6QGJ3	310,000.000	310,731.89	269,544.71
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	5,000.000	5,000.00	4,645.49
LLOYDS BKG GROUP 3.369% DUE 12-14-2046 SEDOL: BPDH0D5	220,000.000	197,684.90	143,514.30
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	100,000.000	110,799.60	76,471.36
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041 CUSIP: 50220PAE3	50,000.000	50,161.11	36,919.93
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL: BP7LTG9	70,000.000	70,000.00	72,490.54
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	50,000.000	48,995.00	30,482.37
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	40,000.000	37,497.20	35,871.81

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	105,000.000	98,277.90	107,797.78
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	355,000.000	317,208.45	259,384.26
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	100,000.000	72,456.00	72,265.14
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO SEDOL: BM8DC53	150,000.000	148,062.00	97,562.64
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	175,000.000	197,972.35	134,243.64
Total United Kingdom - USD		**3,643,153.80**	**2,863,363.96**
United States - USD			
$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL: BMCBVH8	35,000.000	39,795.65	28,124.80
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	160,000.000	165,375.50	143,354.38
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	645,000.000	653,833.16	555,280.12
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	185,000.000	189,451.43	160,002.48
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	135,000.000	135,809.56	120,518.99
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	160,000.000	186,212.91	144,681.01
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	45,000.000	48,791.25	41,481.34
ACTIVISION 2.5% DUE 09-15-2050 SEDOL: BMF3VR1	1,390,000.000	980,455.09	860,360.27
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP: 007903BG1	35,000.000	35,000.00	30,976.74
ADVENTHEALTH OBL 2.795% 11-15-2051 SEDOL: BNVRKY4	55,000.000	55,000.00	35,199.10
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	40,000.000	41,469.77	28,431.42
AEP TEX INC 5.25% DUE 05-15-2052 SEDOL: BPCMJD4	85,000.000	84,860.60	81,913.83

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	40,000.000	38,220.40	30,733.61
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	130,000.000	130,019.50	90,531.05
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL: BPQCM64	135,000.000	130,881.24	119,651.83
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	210,000.000	264,642.00	186,055.68
AETNA INC NEW 6.625 DUE 06-15-2036 BEO SEDOL: BG48N91	75,000.000	84,803.25	79,997.61
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	35,000.000	39,226.60	37,704.29
AETNA INC 4.125% DUE 11-15-2042 SEDOL: B82CZV5	45,000.000	48,735.84	36,939.53
AFLAC INC 4% DUE 10-15-2046 SEDOL: BZCNMN8	195,000.000	165,020.10	151,881.34
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 CUSIP: 008513AD5	635,000.000	571,846.30	589,488.23
AHS HOSP CORP 2.78% DUE 07-01-2051 SEDOL: BN4NBT1	85,000.000	85,000.00	53,397.40
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL: BKX8JV4	95,000.000	94,727.05	71,097.16
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL: BKX8JW5	45,000.000	38,884.95	31,346.95
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	50,000.000	44,366.50	38,400.70
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	130,000.000	129,711.58	101,793.62
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	55,000.000	55,806.85	46,067.43
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL: BD2Z1R7	40,000.000	33,167.60	33,541.54
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP: 010392FP8	1,415,000.000	1,519,557.89	1,181,398.67
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BNC0149	70,000.000	49,932.40	44,625.50

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BMXWZP6	1,225,000.000	1,148,308.03	873,413.36
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL: BMYX9K1	55,000.000	35,560.80	39,016.88
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0	310,000.000	232,490.70	234,686.28
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	145,000.000	138,322.92	96,263.52
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	40,000.000	38,887.92	26,938.55
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	115,000.000	114,140.92	85,716.57
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	20,000.000	20,904.00	14,252.42
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	110,000.000	111,568.94	83,074.21
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	115,000.000	111,280.46	102,586.11
AMAZON COM INC NT 3.1% 05-12-2051 SEDOL: BN45045	115,000.000	102,041.50	82,540.64
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	220,000.000	229,119.86	151,984.53
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	155,000.000	146,548.18	94,295.28
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	65,000.000	56,176.25	55,987.33
AMAZON COM INC 4.84% 12-01-2032 SEDOL: BPCPZ13	305,000.000	311,130.90	302,928.27
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	75,000.000	65,948.25	62,654.94
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	1,855,000.000	1,727,041.73	1,479,422.06
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWW0	130,000.000	140,831.49	93,803.44
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	1,520,000.000	1,558,970.75	1,590,484.10

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	50,000.000	49,437.57	31,352.50
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 SEDOL: BNDB2N7	35,000.000	34,032.95	25,718.81
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	160,000.000	145,334.50	144,521.76
AMERISOURCEBERGEN 4.3% 12-15-2047 SEDOL: BD1DD09	55,000.000	64,165.75	45,932.54
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	40,000.000	34,075.60	30,152.15
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	120,000.000	112,259.40	104,708.41
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMC59H6	130,000.000	94,243.80	81,210.86
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	225,000.000	232,698.00	166,419.77
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	35,000.000	23,240.00	22,498.10
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	60,000.000	35,414.40	36,418.05
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	250,000.000	231,031.50	175,124.76
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	25,000.000	21,992.50	20,057.82
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	65,000.000	53,474.20	54,663.28
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	125,000.000	115,392.81	111,242.14
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	260,000.000	270,288.80	238,805.22
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	78,000.000	79,162.38	73,284.86
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	40,000.000	42,393.60	40,683.26
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	75,000.000	66,696.45	57,351.29

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	145,000.000	122,463.01	92,994.27
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SEDOL: BNRNRF6	35,000.000	35,165.90	32,746.68
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SEDOL: BJR20Z6	170,000.000	168,655.91	141,069.35
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL: BXPB5R0	70,000.000	62,559.70	57,905.05
APPALACHIAN PWR CO 6.7% DUE 08-15-2037 SEDOL: B2425R7	65,000.000	74,537.45	67,876.59
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	80,000.000	63,101.80	57,122.83
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	635,000.000	644,749.83	423,645.51
APPLE INC 2.85% DUE 08-05-2061 BEO SEDOL: BL6LZ19	245,000.000	229,308.76	159,097.23
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	115,000.000	125,345.80	92,773.20
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	335,000.000	327,237.70	279,818.10
APPLE INC 4.1% DUE 08-08-2062 BEO SEDOL: BNYNTK8	425,000.000	408,363.18	356,026.60
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	40,000.000	38,804.80	37,918.79
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL: B450GW6	70,000.000	98,696.30	76,535.53
APTIV PLC/APTIV CORP 4.15% 05-01-2052 SEDOL: BNYF3L3	875,000.000	819,687.60	634,099.90
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5	45,000.000	29,325.15	31,278.82
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	65,000.000	71,290.05	46,151.03
AT&T INC CORP 4.65% 06-01-2044 CUSIP: 00206RJK9	3,015,000.000	3,249,969.20	2,545,806.39
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	460,000.000	408,245.68	345,379.79

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 3.5% DUE 09-15-2053 REG SEDOL: BNTFQF3	180,000.000	122,051.49	121,387.18
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	1,007,000.000	887,338.72	674,935.43
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	25,000.000	19,843.80	17,730.00
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60	160,000.000	122,677.60	107,635.60
AT&T INC 3.8% 12-01-2057 SEDOL: BNYDPS8	1,424,000.000	1,136,842.53	990,280.90
AT&T INC 4.35% DUE 06-15-2045 CUSIP: 00206RBK7	405,000.000	451,473.75	328,617.75
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	90,000.000	103,170.72	73,563.79
AT&T INC 4.5% DUE 05-15-2035 SEDOL: BX2KBF0	140,000.000	153,685.62	127,485.20
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	50,000.000	57,531.00	41,309.58
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCWK1	35,000.000	30,457.35	31,556.73
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	35,000.000	34,560.75	33,528.23
AT&T INC 5.45% DUE 03-01-2047 SEDOL: BDCL4K9	30,000.000	29,498.10	28,277.74
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8	45,000.000	43,629.71	27,832.49
ATHENE HOLDING LTD 3.95% 05-25-2051 SEDOL: BLF9FJ2	65,000.000	49,875.80	44,176.88
AUTONATION INC 2.4% 08-01-2031 CUSIP: 05329WAS1	1,777,000.000	1,635,654.75	1,281,845.06
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	115,000.000	113,558.83	101,350.52
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP: 059165EP1	1,520,000.000	1,517,294.40	1,354,076.45
BANK AMER CORP FIXED 4.078% 04-23-2040 SEDOL: BK1LR11	235,000.000	255,792.85	195,977.59

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	40,000.000	26,686.40	29,536.35
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	290,000.000	235,232.40	228,865.98
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO SEDOL: BPNYGN8	260,000.000	258,500.89	247,677.81
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	110,000.000	101,864.40	101,028.87
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	5,760,000.000	5,535,178.14	3,901,208.60
BANNER HEALTH 3.181% DUE 01-01-2050 SEDOL: BMDWVG9	50,000.000	50,680.00	35,227.65
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050 SEDOL: BLSN900	45,000.000	45,000.00	32,552.11
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071 SEDOL: BNXGDC8	30,000.000	30,000.00	17,221.22
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	55,000.000	55,000.00	35,828.86
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 SEDOL: BMF04H3	30,000.000	30,000.00	24,015.19
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	80,000.000	79,966.25	52,579.45
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	70,000.000	78,125.54	62,005.34
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	40,000.000	32,841.20	30,898.49
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	45,000.000	34,376.40	37,557.37
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG SEDOL: BMYCBT1	70,000.000	41,068.30	44,083.13
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	157,000.000	143,910.33	105,668.71
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	130,000.000	152,737.32	115,546.90
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	705,000.000	648,451.90	570,043.64

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	55,000.000	43,577.60	47,579.52
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP: 084664BV2	1,160,000.000	1,401,220.23	1,047,668.63
BIOGEN INC CORP 3.15% 05-01-2050 CUSIP: 09062XAG8	100,000.000	99,873.10	66,030.46
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	45,000.000	44,658.72	46,805.06
BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL: BJV1DQ1	30,000.000	30,008.35	21,305.30
BLACK HILLS CORP 4.2% DUE 09-15-2046 SEDOL: BDHDF96	45,000.000	33,912.45	34,435.88
BLACK HILLS CORP 4.35% DUE 05-01-2033 SEDOL: BDTYM63	35,000.000	34,912.03	30,904.46
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL: BJBC2K1	205,000.000	206,771.25	148,420.49
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	35,000.000	33,723.90	25,913.47
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	75,000.000	73,749.00	49,418.54
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	75,000.000	78,228.50	71,520.10
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL: BG48P39	60,000.000	75,805.80	57,942.18
BOEING CO 3.75% DUE 02-01-2050 CUSIP: 097023CQ6	1,385,000.000	1,343,794.82	958,194.76
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	45,000.000	41,509.22	31,107.59
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	165,000.000	155,050.01	116,740.12
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	75,000.000	96,525.75	79,394.07
BON SECOURS MERCY 3.205% DUE 06-01-2050 SEDOL: BMTMKH7	60,000.000	60,000.00	40,210.94
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	305,000.000	239,408.40	205,218.22

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	115,000.000	107,790.05	76,322.28
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	270,000.000	272,825.44	238,629.83
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	140,000.000	178,071.34	126,734.73
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	150,000.000	173,013.16	138,383.07
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	45,000.000	30,924.45	28,461.97
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL: BP96188	50,000.000	40,701.50	40,816.72
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	125,000.000	118,603.59	97,425.40
BSTN SCIENTIFIC 4.55% DUE 03-01-2039 SEDOL: BN0TS92	69,000.000	76,259.66	62,235.27
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 SEDOL: BJQV485	100,000.000	98,820.80	77,588.07
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	90,000.000	91,250.40	77,268.69
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	80,000.000	97,960.00	71,729.25
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	20,000.000	22,806.40	20,267.95
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	45,000.000	51,898.50	40,561.25
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	25,000.000	30,379.00	21,038.70
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	40,000.000	36,938.40	29,355.76
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 SEDOL: BM9F7Q4	1,450,000.000	1,458,057.10	1,351,348.62
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL: BZ4DMG9	85,000.000	95,031.70	67,033.37
CARGILL INC 2.125% 11-10-2031 SEDOL: BPLQRD3	110,000.000	109,508.30	87,145.37

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	55,000.000	51,246.22	41,988.78
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	105,000.000	111,765.85	75,394.12
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	205,000.000	204,360.80	189,433.99
CATERPILLAR INS 4.75% DUE 05-15-2064 SEDOL: BMM1RV4	55,000.000	78,162.70	52,523.50
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	50,000.000	38,946.50	42,431.74
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	30,000.000	33,398.40	21,072.76
CBS CORP NEW 4.85% DUE 07-01-2042 CUSIP: 124857AJ2	740,000.000	780,562.49	551,054.11
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	60,000.000	41,227.80	37,872.92
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7	155,000.000	153,633.09	100,488.13
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO SEDOL: BJHNYB3	800,000.000	855,785.59	608,415.09
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	335,000.000	263,708.55	215,559.35
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7	85,000.000	67,266.45	61,876.64
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	170,000.000	110,332.15	98,732.67
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	40,000.000	35,603.20	32,975.33
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	345,000.000	294,860.00	226,041.17
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	190,000.000	207,443.38	158,433.98
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	85,000.000	111,573.33	83,198.39
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 SEDOL: BLF0PN9	65,000.000	58,507.15	39,067.72

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHILDRENS HOSP CORP 2.585% 02-01-2050 SEDOL: BL63WD6	35,000.000	35,000.00	21,441.33
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	25,000.000	29,767.75	26,569.50
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL: BQ0JV50	95,000.000	94,953.45	89,953.00
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	60,000.000	58,638.00	55,858.03
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	185,000.000	176,800.79	140,377.37
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	155,000.000	136,434.38	110,711.38
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	115,000.000	114,777.57	89,805.73
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO SEDOL: BMYJ501	75,000.000	82,266.00	77,734.07
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	575,000.000	677,851.93	620,350.15
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	30,000.000	42,711.00	31,457.41
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	70,000.000	57,906.80	55,444.22
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	2,064,000.000	1,913,927.72	1,433,434.71
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1	100,000.000	81,081.00	86,309.37
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	35,000.000	41,457.65	29,252.25
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	155,000.000	200,364.35	140,411.35
CITIGROUP INC 6.675% DUE 09-13-2043 SEDOL: BDC7485	90,000.000	138,289.20	96,388.31
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL: 2312093	20,000.000	27,525.00	20,613.70
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042 SEDOL: BPMP1M6	90,000.000	89,987.59	82,670.60

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050 SEDOL: BMTXGG1	100,000.000	101,124.40	63,301.31
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	30,000.000	35,924.40	25,300.34
COCA COLA CO 2.875% DUE 05-05-2041 SEDOL: BMV87K5	195,000.000	194,531.74	149,593.03
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	257,000.000	225,411.60	160,156.80
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	120,000.000	125,798.09	95,932.31
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	110,000.000	95,499.37	87,324.33
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024	30,000.000	32,966.70	33,273.59
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	270,000.000	244,239.88	171,709.50
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	225,000.000	157,108.86	145,350.97
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	150,000.000	137,689.09	91,605.82
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	690,000.000	765,739.28	540,362.64
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	2,940,000.000	3,142,328.84	2,163,233.74
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	135,000.000	136,912.11	116,902.54
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0	25,000.000	36,843.00	26,301.54
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 SEDOL: BFZ5JS5	20,000.000	21,588.60	14,996.95
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	145,000.000	153,134.20	108,122.25
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	75,000.000	75,348.50	52,419.53
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	105,000.000	106,351.85	74,853.56

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	35,000.000	33,032.30	28,555.07
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	195,000.000	210,912.55	152,641.74
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	40,000.000	43,898.80	34,396.89
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	175,000.000	214,662.14	159,160.83
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	175,000.000	211,518.80	166,715.67
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	375,000.000	342,359.13	297,559.65
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	125,000.000	152,967.66	108,794.10
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	80,000.000	87,453.60	62,482.73
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	50,000.000	54,909.00	38,812.96
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	70,000.000	49,873.60	43,606.92
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	240,000.000	231,922.20	202,062.52
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	130,000.000	145,698.66	105,111.75
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	25,000.000	31,726.75	21,599.74
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	35,000.000	35,345.45	30,701.03
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SEDOL: B57H0J7	85,000.000	95,363.20	83,392.48
CONS EDISON CO N Y 5.7% DUE 06-15-2040 SEDOL: B5M23K9	20,000.000	29,230.80	19,936.01
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	55,000.000	62,999.30	39,877.32
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	45,000.000	59,957.10	42,448.48

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL: BLR95V2	65,000.000	83,316.35	49,636.66
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP: 210518DB9	180,000.000	221,131.80	149,533.41
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SEDOL: BNYNTF3	60,000.000	59,957.40	51,483.77
CONSUMERS ENERGY 4.35% DUE 04-15-2049 CUSIP: 210518DD5	1,295,000.000	1,495,989.94	1,131,317.19
COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042 SEDOL: BNDT5D2	110,000.000	98,747.75	90,768.85
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052 SEDOL: BMFTCR6	550,000.000	539,761.27	439,263.70
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	55,000.000	56,694.42	47,805.58
CORNING INC 5.75% DUE 08-15-2040 SEDOL: B4YPKP3	40,000.000	50,118.80	39,906.84
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	170,000.000	147,113.10	116,251.88
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HL0	245,000.000	253,195.77	208,212.34
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	50,000.000	41,679.50	36,252.48
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	75,000.000	64,042.50	59,309.84
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZYR3	90,000.000	105,850.80	75,960.72
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	75,000.000	93,775.95	68,817.80
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	165,000.000	168,307.35	154,997.97
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	125,000.000	117,840.10	104,547.47
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	35,000.000	26,560.10	28,059.15
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	255,000.000	280,265.60	233,115.85

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CVS HEALTH CORP 4.875% DUE 07-20-2035 SEDOL: BYPFCH8	60,000.000	61,420.80	57,091.09
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,122,000.000	1,098,170.49	1,012,146.52
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	345,000.000	368,142.20	313,046.06
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	100,000.000	84,189.02	66,762.40
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SEDOL: BKR3FX9	45,000.000	45,675.00	41,982.73
DEERE JOHN CAP CORP 3.35% 04-18-2029 SEDOL: BPBQP17	80,000.000	74,807.20	74,077.28
DELL INC 6.5% DUE 04-15-2038 SEDOL: BF3NP38	60,000.000	68,970.47	58,200.60
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	65,000.000	93,559.05	73,115.18
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	982,000.000	1,417,509.46	1,124,929.65
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	150,000.000	162,548.69	127,790.22
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	40,000.000	41,940.40	37,536.63
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	175,000.000	176,871.68	140,702.83
DIAGEO INVT CORP 4.25% DUE 05-11-2042 SEDOL: BBM4R38	40,000.000	32,718.00	35,263.81
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 CUSIP: 25278XAW9	1,095,000.000	1,112,160.75	1,065,565.04
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	40,000.000	44,070.51	30,646.93
DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL: BQWR7X2	60,000.000	59,743.20	61,023.58
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	865,000.000	782,012.70	561,131.97
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 SEDOL: BP4X032	155,000.000	123,840.28	93,572.88

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 CUSIP: 25470DAT6	150,000.000	151,950.15	112,103.11
DISCOVERY FIXED 4.65% DUE 05-15-2050 SEDOL: BMDNBL7	220,000.000	242,481.80	151,715.17
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	35,000.000	48,632.15	35,129.11
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577	85,000.000	103,861.50	92,751.12
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	240,000.000	233,032.08	160,251.52
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	75,000.000	63,750.75	60,350.14
DISNEY WALT CO 4.625% DUE 03-23-2040 SEDOL: BMF33P3	145,000.000	183,322.20	136,206.25
DOMINION ENERGY 4.6% DUE 03-15-2049 SEDOL: BJ5JG73	35,000.000	27,666.80	29,642.77
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	205,000.000	191,498.05	177,819.45
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	40,000.000	31,793.60	31,605.03
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	170,000.000	181,646.96	141,582.98
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO SEDOL: BQ72LX0	225,000.000	229,293.25	245,921.88
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	1,650,000.000	1,551,745.85	1,128,223.47
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	265,000.000	267,284.36	195,158.56
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	70,000.000	73,809.40	53,292.81
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	200,000.000	192,900.46	178,630.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	40,000.000	40,042.40	33,771.87
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	105,000.000	102,470.20	73,227.85

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	145,000.000	159,171.75	112,441.02
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL: BBWX683	25,000.000	33,057.00	22,993.31
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	100,000.000	114,388.55	74,159.82
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	30,000.000	21,366.90	22,872.91
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	75,000.000	81,635.16	63,108.38
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL: BMNQYY0	70,000.000	86,176.00	57,778.91
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	50,000.000	60,077.50	42,270.98
EATON CORP OHIO 4.15% 03-15-2033 SEDOL: BPSLKJ8	40,000.000	39,971.60	37,270.42
EATON CORP OHIO 4.7% 08-23-2052 SEDOL: BPBRR47	65,000.000	64,647.70	59,261.28
ECOLAB INC 2.75% 08-18-2055 BEO SEDOL: BN912T7	150,000.000	143,500.25	90,334.88
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	170,000.000	217,577.90	192,828.30
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	230,000.000	245,971.84	191,105.21
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	105,000.000	136,755.95	115,065.95
ELECTRONIC ARTS INC 2.95% 02-15-2051 SEDOL: BM8C3L3	60,000.000	59,344.20	39,010.20
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	190,000.000	204,919.35	204,100.73
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP: 291011BS2	130,000.000	129,711.40	84,320.20
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	40,000.000	44,000.00	32,801.87
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	40,000.000	46,850.05	37,581.69

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	200,000.000	231,166.85	224,652.48
ENCANA CORP 6.625% DUE 08-15-2037 SEDOL: B23Y0M4	85,000.000	93,866.35	85,820.93
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	95,000.000	84,185.50	79,261.16
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	75,000.000	80,814.55	69,811.89
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	35,000.000	30,220.75	28,155.24
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	80,000.000	70,336.80	66,743.46
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP: 29273RAZ2	800,000.000	856,064.35	742,861.07
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	170,000.000	168,881.75	153,592.99
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	455,000.000	541,623.94	485,423.16
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL: BJDRF72	40,000.000	42,350.00	33,123.36
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	60,000.000	75,217.80	49,352.33
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	1,575,000.000	1,470,614.68	1,213,390.33
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	145,000.000	145,858.41	126,965.12
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	370,000.000	412,088.55	328,700.35
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	40,000.000	40,486.85	32,146.37
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	60,000.000	52,556.40	50,699.96
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	120,000.000	130,594.80	106,289.66
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	60,000.000	51,768.60	54,258.98

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	90,000.000	95,895.56	87,668.39
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	35,000.000	43,188.25	36,022.12
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	106,638.70	78,479.99
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	55,000.000	38,045.70	34,836.19
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	95,000.000	118,097.10	80,706.17
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	135,000.000	141,076.16	92,915.00
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL: BMBVXG2	35,000.000	34,694.80	32,940.97
ESSEX PORTFOLIO L P 4.5% 03-15-2048 SEDOL: BYX30X6	40,000.000	37,553.20	31,760.68
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL: BM9XD71	230,000.000	225,110.20	144,584.12
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	170,000.000	163,153.94	131,150.86
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP: 30231GBM3	655,000.000	550,319.70	492,698.29
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	120,000.000	112,681.20	108,317.77
FED EXPRESS CORP 7.6% DUE 07-01-2097 SEDOL: B4R2H61	45,000.000	64,409.40	48,984.61
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	60,000.000	56,303.06	47,162.19
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,055,000.000	1,002,038.80	847,084.51
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	130,000.000	137,759.00	106,106.55
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	65,000.000	78,233.23	55,172.75
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	65,000.000	81,775.06	56,978.12

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FID NATL 5.625% DUE 07-15-2052 SEDOL: BMWTGY4	65,000.000	64,971.40	59,698.88
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	105,000.000	127,559.95	85,834.58
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	155,000.000	146,816.35	125,268.78
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	50,000.000	62,917.50	42,600.67
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	30,000.000	28,079.40	25,339.61
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	70,000.000	72,300.90	56,440.28
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	50,000.000	48,103.50	29,453.70
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	210,000.000	235,597.20	192,032.19
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	75,000.000	97,034.20	67,339.18
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL: BMWK1B9	165,000.000	165,000.00	153,744.47
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	40,000.000	33,344.80	34,548.19
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	125,000.000	105,200.80	87,895.94
GATX CORP 3.1% DUE 06-01-2051 SEDOL: BLH1J61	1,190,000.000	988,904.05	717,328.46
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP: 369550BH0	590,000.000	665,340.75	541,407.96
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	190,000.000	219,260.00	209,950.65
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4	150,000.000	147,709.52	129,977.40
GENERAL MTRS CO 6.75% DUE 04-01-2046 CUSIP: 37045VAL4	1,415,000.000	1,643,134.21	1,363,731.47
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	100,000.000	69,707.60	69,352.18

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	55,000.000	47,807.65	45,719.28
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	60,000.000	75,029.40	53,177.30
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	190,000.000	224,199.32	175,163.05
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	65,000.000	62,240.00	66,687.56
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	75,000.000	74,668.50	67,788.78
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	310,000.000	316,076.54	256,100.31
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	45,000.000	31,977.45	33,281.11
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	85,000.000	58,692.95	58,206.75
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	1,480,000.000	1,433,435.41	1,072,592.23
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039 CUSIP: 38141GXA7	580,000.000	594,279.03	503,709.25
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	70,000.000	96,329.35	72,934.10
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	175,000.000	248,217.50	186,174.55
GSK CONSUMER HEALTHCARE CAP US LLC GTD SR NT 4% 03-24-2052 SEDOL: BP0SVV6	90,000.000	73,173.80	70,738.53
HALLIBURTON CO 4.5 DUE 11-15-2041 SEDOL: B5TFVQ3	140,000.000	139,637.65	117,439.45
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	100,000.000	115,762.40	85,826.84
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	275,000.000	268,488.07	244,439.10
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	30,000.000	40,593.29	33,919.24
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051 SEDOL: BM9SW79	90,000.000	89,242.42	57,045.65

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HARTFORD FINL SVCS 3.6% DUE 08-19-2049 SEDOL: BK5R469	70,000.000	77,406.00	50,652.23
HARTFORD FINL SVCS 5.95% DUE 10-15-2036 SEDOL: BG48WM7	45,000.000	62,748.00	44,996.27
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	420,000.000	303,194.72	271,489.20
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	35,000.000	30,460.50	29,973.04
HERSHEY CO 3.125% DUE 11-15-2049 SEDOL: BK7G3Y5	60,000.000	43,054.80	42,956.24
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	40,000.000	47,895.20	37,693.54
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	95,000.000	122,741.90	94,944.10
HILL CITY FDG TR PRE CAPITALIZED TR SEC 144A 4.046% 08-15-2041 CUSIP: 43137PAA8	1,140,000.000	1,097,843.50	789,377.28
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	95,000.000	95,000.00	74,550.46
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	85,000.000	81,921.75	55,991.64
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	310,000.000	314,591.54	221,262.74
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	35,000.000	38,273.90	26,063.43
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	100,000.000	118,420.85	82,756.49
HONEYWELL INTERNATIONAL 5% 02-15-2033 BEO SEDOL: BMFS1P4	280,000.000	277,250.40	284,756.56
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	40,000.000	40,347.10	27,784.87
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	40,000.000	45,505.20	32,386.56
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	40,000.000	39,432.40	29,697.15
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	70,000.000	70,000.00	45,293.87

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	65,000.000	64,494.30	44,385.24
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	25,000.000	16,382.25	16,321.80
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	55,000.000	55,638.37	34,804.38
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	440,000.000	416,691.36	300,507.02
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,200,000.000	1,220,612.45	906,201.69
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	40,000.000	48,695.20	32,510.92
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	160,000.000	159,403.08	142,360.51
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	420,000.000	420,100.90	371,384.81
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	55,000.000	52,199.40	51,028.79
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	125,000.000	124,040.33	119,197.86
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	185,000.000	164,787.40	154,198.35
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL: BF037N5	65,000.000	56,600.70	54,356.94
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 CUSIP: 459200KK6	930,000.000	875,043.06	677,397.94
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL SEDOL: 2129754	45,000.000	75,509.55	55,304.96
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	75,000.000	74,985.75	52,944.37
INTL BUSINESS 4.9% DUE 07-27-2052 SEDOL: BNKMC55	475,000.000	462,699.75	433,700.54
INTL FLAVORS & 4.375% DUE 06-01-2047 SEDOL: BDS6RQ5	45,000.000	34,466.40	35,206.12
INTL PAPER CO 4.4% DUE 08-15-2047 SEDOL: BYYGTQ0	30,000.000	28,368.30	24,580.40

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN8KPX0	102,000.000	116,872.04	88,589.02
INTL PAPER CO 6 DUE 11-15-2041 SEDOL: B6ZWB98	55,000.000	68,450.25	55,088.57
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	160,000.000	188,641.37	116,823.46
JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052 SEDOL: BMQ7H29	90,000.000	87,240.22	85,640.97
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 SEDOL: BP4XYT6	160,000.000	160,000.00	158,785.54
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL: BLBKJ19	85,000.000	71,234.00	53,571.43
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	330,000.000	304,450.37	228,675.96
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	110,000.000	112,330.90	97,519.26
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL: BF01Z35	290,000.000	314,026.55	246,115.83
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG CUSIP: 478160AV6	952,000.000	1,287,606.42	917,808.01
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	115,000.000	153,437.88	96,114.59
JPM CHASE 2.963% 01-25-2033 SEDOL: BLGSH92	105,000.000	90,751.50	85,631.94
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048 SEDOL: BF348D2	140,000.000	136,226.10	111,217.94
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	45,000.000	50,503.50	48,874.69
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	600,000.000	619,528.16	438,640.75
JPMORGAN CHASE & CO 3.157% 04-22-2042 CUSIP: 46647PCD6	985,000.000	986,686.00	718,257.00
JPMORGAN CHASE & CO 3.328% 04-22-2052 SEDOL: BMCPMR7	20,000.000	14,574.60	13,686.65
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	140,000.000	149,737.19	109,452.21

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO SEDOL: BNG8Z25	865,000.000	864,162.52	850,589.51
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	515,000.000	426,642.71	335,863.19
JPMORGAN CHASE & 3.882% DUE 07-24-2038 CUSIP: 46647PAJ5	1,825,000.000	2,107,398.30	1,522,045.20
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	175,000.000	175,320.35	120,191.06
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	35,000.000	35,582.97	29,867.66
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069 SEDOL: BKLKM46	40,000.000	35,024.00	29,785.36
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	90,000.000	87,618.97	75,419.27
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	105,000.000	116,325.25	79,448.44
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 SEDOL: BMGNVJ2	75,000.000	75,000.00	50,052.29
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL: BKBNMB2	85,000.000	69,450.10	58,450.45
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	25,000.000	26,076.75	23,490.38
KINDER MORGAN INC 5.45% DUE 08-01-2052 SEDOL: BMZNPX5	105,000.000	102,359.40	94,547.35
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL: BG48YC1	150,000.000	194,638.50	147,095.76
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	60,000.000	72,330.60	59,688.24
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP: 494550BD7	1,355,000.000	1,599,956.87	1,372,446.95
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	95,000.000	109,272.77	95,691.43
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	35,000.000	43,564.40	37,334.99
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	40,000.000	40,252.40	29,224.44

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	65,000.000	64,404.60	60,812.48
KLA CORP 5.25% 07-15-2062 SEDOL: BQ5J0D6	690,000.000	689,393.10	667,541.88
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	40,000.000	37,210.40	35,264.97
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	455,000.000	391,977.77	372,442.69
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	30,000.000	27,942.30	23,061.49
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	110,000.000	125,385.70	93,010.12
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	35,000.000	39,953.90	30,245.08
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	55,000.000	58,823.60	52,483.67
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050 SEDOL: BMCSNP1	150,000.000	163,469.45	112,375.41
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BM9VJM2	790,000.000	731,610.75	674,780.24
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	70,000.000	53,438.70	59,417.44
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	120,000.000	137,830.85	104,439.03
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	90,000.000	117,926.10	83,726.72
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	40,000.000	39,655.60	43,314.28
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL: BJH0CV0	115,000.000	131,137.05	96,051.73
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL: BNNKRH3	135,000.000	140,248.17	95,386.03
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	40,000.000	39,573.29	27,404.26
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	55,000.000	52,408.95	41,012.28

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	90,000.000	102,294.75	70,900.90
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	100,000.000	87,285.84	79,925.32
LOWES COS INC 4.375% DUE 09-15-2045 SEDOL: BYMYN08	50,000.000	62,741.00	41,166.60
LOWES COS INC 4.45% 04-01-2062 SEDOL: BMGCHK2	1,410,000.000	1,306,041.20	1,105,233.70
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	140,000.000	191,440.57	128,074.43
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	120,000.000	126,263.80	89,868.64
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	1,570,000.000	1,556,865.57	1,123,329.84
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	230,000.000	199,545.70	155,089.22
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	140,000.000	145,663.87	102,640.10
MA INST TECH 3.067% DUE 04-01-2052 SEDOL: BP4T8P8	45,000.000	45,000.00	33,236.37
MA INST TECH 3.885% DUE 07-01-2116 SEDOL: BZB26Q7	40,000.000	38,057.60	29,029.11
MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG CUSIP: 559080AN6	1,095,000.000	1,204,948.92	910,540.43
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043 SEDOL: BFGCNC7	120,000.000	128,215.50	105,241.31
MARATHON OIL CORP 6.8% DUE 03-15-2032 SEDOL: BBMT8K7	45,000.000	54,689.85	46,450.25
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	35,000.000	40,974.85	28,143.99
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL: BZ02G68	50,000.000	54,671.50	45,511.81
MARKEL CORP 4.15% DUE 09-17-2050 REG SEDOL: BJYDFL3	50,000.000	42,382.00	38,298.38
MARKEL CORP 5.0% 05-20-2049 SEDOL: BK5JGR0	55,000.000	44,911.90	48,270.22

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	105,000.000	117,207.00	88,721.99
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	65,000.000	83,521.75	60,043.26
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SEDOL: BPCPZ46	65,000.000	65,000.00	64,821.16
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	185,000.000	193,370.70	151,029.51
MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL: BD6KVZ6	30,000.000	28,158.30	25,250.74
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	45,000.000	54,717.30	43,208.80
MCDONALDS CORP 6.3% DUE 10-15-2037 SEDOL: BG48ZN9	85,000.000	119,814.30	92,822.51
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	40,000.000	27,253.60	25,688.91
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	330,000.000	292,340.39	230,961.65
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	100,000.000	127,974.42	84,961.69
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	30,000.000	41,055.40	30,422.22
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	30,000.000	35,923.20	35,031.52
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 CUSIP: 30303M8J4	611,000.000	490,016.37	489,134.47
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	1,036,000.000	905,531.77	829,646.66
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SEDOL: BMXL0J2	155,000.000	151,813.50	99,477.90
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	40,000.000	62,460.00	53,062.40
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	175,000.000	194,998.93	161,023.47
METLIFE INC 5.7% DUE 06-15-2035 SEDOL: B0BXDC0	40,000.000	55,281.60	42,001.69

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
METLIFE INC 6.375% DUE 06-15-2034 SEDOL: B019VJ1	50,000.000	69,519.00	55,618.43
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 CUSIP: 595112BU6	55,000.000	55,000.00	34,408.46
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	45,000.000	45,000.00	30,226.59
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047 SEDOL: BYP2PC5	40,000.000	51,347.60	37,585.06
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	910,000.000	828,884.25	605,949.84
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	315,000.000	287,919.69	201,721.13
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	1,640,000.000	1,906,303.82	1,382,183.29
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	355,000.000	405,018.62	303,956.39
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051 SEDOL: BJK6BS5	25,000.000	24,647.00	16,067.93
MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036 SEDOL: B1FS7D7	40,000.000	57,034.00	42,076.61
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	100,000.000	99,291.00	64,555.19
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	85,000.000	69,183.20	72,644.42
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	105,000.000	132,192.90	93,301.93
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	20,000.000	19,786.80	12,837.56
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	100,000.000	117,350.40	81,499.12
MISSISSIPPI PWR CO 4.75% DUE 10-15-2041 SEDOL: B718562	35,000.000	37,222.50	28,577.65
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	85,000.000	71,000.50	66,350.30
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	75,000.000	87,936.25	66,902.58

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	95,000.000	93,411.60	86,364.69
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5	45,000.000	43,974.45	31,510.98
MOODYS CORP 3.75% 02-25-2052 SEDOL: BPGKWW4	35,000.000	34,398.70	26,861.95
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	30,000.000	30,816.00	28,991.76
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	115,000.000	118,869.60	97,101.66
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	125,000.000	150,835.34	110,298.82
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	45,000.000	40,702.95	42,415.42
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	1,980,000.000	1,981,297.95	1,816,308.00
MORGAN STANLEY 6.342% 10-18-2033 SEDOL: BPK5WF8	365,000.000	365,570.83	383,294.57
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	105,000.000	127,699.35	89,610.91
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	70,000.000	85,352.31	59,934.19
MPLX LP SR NT 4.95% 03-14-2052 SEDOL: BPJHGG4	1,115,000.000	1,106,426.59	917,116.52
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	40,000.000	36,040.80	31,758.15
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	215,000.000	212,863.65	190,330.61
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	65,000.000	65,000.00	49,411.28
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	105,000.000	131,742.45	78,669.59
N.W. PIPELN LLC FIXED 4% DUE 04-01-2027 SEDOL: BF42B58	95,000.000	94,513.60	89,929.28
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	145,000.000	100,541.55	94,592.98

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NASDAQ INC 3.25% DUE 04-28-2050 REG SEDOL: BMYSTG2	125,000.000	96,559.04	84,735.52
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052 SEDOL: BPCVJR5	160,000.000	133,047.04	95,981.07
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051 SEDOL: BLH3FY7	100,000.000	62,389.00	67,303.67
NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO CUSIP: 637432NR2	1,055,000.000	1,061,752.66	884,751.21
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL: BPSJK81	55,000.000	55,438.90	44,295.00
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL: BG0QJT1	35,000.000	30,342.55	29,684.82
NEW YORK & 3.954% DUE 08-01-2119 SEDOL: BK5WMP9	55,000.000	34,950.30	38,320.80
NEWMONT GOLDCORP CORP 5.875% 04-01-2035 SEDOL: BKTYJV6	60,000.000	70,888.20	61,293.09
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	180,000.000	254,479.20	188,839.80
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052 SEDOL: BMV7VW2	20,000.000	13,692.00	13,167.35
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	70,000.000	75,652.00	66,319.26
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	180,000.000	196,504.71	176,794.23
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL: B3N5358	70,000.000	72,765.00	70,894.41
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	45,000.000	28,557.45	29,317.55
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 SEDOL: BMBVPW2	115,000.000	89,305.55	80,228.99
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	215,000.000	164,393.33	142,154.76
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDLQK3	120,000.000	113,253.70	96,761.35
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLQC5	25,000.000	27,071.69	20,184.34

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NORFOLK SOUTHN FIXED 4.1% 05-15-2049 SEDOL: BKBTGN0	235,000.000	276,781.40	190,958.95
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	45,000.000	44,153.10	28,815.38
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	90,000.000	95,911.20	70,598.84
NORTHN STS PWR CO 6.2% DUE 07-01-2037 SEDOL: B1Z4JL7	55,000.000	62,989.30	59,463.37
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	185,000.000	230,526.24	180,324.46
NOVANT HEALTH INC 2.637% DUE 11-01-2036 SEDOL: BLFJCT1	115,000.000	115,000.00	85,181.47
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL: BN7T7H6	145,000.000	145,000.00	100,977.22
NOVANT HEALTH INC 3.318% DUE 11-01-2061 SEDOL: BN7T7G5	100,000.000	100,000.00	66,618.61
NUCOR CORP NT 3.85% 04-01-2052 SEDOL: BP96092	1,215,000.000	1,178,678.82	924,033.53
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	120,000.000	126,046.40	97,793.69
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	25,000.000	28,161.75	18,932.76
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	55,000.000	43,376.85	37,005.86
OGLETHORPE PWR CORP SR SECD 1ST MTG BD 144A 4.5% 04-01-2047 SEDOL: BKZ7889	80,000.000	79,644.80	63,945.48
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	50,000.000	49,651.00	43,002.81
OHIOHEALTH CORP 2.834% 11-15-2041 SEDOL: BMVRDN7	105,000.000	105,000.00	75,074.38
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 CUSIP: 681936BN9	1,215,000.000	1,203,708.90	881,697.26
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL: BL4PTW2	30,000.000	37,728.00	24,300.66
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	45,000.000	49,898.25	32,167.24

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ONCOR ELEC FIXED 3.8% DUE 09-30-2047 SEDOL: BGJWTV2	40,000.000	39,924.00	32,623.53
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	140,000.000	137,375.89	119,044.52
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	110,000.000	82,921.30	82,474.27
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	55,000.000	46,653.75	46,021.05
ONEOK INC NEW 7.15% DUE 01-15-2051 REG CUSIP: 682680BF9	1,255,000.000	1,412,213.85	1,281,957.30
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	475,000.000	473,805.68	352,260.16
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	165,000.000	146,861.39	110,496.24
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	575,000.000	588,628.08	427,396.07
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	130,000.000	126,231.33	98,626.41
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	50,000.000	53,113.80	36,712.47
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	240,000.000	255,793.59	176,702.52
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	185,000.000	233,431.67	171,257.71
ORACLE CORP 6.125% DUE 07-08-2039 SEDOL: B3LR141	70,000.000	97,237.47	69,881.16
ORACLE CORP 6.5% DUE 04-15-2038 CUSIP: 68389XAE5	1,420,000.000	1,976,356.97	1,478,491.76
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	260,000.000	268,539.03	204,215.15
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMTC6G8	1,590,000.000	1,767,088.10	1,239,473.90
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	165,000.000	168,386.25	112,554.67
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL: B6XRFT3	80,000.000	53,987.20	56,759.73

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	40,000.000	27,986.00	30,386.98
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	205,000.000	171,511.75	157,749.20
PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052 SEDOL: BNVRFD8	90,000.000	89,668.75	86,312.56
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	85,000.000	68,097.75	70,054.33
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXCMN8	175,000.000	215,700.81	144,411.46
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL: BMHBC14	105,000.000	103,963.35	67,512.82
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL: BKMKKT6	40,000.000	44,624.00	30,720.30
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	40,000.000	40,000.00	26,171.11
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	75,000.000	67,206.00	59,227.27
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	0.000	0.00	0.00
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 SEDOL: BPCTMS1	135,000.000	143,147.25	122,479.17
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	35,000.000	35,219.80	24,160.68
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	60,000.000	65,151.60	47,653.26
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	90,000.000	89,901.80	65,666.71
PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	230,000.000	277,099.55	209,125.08
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	120,000.000	139,196.95	110,485.08
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	265,000.000	200,998.91	185,966.27
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	155,000.000	154,982.19	157,937.73

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	290,000.000	282,776.00	252,985.73
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	215,000.000	214,979.75	203,609.47
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	305,000.000	303,876.73	296,364.03
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL: BPX32F9	80,000.000	79,997.70	74,404.19
PG&E WILDFIRE 4.377% DUE 06-03-2041 SEDOL: BPX32G0	130,000.000	129,996.06	116,310.91
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL: BPX32J3	130,000.000	129,995.53	115,945.60
PG&E WILDFIRE 4.722% DUE 06-01-2039 SEDOL: BMG3WS8	165,000.000	164,989.62	157,185.00
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	125,000.000	124,993.81	120,526.36
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	140,000.000	144,912.35	106,927.33
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 CUSIP: 718172CX5	120,000.000	119,892.00	122,707.69
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	110,000.000	136,104.35	96,822.00
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	250,000.000	283,336.92	198,831.10
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	70,000.000	68,534.76	58,022.49
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	70,000.000	80,723.30	59,384.36
PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL: BNM6J09	110,000.000	109,189.30	76,401.05
PHILLIPS 66 4.65% DUE 11-15-2034 SEDOL: BSPCBQ9	45,000.000	51,224.00	42,154.92
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	65,000.000	64,433.85	59,077.14
PNC FINL SVCS FLTG RT 6.037% DUE 10-28-2033 SEDOL: BNNJRJ2	90,000.000	90,000.00	94,014.70

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	530,000.000	552,823.02	450,632.58
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL: BD6JXP7	40,000.000	39,872.40	27,910.49
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	620,000.000	680,575.97	613,110.17
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	90,000.000	112,833.51	75,845.58
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9	35,000.000	27,098.05	28,331.29
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	75,000.000	70,157.95	41,951.26
PROLOGIS L P SR NT 3.05% 03-01-2050 SEDOL: BQNKCC4	35,000.000	32,996.75	23,492.83
PROVID ST JOSEPH 2.532% DUE 10-01-2029 SEDOL: BK6J3Z6	55,000.000	55,000.00	46,670.81
PROVID ST JOSEPH 2.7% DUE 10-01-2051 SEDOL: BN14JM6	195,000.000	195,000.00	116,041.40
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	185,000.000	173,268.91	145,151.03
PRUDENTIAL FINL INC 5.125% 03-01-2052 SEDOL: BPXW256	275,000.000	275,273.00	250,250.00
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	75,000.000	64,627.50	60,193.21
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	25,000.000	24,894.00	16,706.56
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	75,000.000	77,877.75	48,856.96
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 SEDOL: B7V8P28	65,000.000	70,223.40	51,676.62
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SEDOL: BMH3RJ3	70,000.000	69,596.30	63,195.83
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	100,000.000	97,929.17	79,540.31
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	80,000.000	72,858.40	66,174.33

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	50,000.000	61,800.50	41,716.45
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	50,000.000	49,881.50	38,589.82
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	75,000.000	52,967.25	51,660.83
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	70,000.000	77,961.66	57,111.66
PUGET SOUND ENERGY 4.3% DUE 05-20-2045 SEDOL: BD3J3P0	145,000.000	187,100.75	120,950.94
PUGET SOUND ENERGY 4.434% DUE 11-15-2041 SEDOL: B469075	40,000.000	41,723.60	33,544.03
PUGET SOUND ENERGY 5.483% DUE 06-01-2035 SEDOL: B09G0Z3	50,000.000	56,178.00	48,233.95
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	100,000.000	118,209.60	91,354.17
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	515,000.000	377,887.86	371,089.34
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	75,000.000	65,377.50	65,605.49
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	245,000.000	190,620.02	176,121.28
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	175,000.000	147,815.50	129,263.66
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	300,000.000	277,975.84	240,393.10
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	85,000.000	86,152.40	67,617.35
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082	120,000.000	120,000.00	97,102.94
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75	90,000.000	89,612.10	78,616.91
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041 SEDOL: BN16CX4	140,000.000	140,039.79	94,400.22
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051 SEDOL: BP0X650	130,000.000	129,951.90	80,160.73

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052 SEDOL: BL56GL2	190,000.000	197,707.95	204,534.04
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	60,000.000	82,402.85	56,492.10
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042 SEDOL: BP960W5	125,000.000	125,213.70	100,093.66
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052 SEDOL: BMG9LZ6	90,000.000	67,355.10	63,435.83
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	125,000.000	125,000.00	80,031.17
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO SEDOL: BNW0GH7	510,000.000	450,039.40	392,098.04
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1	1,420,000.000	1,332,889.12	1,037,334.31
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO SEDOL: BNW0GN3	905,000.000	839,128.53	658,638.60
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	25,000.000	30,235.37	24,253.23
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	45,000.000	54,127.35	45,397.81
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SEDOL: BMFQJH6	875,000.000	875,170.15	824,192.63
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052 SEDOL: BPLY759	30,000.000	27,069.90	27,693.42
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052 SEDOL: BNNKN86	30,000.000	29,860.20	29,157.83
PVTPL PHILLIPS 66 CO 4.68% DUE 02-15-2045 BEO SEDOL: BQ0FT10	70,000.000	59,782.80	61,047.55
PVTPL PHILLIPS 66 CO 4.9% 10-01-2046 BEO SEDOL: BQ2HDQ7	110,000.000	112,083.24	98,016.54
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SEDOL: B1XCPL5	63,628.300	81,269.25	64,586.34
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO SEDOL: BMD7M61	50,000.000	49,105.50	39,020.21
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL: BD0RRX3	110,000.000	109,865.87	92,088.49

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	155,000.000	166,011.20	125,189.40
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.966% DUE 02-01-2042 BEO SEDOL: BMDTNP3	260,000.000	259,975.22	247,128.54
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL: BMDTNQ4	135,000.000	134,986.66	127,768.44
QUALCOMM INC 6% 05-20-2053 SEDOL: BNSP1K4	1,575,000.000	1,591,580.00	1,683,852.78
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051 SEDOL: BP2BTQ4	45,000.000	41,488.61	29,414.94
RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG CUSIP: 75513EAC5	735,000.000	520,081.30	518,763.37
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	405,000.000	481,549.79	346,708.06
RAYTHEON TECHNOLOGIES CORP 4.875% CB 10-15-2040 USD SEDOL: BNDVXM3	35,000.000	35,736.05	32,833.30
REALTY INCOME CORP 1.8% DUE 03-15-2033 SEDOL: BN459R1	45,000.000	43,499.25	32,408.63
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	30,000.000	51,059.70	31,759.40
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	230,000.000	268,217.91	208,051.87
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	80,000.000	55,694.40	51,504.15
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	55,000.000	37,270.75	33,982.08
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	40,000.000	35,187.29	28,886.08
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	195,000.000	186,663.57	140,076.04
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	70,000.000	53,725.00	55,078.85
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	120,000.000	101,279.10	89,547.89
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	35,000.000	41,809.25	29,653.87

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGXX9	150,000.000	110,631.00	100,057.62
SIMON PPTY GROUP L FIXED 6.75% DUE 02-01-2040 SEDOL: B3PR0Y0	90,000.000	101,875.50	97,651.04
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 SEDOL: BMVPR84	1,600,000.000	1,094,739.50	1,170,468.94
SIMON PPTY GROUP L 4.75% DUE 03-15-2042 SEDOL: B7RRL54	35,000.000	32,510.45	30,184.98
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	85,000.000	84,714.40	61,112.17
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	40,000.000	34,758.00	33,169.49
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	170,000.000	189,263.96	149,303.54
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	55,000.000	48,717.90	46,137.02
SOUTHN CAL EDISON 4% DUE 04-01-2047 CUSIP: 842400GG2	1,170,000.000	889,716.20	917,903.04
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	150,000.000	191,845.50	145,185.86
SOUTHN CAL EDISON 6% DUE 01-15-2034 SEDOL: 2317894	85,000.000	113,626.30	88,275.32
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	40,000.000	38,940.40	30,182.22
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	180,000.000	179,350.20	119,301.70
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL: BJQZ0B2	135,000.000	160,054.94	104,084.30
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL: BD1DDS7	175,000.000	192,804.15	129,977.50
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	70,000.000	76,752.90	53,554.39
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	1,380,000.000	1,526,395.61	1,166,309.04
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL: BDGL8V4	45,000.000	47,222.61	32,665.86

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
STANFORD HLTH CARE 3.795% DUE 11-15-2048 SEDOL: BZ5ZP21	80,000.000	84,856.23	63,997.44
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	70,000.000	65,702.70	44,488.97
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 SEDOL: BMHX630	210,000.000	199,906.25	128,604.65
STARBUCKS CORP 3.75% 12-01-2047 SEDOL: BF2RBL1	50,000.000	39,603.50	38,157.48
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	100,000.000	94,139.75	84,535.79
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	120,000.000	109,814.29	96,962.71
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	140,000.000	147,352.80	118,892.36
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	45,000.000	38,418.75	38,354.76
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	55,000.000	55,000.00	37,569.97
SYNCHRONY FINANCIAL 2.875% 10-28-2031 CUSIP: 87165BAR4	275,000.000	273,564.82	206,843.82
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	55,000.000	47,312.10	45,409.32
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	95,000.000	103,790.35	104,225.10
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL: BLM1PN5	30,000.000	27,554.10	20,711.89
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	105,000.000	121,918.65	88,591.57
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	30,000.000	29,155.50	26,601.98
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	775,000.000	856,543.17	665,025.62
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	180,000.000	178,887.05	176,079.78
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	65,000.000	60,206.50	43,971.84

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	35,000.000	30,720.90	30,211.60
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	65,000.000	64,834.25	43,278.29
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	65,000.000	82,304.40	53,339.29
TARGET CORP SR NT 2.95% 01-15-2052 SEDOL: BN95W88	150,000.000	110,905.30	103,827.70
TARGET CORP 4.5% DUE 09-15-2032 BEO SEDOL: BMD54D6	85,000.000	82,516.30	82,900.43
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	110,000.000	109,988.67	105,256.95
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 SEDOL: BMF5HB3	70,000.000	70,000.00	40,245.93
TEXAS INSTRS INC 4.1% DUE 08-16-2052 CUSIP: 882508BQ6	830,000.000	819,268.10	744,203.92
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	255,000.000	227,567.11	188,355.56
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	105,000.000	105,000.00	75,478.66
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	65,000.000	71,367.40	54,132.23
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	515,000.000	651,279.02	450,923.50
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	25,000.000	28,595.15	23,716.76
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	85,000.000	91,296.80	72,519.12
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL: BM8ZH54	85,000.000	84,750.95	58,347.31
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	39,000.000	47,621.30	31,771.76
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	35,000.000	47,803.35	34,854.69
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	45,000.000	49,668.75	48,800.85

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG SEDOL: BMQ7TS9	40,000.000	40,000.00	27,887.51
TRUIST FINL FIXED 6.123% DUE 10-28-2033 SEDOL: BQ83W39	240,000.000	240,000.00	253,408.56
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048 SEDOL: BF9MYY3	50,000.000	50,000.00	41,685.54
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033 SEDOL: BM9WJ58	1,215,000.000	1,232,544.60	1,265,616.18
UDR INC FIXED 1.9% DUE 03-15-2033 SEDOL: BMC74N3	90,000.000	89,620.20	64,333.33
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	140,000.000	140,000.00	129,905.42
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	20,000.000	24,768.40	16,469.06
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL: BYSSD48	180,000.000	213,071.30	148,183.64
UNION PAC CORP FIXED 5.15% DUE 01-20-2063 SEDOL: BMDQFY7	65,000.000	65,449.80	62,960.31
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	115,000.000	104,050.42	86,267.35
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	55,000.000	58,396.67	40,267.59
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85	20,000.000	19,943.00	16,603.79
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	40,000.000	45,322.40	31,440.07
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	195,000.000	212,661.90	161,994.29
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	80,000.000	75,698.40	68,704.27
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	130,000.000	144,532.89	110,349.87
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	170,000.000	164,503.72	142,617.63
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	85,000.000	81,942.55	77,615.64

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	175,000.000	141,321.25	127,811.75
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	545,000.000	463,639.97	412,047.24
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	100,000.000	78,281.50	72,123.20
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	870,000.000	876,353.25	807,620.89
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 CUSIP: 91324PEL2	1,035,000.000	1,041,772.00	972,923.07
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	165,000.000	164,125.68	135,560.57
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	45,000.000	46,499.85	35,525.33
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	80,000.000	72,792.30	64,098.68
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	85,000.000	73,009.70	73,679.51
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	130,000.000	138,974.30	120,503.66
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL: B55H840	35,000.000	42,494.90	36,537.07
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP: 91324PES7	125,000.000	124,051.25	135,248.87
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	460,000.000	477,292.91	502,745.86
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	125,000.000	150,101.50	139,979.97
UNIV PA TRUSTEES 2.396% DUE 10-01-2050 SEDOL: BMW12L9	70,000.000	70,000.00	44,143.79
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	60,000.000	60,000.00	40,262.14
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	50,000.000	50,000.00	40,684.81
UNUM GROUP 4.5% DUE 12-15-2049 CUSIP: 91529YAP1	634,000.000	626,368.68	452,598.11

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL: B6Y3NC9	40,000.000	44,650.40	33,403.45
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	220,000.000	239,895.84	170,868.06
UTD TECHNOLOGIES 4.05% DUE 05-04-2047 SEDOL: BD8Z3T7	120,000.000	128,181.40	99,122.21
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	150,000.000	149,022.00	135,972.49
VALERO ENERGY CORP NEW ISSUE 30YR CUSIP: 91913YBE9	764,000.000	726,561.06	576,682.70
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	90,000.000	79,963.81	64,015.12
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5	75,000.000	58,102.91	59,535.77
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	265,000.000	233,739.58	166,537.37
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	535,000.000	522,318.93	328,581.06
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	85,000.000	78,425.74	50,958.55
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	170,000.000	122,689.00	128,378.78
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	1,780,000.000	1,263,124.05	1,272,246.44
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	60,000.000	40,504.80	42,213.67
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	90,000.000	68,374.80	70,051.81
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	145,000.000	117,125.75	98,534.97
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	70,000.000	76,577.83	55,959.96
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	130,000.000	114,244.50	119,501.62
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	50,000.000	49,955.50	45,134.03

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	25,000.000	29,779.75	22,839.99
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	170,000.000	133,271.15	117,630.20
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	85,000.000	88,627.80	65,635.12
VIACOMCBS INC FIXED 4.95% DUE 01-15-2031 SEDOL: BL66P92	145,000.000	129,148.60	129,224.52
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	1,430,000.000	1,435,101.23	963,029.29
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	60,000.000	61,657.91	37,176.04
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	35,000.000	34,742.40	26,692.57
WALMART INC 4.5% DUE 09-09-2052 BEO CUSIP: 931142EZ2	495,000.000	494,757.45	474,327.94
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	285,000.000	285,000.00	225,853.68
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	130,000.000	130,000.00	102,762.07
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	225,000.000	221,844.37	148,924.48
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,055,000.000	1,399,068.36	935,879.56
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	2,020,000.000	1,737,287.82	1,442,538.56
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	395,000.000	382,006.76	336,356.13
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	60,000.000	57,094.07	46,416.40
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	45,000.000	33,418.80	36,174.69
WESTAR ENERGY INC FIXED 3.25% 09-01-2049 SEDOL: BKFVB37	65,000.000	57,126.55	45,281.61
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL: B95XFC3	90,000.000	89,460.00	74,281.46

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL: BKP5407	40,000.000	29,857.60	26,599.11
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	80,000.000	77,537.60	47,677.18
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	40,000.000	39,306.40	30,417.53
WI ELEC PWR CO 4.3% DUE 10-15-2048 CUSIP: 976656CK2	1,310,000.000	1,343,558.04	1,075,878.97
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	25,000.000	27,544.50	17,565.86
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	50,000.000	49,977.00	45,002.29
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	270,000.000	277,820.46	258,178.26
WILLIS NORTH AMERICA INC 5.05% 09-15-2048 SEDOL: BGLRQG9	45,000.000	54,147.96	37,759.44
WYETH 6% DUE 02-15-2036 SEDOL: BG491R8	65,000.000	75,860.85	69,726.13
YALE UNIV 2.402% DUE 04-15-2050 SEDOL: BMB1CC1	90,000.000	90,000.00	57,640.00
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	55,000.000	69,421.55	49,706.56
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	120,000.000	148,859.37	104,032.39
3M CO 3.25% DUE 08-26-2049 SEDOL: BK4H0D9	155,000.000	133,445.85	108,541.17
Total United States - USD		**193,379,897.67**	**156,979,696.46**
Total Corporate Debt Instruments - Other		**227,477,332.35**	**184,494,780.52**
Corporate Stock - Common			
Canada - USD			
CANADIAN NAT RES LTD COM CANADIAN COM STK NATURAL RESOURCE SEDOL: 2125202	5,870.000	186,931.41	325,961.10
Total Canada - USD		**186,931.41**	**325,961.10**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
India - USD			
ADR WNS HLDGS LTD SPONSORED ADR CUSIP: 92932M101	1,198.000	62,524.57	95,828.02
Total India - USD		**62,524.57**	**95,828.02**
United States - USD			
ABBOTT LAB COM SEDOL: 2002305	3,974.000	435,214.19	436,305.46
ABM INDS INC COM CUSIP: 000957100	2,038.000	76,764.62	90,527.96
ACCENTURE PLC SHS CL A NEW SEDOL: B4BNMY3	782.000	207,888.38	208,668.88
ADOBE SYS INC COM SEDOL: 2008154	1,410.000	591,110.20	474,507.30
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	2,737.000	227,099.00	177,275.49
AGIOS PHARMACEUTICALS INC COM CUSIP: 00847X104	1,810.000	71,446.72	50,824.80
ALLEGIANT TRAVEL CO COM CUSIP: 01748X102	545.000	99,818.34	37,054.55
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	4,966.000	408,346.95	440,633.18
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	4,993.000	404,152.73	440,532.39
AMAZON COM INC COM SEDOL: 2000019	9,700.000	1,145,039.00	814,800.00
AMER ELEC PWR CO INC COM SEDOL: 2026242	4,661.000	407,308.85	442,561.95
AMERESCO INC CUSIP: 02361E108	1,403.000	49,420.58	80,167.42
AMERICAN EQUITY INVT LIFE HLDG CO COM CUSIP: 025676206	465.000	14,183.33	21,213.30
AMERICAN EXPRESS CO SEDOL: 2026082	202.000	27,218.29	29,845.50
AMICUS THERAPEUTICS INC COM CUSIP: 03152W109	8,105.000	118,079.46	98,962.05
AON PLC SEDOL: BLP1HW5	791.000	199,108.03	237,410.74

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
APELLIS PHARMACEUTICALS INC COM CUSIP: 03753U106	1,813.000	94,061.69	93,750.23
APPLE INC COM STK SEDOL: 2046251	11,168.000	861,396.21	1,451,058.24
APPLIED INDL TECHNOLOGIES INC COM CUSIP: 03820C105	1,181.000	86,070.00	148,841.43
ARTIVION INC COM USD0.01 CUSIP: 228903100	3,386.000	73,998.44	41,038.32
ASGN INCORPORATED COMN STK USD0.01 CUSIP: 00191U102	1,397.000	96,850.54	113,827.56
ATN INTL INC COM CUSIP: 00215F107	806.000	46,201.01	36,519.86
ATRICURE INC COM STK CUSIP: 04963C209	1,764.000	97,655.38	78,286.32
AZENTA INC COM USD0.01 CUSIP: 114340102	1,000.000	42,424.59	58,220.00
BALCHEM CORP COM CUSIP: 057665200	269.000	25,596.52	32,847.59
BANK OF AMERICA CORP SEDOL: 2295677	7,445.000	252,990.85	246,578.40
BARNES GROUP INC COM CUSIP: 067806109	886.000	50,031.19	36,193.10
BERKSHIRE HATHAWAY INC-CL B SEDOL: 2073390	2,871.000	649,486.42	886,851.90
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 SEDOL: 2437071	2,522.000	209,475.55	261,001.78
BJS WHSL CLUB HLDGS INC COM CUSIP: 05550J101	601.000	18,646.24	39,762.16
BLACK HILLS CORP COM CUSIP: 092113109	1,062.000	83,123.06	74,701.08
BLACKLINE INC COM CUSIP: 09239B109	808.000	66,576.88	54,354.16
BLACKROCK INC COM STK SEDOL: 2494504	278.000	165,157.51	196,999.14
BLUEPRINT MEDICINES CORP COM CUSIP: 09627Y109	1,476.000	120,230.35	64,663.56

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BOISE CASCADE CO COM CUSIP: 09739D100	2,348.000	93,650.52	161,237.16
BOSTON SCIENTIFIC CORP COM SEDOL: 2113434	6,595.000	249,487.22	305,150.65
BOX INC CL A CL A CUSIP: 10316T104	2,518.000	49,399.90	78,385.34
BRIGHTVIEW HLDGS INC COM CUSIP: 10948C107	4,116.000	57,938.42	28,359.24
BRINKER INTL INC COM CUSIP: 109641100	1,134.000	66,490.67	36,185.94
CASELLA WASTE SYS INC CL A COM STK CUSIP: 147448104	1,106.000	52,514.77	87,716.86
CHART INDS INC COM PAR $0.01 COM PAR $0.01 CUSIP: 16115Q308	168.000	30,768.58	19,358.64
CHEVRON CORP COM SEDOL: 2838555	4,089.000	422,376.77	733,934.61
CHUYS HOLDINGS INC COM USD0.01 CUSIP: 171604101	1,165.000	29,331.32	32,969.50
CITY HLDG CO COM CUSIP: 177835105	698.000	52,119.84	64,976.82
COHERENT CORP COM CUSIP: 19247G107	1,445.000	57,378.71	50,719.50
COLUMBUS MCKINNON CORP N Y COM CUSIP: 199333105	1,969.000	70,233.99	63,933.43
COMCAST CORP NEW-CL A SEDOL: 2044545	10,418.000	414,700.72	364,317.46
CONMED CORP COM CUSIP: 207410101	912.000	72,058.17	80,839.68
CONSENSUS CLOUD SOLUTIONS INC COM USD0.001 CUSIP: 20848V105	1,281.000	57,435.44	68,866.56
CORTEVA INC COM USD0.01 WI SEDOL: BK73B42	2,318.000	103,696.71	136,252.04
COTY INC COM CL A COM CL A SEDOL: BBBSMJ2	13,687.000	94,994.09	117,160.72
CVS HEALTH CORP COM SEDOL: 2577609	4,228.000	368,734.76	394,007.32

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DANA INC COM CUSIP: 235825205	4,271.000	66,842.62	64,620.23
EARTHSTONE ENERGY INC COM USD0.10 CL A CUSIP: 27032D304	3,858.000	35,076.35	54,899.34
ELEVANCE HEALTH INC SEDOL: BSPHGL4	860.000	299,414.38	441,154.20
ELI LILLY & CO COM SEDOL: 2516152	1,770.000	342,125.07	647,536.80
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A SEDOL: BJQ05Y5	6,511.000	162,872.24	146,757.94
ENTERPRISE FINL SVCS CORP COM STK CUSIP: 293712105	995.000	40,416.30	48,715.20
EOG RESOURCES INC COM SEDOL: 2318024	3,184.000	234,124.66	412,391.68
ESCO TECHNOLOGIES INC CUSIP: 296315104	519.000	35,849.35	45,433.26
ESSENT GROUP LTD COM STK CUSIP: G3198U102	2,248.000	95,146.08	87,402.24
EXLSERVICE COM INC COM STK CUSIP: 302081104	1,010.000	67,354.31	171,124.30
FEDERAL SIGNAL CORP COM CUSIP: 313855108	2,793.000	75,573.72	129,790.71
FIDELITY NATL INFORMATION SVCS INC COM STK SEDOL: 2769796	1,891.000	198,532.34	128,304.35
FIRST BANCORP N C COM CUSIP: 318910106	1,673.000	61,451.91	71,671.32
FIRST FINL BANCORP OHIO COM CUSIP: 320209109	3,524.000	91,542.50	85,386.52
FIRST INTERSTATE BANCSYS/MT CUSIP: 32055Y201	2,577.000	101,404.90	99,601.05
FOCUS FINL PARTNERS INC CL A CL A CUSIP: 34417P100	2,298.000	80,535.28	85,646.46
GENERAL ELECTRIC CO COM USD0.01(POST REV SPLIT) SEDOL: BL59CR9	3,951.000	303,053.87	331,054.29
HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	2,665.000	82,650.07	151,638.50

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
HAMILTON LANE INC CL A CL A CUSIP: 407497106	1,354.000	76,938.29	86,493.52
HELEN TROY LTD COM STK CUSIP: G4388N106	384.000	74,325.13	42,589.44
HIBBETT INC COM STK USD0.01 CUSIP: 428567101	658.000	31,667.48	44,888.76
HONEYWELL INTL INC COM STK SEDOL: 2020459	1,144.000	198,404.99	245,159.20
HUB GROUP INC CL A CUSIP: 443320106	1,435.000	68,758.23	114,068.15
HUNTSMAN CORP COM STK CUSIP: 447011107	1,216.000	34,541.82	33,415.68
ICHOR HOLDINGS LTD COM USD0.0001 CUSIP: G4740B105	1,247.000	45,411.42	33,444.54
IMAX CORP COM CUSIP: 45245E109	3,129.000	60,565.88	45,871.14
INDEPENDENT BK CORP MASS COM COM STK USD0.01 CUSIP: 453836108	1,012.000	77,209.78	85,443.16
INDEPENDENT BK GROUP INC COM CUSIP: 45384B106	892.000	55,818.31	53,591.36
INSMED INC COM PAR $.01 CUSIP: 457669307	3,552.000	105,004.16	70,968.96
INSPIRE MED SYS INC COM CUSIP: 457730109	491.000	90,818.39	123,673.08
INSTRUCTURE HLDGS INC COM CUSIP: 457790103	2,181.000	49,996.69	51,122.64
INTERCEPT PHARMACEUTICALS INC COM CUSIP: 45845P108	957.000	63,277.97	11,838.09
INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973	895.000	111,404.91	126,096.55
INTL FLAVORS & FRAGRANCES INC COM SEDOL: 2464165	2,783.000	351,528.55	291,769.72
INTUIT COM SEDOL: 2459020	1,185.000	524,713.86	461,225.70
IQVIA HLDGS INC COM USD0.01 SEDOL: BDR73G1	690.000	146,690.60	141,374.10

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
J & J SNACK FOODS CORP COM STK NPV CUSIP: 466032109	781.000	118,226.33	116,923.51
JACK IN THE BOX INC COM CUSIP: 466367109	519.000	43,597.50	35,411.37
JOHNSON & JOHNSON COM USD1 SEDOL: 2475833	5,680.000	910,431.07	1,003,372.00
JPMORGAN CHASE & CO COM SEDOL: 2190385	1,872.000	215,931.30	251,035.20
KADANT INC COM CUSIP: 48282T104	513.000	56,641.53	91,124.19
KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01 CUSIP: 483007704	772.000	78,546.19	58,641.12
KB HOME COM CUSIP: 48666K109	2,556.000	67,228.21	81,408.60
KBR INC COM CUSIP: 48242W106	1,086.000	24,949.61	57,340.80
KEMPER CORP DEL COM CUSIP: 488401100	1,097.000	69,195.34	53,972.40
LA Z BOY INC COM CUSIP: 505336107	1,904.000	66,711.21	43,449.28
LAM RESH CORP COM SEDOL: 2502247	621.000	271,076.77	261,006.30
LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP: 53220K504	918.000	69,056.44	61,322.40
LOWES COS INC COM SEDOL: 2536763	645.000	79,756.40	128,509.80
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK CUSIP: 55405Y100	908.000	38,693.02	57,185.84
MADDEN STEVEN LTD COM CUSIP: 556269108	3,778.000	114,080.68	120,744.88
MALIBU BOATS INC COM CL A COM CL A CUSIP: 56117J100	1,647.000	77,027.44	87,785.10
MARVELL TECHNOLOGY INC COM SEDOL: BNKJSM5	2,367.000	107,174.69	87,673.68
MASTERCARD INC CL A SEDOL: B121557	1,326.000	356,790.10	461,089.98

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MATCH GROUP INC NEW COM SEDOL: BK80XH9	5,089.000	248,588.60	211,142.61
MATIV HOLDINGS INC CUSIP: 808541106	1,782.000	39,934.62	37,243.80
MAXLINEAR INC COMMON STOCK CUSIP: 57776J100	2,646.000	66,218.24	89,831.70
MC DONALDS CORP COM SEDOL: 2550707	1,053.000	271,757.27	277,497.09
MERIT MED SYS INC COM CUSIP: 589889104	1,852.000	83,386.95	130,788.24
META PLATFORMS INC SEDOL: B7TL820	2,600.000	497,231.49	312,884.00
MICROCHIP TECHNOLOGY INC COM SEDOL: 2592174	2,056.000	128,773.52	144,434.00
MICROSOFT CORP COM SEDOL: 2588173	7,337.000	1,128,622.46	1,759,559.34
MINERALS TECHNOLOGIES INC COM CUSIP: 603158106	1,977.000	126,269.45	120,043.44
MONDELEZ INTL INC COM SEDOL: B8CKK03	7,159.000	431,749.94	477,147.35
MONSTER BEVERAGE CORP NEW COM SEDOL: BZ07BW4	926.000	74,672.37	94,016.78
MSCI INC COMMON SEDOL: B2972D2	293.000	154,670.92	136,294.81
MYR GROUP INC DEL COM STK CUSIP: 55405W104	1,002.000	38,165.99	92,254.14
NEOGENOMICS INC COM NEW COM NEW CUSIP: 64049M209	2,525.000	88,083.76	23,331.00
NETGEAR INC COM CUSIP: 64111Q104	1,019.000	30,896.23	18,454.09
NEXSTAR MEDIA GROUP INC COMMON STOCK CUSIP: 65336K103	184.000	16,525.66	32,205.52
NEXTIER OILFIELD SOLUTIONS INC CUSIP: 65290C105	6,492.000	70,035.34	59,986.08
NMI HLDGS INC CL A CL A CUSIP: 629209305	4,422.000	83,753.76	92,419.80

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NORTHWESTERN CORP COM NEW COM NEW CUSIP: 668074305	1,370.000	77,914.87	81,295.80
NUVASIVE INC COM CUSIP: 670704105	1,566.000	88,671.15	64,581.84
NVIDIA CORP COM SEDOL: 2379504	2,779.000	362,733.07	406,123.06
OLD NATL BANCORP IND COM CUSIP: 680033107	6,408.000	113,578.31	115,215.84
OMNIAB INC COM CUSIP: 68218J103	4,444.000	50,346.38	15,998.40
OMNIAB INC COM $12.50 VESTING CUSIP: 68218J202	343.000	0.00	0.00
OMNIAB INC COM $15.00 VESTING CUSIP: 68218J301	343.000	0.00	0.00
OMNICELL INC COM CUSIP: 68213N109	902.000	93,287.61	45,478.84
PAC PREMIER BANCORP COM CUSIP: 69478X105	2,358.000	61,464.24	74,418.48
PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK CUSIP: 69404D108	4,984.000	86,464.59	40,769.12
PALO ALTO NETWORKS INC COM USD0.0001 SEDOL: B87ZMX0	912.000	89,847.84	127,260.48
PARKER-HANNIFIN CORP COM SEDOL: 2671501	1,129.000	309,733.08	328,539.00
PATTERSON-UTI ENERGY INC COM CUSIP: 703481101	10,312.000	91,539.13	173,654.08
PDC ENERGY INC COM CUSIP: 69327R101	2,090.000	38,724.39	132,673.20
PRESTIGE CONSUMER HEALTHCARE INC COM CUSIP: 74112D101	2,574.000	99,648.06	161,132.40
PROCTER & GAMBLE COM NPV SEDOL: 2704407	4,947.000	732,241.60	749,767.32
PTC THERAPEUTICS INC COM CUSIP: 69366J200	1,685.000	86,899.22	64,316.45
PUB SERVICE ENTERPRISE GROUP INC COM SEDOL: 2707677	5,257.000	336,958.72	322,096.39

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
PVTPL FIRST FNDTN INC COM CUSIP: 32026V104		2,354.000	51,324.05	33,732.82
QUAKER CHEM CORP COM CUSIP: 747316107		371.000	60,788.24	61,919.90
QUALCOMM INC COM SEDOL: 2714923		1,080.000	121,071.76	118,735.20
Q2 HLDGS INC COM CUSIP: 74736L109		2,050.000	97,783.94	55,083.50
RAPID7 INC COM CUSIP: 753422104		1,494.000	64,895.34	50,766.12
RAYTHEON TECHNOLOGIES CORP SEDOL: BM5M5Y3		5,986.000	439,602.29	604,107.12
REGAL REXNORD CORPORATION COM STK CUSIP: 758750103	USD0.01	471.000	28,889.86	56,510.58
S.W. AIRL CO COM SEDOL: 2831543		3,775.000	186,580.79	127,104.25
SELECTIVE INS GROUP INC COM CUSIP: 816300107		1,522.000	99,445.38	134,864.42
SEMTECH CORP COM CUSIP: 816850101		1,713.000	76,978.99	49,145.97
SHERWIN-WILLIAMS CO COM SEDOL: 2804211		1,138.000	283,901.91	270,081.54
SHOCKWAVE MED INC COM CUSIP: 82489T104		528.000	29,852.21	108,562.08
SILICON LABORATORIES INC COM CUSIP: 826919102		733.000	86,678.78	99,446.11
SONIC AUTOMOTIVE INC CL A CUSIP: 83545G102		676.000	30,037.58	33,306.52
SOUTHSTATE CORP COM CUSIP: 840441109		1,178.000	76,902.01	89,952.08
SOUTHWESTERN ENERGY CO COM CUSIP: 845467109		17,867.000	98,955.23	104,521.95
SPIRE INC COM CUSIP: 84857L101		1,187.000	87,370.00	81,736.82
SPROUT SOCIAL INC COM CL A COM CL A CUSIP: 85209W109		880.000	57,706.33	49,684.80

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SPS COMM INC COM CUSIP: 78463M107	368.000	42,117.17	47,262.24
STATE STR CORP COM SEDOL: 2842040	5,023.000	400,422.51	389,634.11
STIFEL FINL CORP COM CUSIP: 860630102	612.000	25,510.42	35,722.44
SUMMIT MATLS INC CL A CL A CUSIP: 86614U100	4,068.000	98,176.20	115,490.52
SUN CTRY AIRLS HLDGS INC COM CUSIP: 866683105	2,961.000	61,474.24	46,961.46
SUPERNUS PHARMACEUTICALS INC COM STK CUSIP: 868459108	2,908.000	92,719.01	103,728.36
SYSCO CORP COM SEDOL: 2868165	2,865.000	215,760.29	219,029.25
T-MOBILE US INC COM SEDOL: B94Q9V0	2,967.000	309,477.97	415,380.00
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 SEDOL: 2122117	4,062.000	550,067.56	422,976.06
TAPESTRY INC COM USD0.01 SEDOL: BF09HX3	5,889.000	212,100.01	224,253.12
TAYLOR MORRISON HOME CORP COM USD0.00001 CUSIP: 87724P106	3,866.000	83,955.40	117,333.10
TE CONNECTIVITY LTD SEDOL: B62B7C3	2,386.000	270,847.63	273,912.80
TESLA INC COM USD0.001 SEDOL: B616C79	1,185.000	327,384.73	145,968.30
TETRA TECH INC NEW COM CUSIP: 88162G103	376.000	23,969.40	54,591.44
TEXAS ROADHOUSE INC COMMON STOCK CUSIP: 882681109	1,497.000	82,520.43	136,152.15
THERMO FISHER CORP SEDOL: 2886907	454.000	247,851.00	250,013.26
TJX COS INC COM NEW SEDOL: 2989301	3,013.000	189,955.58	239,834.80
TRANSMEDICS GROUP INC COM CUSIP: 89377M109	2,029.000	46,133.57	125,229.88

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
TRAVERE THERAPEUTICS INC COM CUSIP: 89422G107	4,546.000	93,050.33	95,602.38
UBER TECHNOLOGIES INC COM USD0.00001 SEDOL: BK6N347	14,465.000	478,287.38	357,719.45
ULTRAGENYX PHARMACEUTICAL INC COM CUSIP: 90400D108	1,157.000	65,224.59	53,603.81
UMPQUA HLDGS CORP COM CUSIP: 904214103	3,047.000	56,632.25	54,388.95
UNION PAC CORP COM SEDOL: 2914734	1,226.000	236,056.85	253,867.82
UNITED CMNTY BK BLAIRSVILLE GA COM CUSIP: 90984P303	2,441.000	64,595.08	82,505.80
UPWORK INC COM CUSIP: 91688F104	1,932.000	78,318.14	20,170.08
VAL NATL BANCORP COM CUSIP: 919794107	7,029.000	79,269.33	79,497.99
VANDA PHARMACEUTICALS INC COM CUSIP: 921659108	1,721.000	29,552.35	12,718.19
VARONIS SYS INC COM CUSIP: 922280102	2,651.000	108,889.31	63,464.94
VERINT SYS INC COM CUSIP: 92343X100	1,435.000	67,817.62	52,061.80
VERTEX PHARMACEUTICALS INC COM SEDOL: 2931034	1,442.000	298,847.18	416,420.76
VISA INC COM CL A STK SEDOL: B2PZN04	2,275.000	474,364.00	472,654.00
WALMART INC COM SEDOL: 2936921	2,644.000	369,050.98	374,892.76
WALT DISNEY CO SEDOL: 2270726	3,156.000	396,800.37	274,193.28
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	13,029.000	564,037.65	537,967.41
WENDYS CO COM CUSIP: 95058W100	2,522.000	50,788.92	57,072.86
WERNER ENTERPRISES INC COM CUSIP: 950755108	2,566.000	99,575.95	103,307.16

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WESBANCO INC COM CUSIP: 950810101	2,333.000	76,052.48	86,274.34
WESCO INTL INC COM CUSIP: 95082P105	486.000	27,621.84	60,847.20
WILLSCOT MOBILE MINI HLDGS CORP COM USD0.01 CUSIP: 971378104	1,036.000	15,402.06	46,796.12
WORTHINGTON INDS INC COM CUSIP: 981811102	1,870.000	82,316.98	92,957.70
WSFS FINANCIAL CORP COM CUSIP: 929328102	2,427.000	99,494.95	110,040.18
YELP INC COM CUSIP: 985817105	2,142.000	77,365.00	58,562.28
YETI HLDGS INC COM CUSIP: 98585X104	565.000	24,258.03	23,340.15
ZEBRA TECHNOLOGIES CORP CL A SEDOL: 2989356	326.000	87,730.40	83,589.66
ZIFF DAVIS INC COM USD0.001 CUSIP: 48123V102	1,359.000	101,782.73	107,496.90
ZOOMINFO TECHNOLOGIES INC COM USD0.01 SEDOL: BMWF095	5,170.000	138,293.00	155,668.70
ZURN ELKAY WATER SOLUTIONS CORPORATION CUSIP: 98983L108	2,320.000	35,485.90	49,068.00
Total United States - USD		**33,107,196.23**	**35,887,656.13**
Total Corporate Stock - Common		**33,356,652.21**	**36,309,445.25**
Partnership/Joint Venture Interests			
United States - USD			
SLC MANAGEMENT U.S. INVESTMENT GRADE PRIVATE CREDIT FUND, L.P CUSIP: 993XVV997	40,000,000.000	40,000,000.00	32,932,230.00
Total United States - USD		**40,000,000.00**	**32,932,230.00**
Total Partnership/Joint Venture Interests		**40,000,000.00**	**32,932,230.00**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP: 8X1999F89	3,181,385.220	53,563,965.21	61,871,407.96
CF BLACKROCK US DEBT INDEX FUND E CUSIP: 8EN99YB29	1,303,033.000	60,578,448.00	54,214,278.97
Total Global Region - USD		**114,142,413.21**	**116,085,686.93**
United States - USD			
CF BLACKROCK MONEY MARKET FD CUSIP: 066459CF3	201.210	201.21	201.21
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 14999KK08	721,992.160	27,556,151.81	33,664,555.15
CF COHEN & STEERS REAL ASSETS MULTI-STRATEGY FD CL-A CUSIP: 1P2999O66	1,718,983.560	23,000,000.00	24,598,654.74
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	3,977,030.730	3,977,030.73	3,977,030.73
Total United States - USD		**54,533,383.75**	**62,240,441.83**
Total Value of Interest in Common/Collective Trusts		**168,675,796.96**	**178,326,128.76**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO AMERICAN CENTY INVT TR HIGH INCOME R6 CUSIP: 024932121	3,205,471.490	29,590,951.84	25,836,100.21
Total United States - USD		**29,590,951.84**	**25,836,100.21**
Total Value of Interest in Registered Investment Com		**29,590,951.84**	**25,836,100.21**
Other			
Chile - USD			
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	425,000.000	399,799.09	358,381.30
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	235,000.000	186,436.28	168,489.40

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Chile - USD			
Total Chile - USD		**586,235.37**	**526,870.70**
Global Region - USD			
CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITED - CLASS F ELIGIBLE CUSIP: 1AP999X31	10,227.050	12,394,586.32	20,858,463.55
Total Global Region - USD		**12,394,586.32**	**20,858,463.55**
Hungary - USD			
PVTPL HUNGARY 5.5% 06-16-2034 CUSIP: 445545AQ9	90,000.000	88,312.50	84,312.00
Total Hungary - USD		**88,312.50**	**84,312.00**
Indonesia - USD			
INDONESIA REP BD 5.35% DUE 02-11-2049 CUSIP: 455780CJ3	115,000.000	119,942.50	111,561.04
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP: 455780DP8	150,000.000	146,104.50	146,070.00
PVTPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO CUSIP: 69377FAC0	35,000.000	35,568.75	30,555.43
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	95,000.000	93,661.91	81,584.48
Total Indonesia - USD		**395,277.66**	**369,770.95**
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	160,000.000	136,968.18	122,875.20
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG SEDOL: BM6R097	55,000.000	51,586.50	48,100.80
Total Israel - USD		**188,554.68**	**170,976.00**
Italy - USD			
ITALY REP 3.875% DUE 05-06-2051 REG CUSIP: 465410CC0	420,000.000	386,150.05	282,450.84
Total Italy - USD		**386,150.05**	**282,450.84**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Mexico - USD			
UNITED MEXICAN STATES 12/02/2052 4.4% 02-12-2052 CUSIP: 91087BAS9	115,000.000	104,600.53	84,324.64
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	439,000.000	408,237.54	337,695.72
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	165,000.000	124,265.00	127,974.51
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	200,000.000	116,102.08	126,106.89
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	80,000.000	82,960.00	83,280.80
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	70,000.000	58,607.50	56,091.84
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,320,000.000	2,331,161.73	1,869,977.37
Total Mexico - USD		**3,225,934.38**	**2,685,451.77**
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	710,000.000	789,500.81	516,433.64
PANAMA REP 4.5% 01-19-2063 CUSIP: 698299BS2	385,000.000	351,218.71	271,041.42
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	125,000.000	109,682.43	94,267.31
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	35,000.000	22,443.75	22,439.05
REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG CUSIP: 698299BM5	420,000.000	309,867.03	305,739.53
Total Panama - USD		**1,582,712.73**	**1,209,920.95**
Peru - USD			
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP: 715638AU6	30,000.000	31,620.00	31,516.70
PERU REP GLOBAL BD 3.55% 03-10-2051 CUSIP: 715638DT6	115,000.000	83,492.50	81,677.51
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	205,000.000	196,328.22	133,198.43

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Peru - USD			
PERU REP 3.0% 01-15-2034 CUSIP: 715638DU3	55,000.000	44,797.50	43,344.11
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	40,000.000	28,087.50	29,066.96
Total Peru - USD		**384,325.72**	**318,803.71**
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	65,000.000	50,830.00	54,960.87
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG CUSIP: 718286BG1	35,000.000	38,487.50	38,728.42
PHILIPPINES REP 3.2% 07-06-2046 CUSIP: 718286CP0	330,000.000	299,255.67	240,513.18
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	330,000.000	271,713.32	281,673.72
Total Philippines - USD		**660,286.49**	**615,876.19**
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	125,000.000	88,076.00	96,051.50
Total Qatar - USD		**88,076.00**	**96,051.50**
United States - USD			
AMERICAN TOWER CORP SEDOL: B7FBFL2	2,043.000	465,291.10	432,829.98
ARMADA HOFFLER PPTYS INC REIT CUSIP: 04208T108	4,099.000	59,513.09	47,138.50
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL: BN7GSB8	110,000.000	110,000.00	73,311.79
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	75,000.000	139,248.23	91,596.70
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	90,000.000	151,662.60	110,635.75
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL: BMFTHY8	155,000.000	155,000.00	138,461.64

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	155,000.000	155,000.00	137,076.33
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	370,000.000	552,158.70	451,648.57
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	95,000.000	144,387.25	119,973.69
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	960,000.000	1,262,936.70	1,201,566.72
CF WEATHER OFFSHORE FD II CLASS A CUSIP: 748996N27	11,428.070	12,447,878.01	19,652,365.14
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL: B4TB7N3	60,000.000	66,418.80	61,744.00
COMMONWEALTH FING AUTH PA REV 4.144% 06-01-2038 BEO TAXABLE SEDOL: BZBWSF0	60,000.000	62,421.00	53,691.07
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	125,000.000	125,000.00	82,293.40
DALLAS TEX INDPT SCH DIST TAXABLE-SCH BLDG-C-BUILD AMER 6.45 DUE 2-15-2035 CUSIP: 235308RA3	80,000.000	81,775.20	80,167.22
DIAMONDROCK HOSPITALITY CO COM STK CUSIP: 252784301	7,915.000	72,247.68	64,823.85
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTIL REV 3.207% 10-01-2048 BEO TAXABLE CUSIP: 254845RM4	375,000.000	341,715.00	280,437.90
EASTGROUP PPTYS INC REIT CUSIP: 277276101	415.000	42,114.13	61,444.90
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP: 524ESCR36	1,950,000.000	195.00	19,500.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP: 524ESC7M6	295,000.000	29.50	2.95
FOUR CORNERS PPTY TR INC COM CUSIP: 35086T109	2,347.000	65,786.99	60,857.71
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	-9.000	-1,205,430.81	-1,208,812.50
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	9.000	1,205,430.81	1,208,812.50
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	65,000.000	65,000.00	48,087.51

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL: BNG9S30	195,000.000	195,530.10	156,484.30
IDAHO ENERGY RES AUTH TRANSMISSION FACS REV 2.861% 09-01-2046 BEO TAXABLE SEDOL: BNRRQX9	135,000.000	135,000.00	91,740.09
INDEPENDENCE RLTY TR INC COM CUSIP: 45378A106	5,587.000	107,713.47	94,196.82
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	75,000.000	75,000.00	53,957.15
ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG CUSIP: 46513EFG2	80,000.000	103,829.35	87,275.41
JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 SEDOL: BL71KX5	70,000.000	65,091.95	54,689.97
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL: BP6K7Y1	210,000.000	210,000.00	141,604.47
KITE RLTY GROUP TR COM NEW COM NEW CUSIP: 49803T300	5,041.000	87,008.46	106,113.05
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	365,000.000	365,000.00	339,615.97
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL: BN946L6	45,000.000	45,000.00	37,649.78
LOS ANGELES CALIF CMNTY CG DIST 1.806% 08-01-2030 SEDOL: BQPCCB7	120,000.000	120,000.00	98,293.22
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL: BNHWYS5	315,000.000	315,000.00	292,884.80
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SEDOL: BNNWHY6	40,000.000	40,000.00	30,173.14
LXP INDUSTRIAL TRUST COM USD0.0001 CUSIP: 529043101	5,548.000	59,484.74	55,590.96
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL: BMXB984	150,000.000	140,961.60	106,774.13
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL: BMX8Z10	110,000.000	110,000.00	72,005.82
MASSACHUSETTS ST 2.9% 09-01-2049 BEO TAXABLE SEDOL: BK4W2R2	220,000.000	222,959.41	152,245.83
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL: B431XP3	80,000.000	108,825.60	98,287.34

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	115,000.000	113,630.45	92,150.95
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.229% 05-15-2050 BEO TAXABLE SEDOL: BM8Z798	105,000.000	116,036.90	76,742.70
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE CUSIP: 60636APP2	115,000.000	144,383.60	88,148.89
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	87,000.000	128,511.11	93,067.54
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT CUSIP: 637870106	1,409.000	48,224.67	50,893.08
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	90,000.000	131,220.00	108,523.44
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	55,000.000	86,823.65	68,179.84
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	65,000.000	81,944.87	66,684.09
NEW YORK ST DORM AUTH ST PERS INCOME MUNI 3.11% 02-15-2039 SEDOL: BG0RZP2	140,000.000	140,000.00	110,127.29
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 2.202% 03-15-2034 BEO TAXABLE SEDOL: BNT2FZ7	65,000.000	65,000.00	49,560.28
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: BL53Q79	145,000.000	179,672.40	148,718.61
NEW YORK ST TWY AUTH GEN REV 2.9% 01-01-2035 BEO TAXABLE SEDOL: BKMCP42	85,000.000	85,002.01	69,749.68
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	60,000.000	71,101.80	61,616.90
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	145,000.000	252,031.95	171,855.93
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	90,000.000	136,958.40	80,405.24
OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG SEDOL: BP6QQ86	80,000.000	80,000.00	72,649.58
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL: BMY9CF5	60,000.000	60,000.00	54,897.62
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE SEDOL: BPMPT88	105,000.000	105,000.00	97,334.18

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE SEDOL: BNM7FV5	90,000.000	90,000.00	85,209.44
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE SEDOL: BNM40F5	65,000.000	65,000.00	61,136.45
OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE SEDOL: B5YBV22	15,000.000	18,571.50	16,103.50
PEBBLEBROOK HOTEL TR COM STK CUSIP: 70509V100	2,924.000	79,156.74	39,152.36
PENNSYLVANIA ST UNIV 2.79% 09-01-2043 SEDOL: BLB4B60	90,000.000	92,316.80	64,187.39
PHYSICIANS RLTY TR COM CUSIP: 71943U104	5,346.000	95,548.65	77,356.62
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	115,000.000	105,426.25	74,999.02
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP: 73358WJA3	600,000.000	615,485.26	520,644.30
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	70,000.000	73,521.00	64,866.41
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE SEDOL: BMDNFT3	50,000.000	50,697.69	43,529.40
RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST CUSIP: 74971D101	5,202.000	63,360.43	52,228.08
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	100,000.000	99,982.00	80,635.35
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL: BG13YT6	80,000.000	80,000.00	61,555.13
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP: 797400FN3	195,000.000	269,294.45	213,615.25
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL: B585KY5	35,000.000	51,927.75	42,418.03
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL: B4YX109	10,000.000	15,719.20	10,387.71
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	45,000.000	51,450.75	34,076.86
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	950,000.000	1,360,412.87	1,003,381.93

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
TEXAS TRANSN COMMN ST HWY FD REV 4% 10-01-2033 BEO TAXABLE SEDOL: BMXPHY8	70,000.000	86,791.60	63,639.78
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	65,000.000	66,267.50	40,845.32
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	60,000.000	81,637.80	68,206.23
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL: B8C1VQ9	75,000.000	109,450.80	85,271.34
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	225,000.000	256,996.50	189,668.07
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	620,000.000	620,000.00	502,654.40
Total United States - USD		**25,596,741.01**	**30,396,311.78**
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**45,577,192.91**	**57,615,259.94**
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-834,124.51	-834,124.51
Total - all currencies		**-834,124.51**	**-834,124.51**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-705,897.38	-705,897.38
Total - all currencies		**-705,897.38**	**-705,897.38**
Total Other Liabilities		**-1,540,021.89**	**-1,540,021.89**
Total		**642,901,197.40**	**597,682,544.42**

** All or a portion of this security participates in Securities Lending.

APPENDIX B

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

(Form 5500, Schedule H, Line 4i)

For the Year Ended December 31, 2022

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C256677AD7	$ GEN CORP NEW 4.15% DUE 11-01-2025				
		Acquisitions	138,000.00	-138,729.00	
		Dispositions	-138,000.00		134,744.58
C72341T103	#REORG/PING CASH MERGER PING 10-18-2022				
		Acquisitions	2,662.00	-64,001.57	
		Dispositions	-2,662.00		75,343.72
S2002305	ABBOTT LAB COM				
		Acquisitions	2,008.00	-233,067.25	
		Dispositions	-3,098.00		366,221.69
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	540,000.00	-486,789.00	
		Dispositions	-585,000.00		515,326.40
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	110,000.00	-106,013.20	
		Dispositions	-110,000.00		98,337.55
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	180,000.00	-181,835.30	
		Dispositions	-45,000.00		51,319.35
C000957100	ABM INDS INC COM				
		Acquisitions	181.00	-8,046.02	
		Dispositions	-518.00		22,258.28
C00507VAQ2	ACTIVISION 2.5% DUE 09-15-2050				
		Acquisitions	1,795,000.00	-1,277,771.90	
		Dispositions	-1,075,000.00		794,088.75
S2008154	ADOBE SYS INC COM				
		Acquisitions	873.00	-323,915.11	
		Dispositions	-388.00		150,981.34
C92932M101	ADR WNS HLDGS LTD SPONSORED ADR				
		Acquisitions	56.00	-4,286.94	
		Dispositions	-620.00		51,925.79
C00101JAH9	ADT CORP 4.125 DUE 06-15-2023				
		Acquisitions	315,000.00	-315,749.85	
		Dispositions	-315,000.00		311,270.40
S2007849	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	3,658.00	-314,280.38	
		Dispositions	-921.00		70,414.20
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				
		Acquisitions	75,000.00	-73,646.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-75,000.00		50,968.50
C00774CAB3	AECOM 5.125% DUE 03-15-2027				
		Acquisitions	32,000.00	-30,400.00	
		Dispositions	-127,000.00		127,800.62
SBPCMJD4	AEP TEX INC 5.25% DUE 05-15-2052				
		Acquisitions	125,000.00	-124,795.00	
		Dispositions	-40,000.00		38,702.00
C00115AAP4	AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052				
		Acquisitions	535,000.00	-531,592.05	
		Dispositions	-535,000.00		529,345.05
SBPQCM64	AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052				
		Acquisitions	220,000.00	-213,287.95	
		Dispositions	-85,000.00		82,239.65
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051				
		Acquisitions	40,000.00	-27,955.60	
		Dispositions	-40,000.00		28,690.00
C00774MAY1	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033				
		Acquisitions	270,000.00	-204,970.20	
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033				
		Acquisitions	65,000.00	-50,727.30	
		Dispositions	-180,000.00		174,027.00
SBGYTGT5	AFLAC INC 4.75% DUE 01-15-2049				
		Acquisitions	45,000.00	-43,246.80	
		Dispositions	-45,000.00		44,883.90
C00847X104	AGIOS PHARMACEUTICALS INC COM				
		Acquisitions	468.00	-13,714.81	
		Dispositions	-412.00		11,478.53
S2507457	AKAMAI TECHNOLOGIES INC COM STK				
		Acquisitions	234.00	-24,017.48	
		Dispositions	-1,967.00		194,243.04
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	75,000.00	-65,145.75	
		Dispositions	-225,000.00		160,253.05
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	1,535,000.00	-1,417,175.70	
		Dispositions	-650,000.00		490,067.00
SBMXWZP6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	340,000.00	-331,239.30	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLH23R3	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041				
		Acquisitions	100,000.00	-66,011.00	
		Dispositions	-105,000.00		74,291.70
SBMYX9K1	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO				
		Acquisitions	135,000.00	-99,883.30	
		Dispositions	-120,000.00		89,774.05
SBM8RDJ6	ALLEGHANY CORP DEL 3.625% DUE 05-15-2030				
		Acquisitions	105,000.00	-105,580.65	
		Dispositions	-105,000.00		100,525.95
C01748X102	ALLEGIANT TRAVEL CO COM				
		Acquisitions	49.00	-4,858.49	
		Dispositions	-138.00		18,378.56
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	596.00	-173,185.01	
		Dispositions	-1,648.00		526,358.08
		Free Receipt	5,624.00		
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	603.00	-130,956.14	
		Dispositions	-1,626.00		422,525.10
		Free Receipt	5,643.00		
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040				
		Acquisitions	65,000.00	-49,037.30	
		Dispositions	-195,000.00		146,368.50
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	40,000.00	-28,467.10	
		Dispositions	-310,000.00		229,595.00
SBKPSXV0	ALTRIA GROUP INC 2.45% DUE 02-04-2032				
		Acquisitions	310,000.00	-232,490.70	
		Dispositions	-45,000.00		40,207.50
C02209SAM5	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Dispositions	-1,120,000.00		826,351.70
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Acquisitions	30,000.00	-27,858.90	
		Dispositions	-40,000.00		33,320.80
S2000019	AMAZON COM INC COM				
		Acquisitions	643.00	-295,332.91	
		Dispositions	-1,664.00		337,000.03
		Free Receipt	10,203.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	200,000.00	-216,478.00	
		Dispositions	-1,440,000.00		1,540,005.30
SBN45045	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	225,000.00	-210,639.00	
		Dispositions	-110,000.00		100,581.40
C023135CK0	AMAZON COM INC NT 4.1% 04-13-2062				
		Acquisitions	575,000.00	-572,309.00	
		Dispositions	-575,000.00		570,745.00
SBLPP192	AMAZON COM INC NT 4.1% 04-13-2062				
		Acquisitions	165,000.00	-152,246.60	
		Dispositions	-165,000.00		153,010.10
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	50,000.00	-37,829.50	
		Dispositions	-610,000.00		473,921.00
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	45,000.00	-32,536.80	
		Dispositions	-150,000.00		106,748.10
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	65,000.00	-56,176.25	
		Dispositions	-40,000.00		34,699.60
C023135CJ3	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	575,000.00	-572,596.50	
		Dispositions	-575,000.00		574,695.24
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	150,000.00	-140,530.35	
		Dispositions	-75,000.00		63,270.75
C00164VAD5	AMC NETWORKS INC 5% DUE 04-01-2024				
		Acquisitions	155,000.00	-155,193.75	
		Dispositions	-155,000.00		151,512.50
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040				
		Acquisitions	100,000.00	-120,106.85	
		Dispositions	-85,000.00		101,362.50
C02361E108	AMERESCO INC				
		Acquisitions	125.00	-7,092.38	
		Dispositions	-356.00		19,538.35
C024013104	AMERICAN ASSETS TR INC COM				
		Acquisitions	140.00	-4,059.06	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,497.00		69,633.80
C02553E106	AMERICAN EAGLE OUTFITTERS INC NEW COM				
		Acquisitions	108.00	-1,358.53	
		Dispositions	-7,329.00		90,931.07
C025676206	AMERICAN EQUITY INVT LIFE HLDG CO COM				
		Acquisitions	142.00	-5,468.52	
		Dispositions	-1,963.00		75,508.95
C025816CX5	AMERICAN EXPRESS CO SUB NT FIXED/FLTG 4.989% 05-26-2033				
		Acquisitions	845,000.00	-845,000.00	
		Dispositions	-845,000.00		850,551.65
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	215,000.00	-211,856.45	
		Dispositions	-55,000.00		62,934.30
SB7FBFL2	AMERICAN TOWER CORP				
		Acquisitions	1,168.00	-265,328.70	
		Dispositions	-210.00		48,926.87
SBPGBNV3	AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032				
		Acquisitions	100,000.00	-99,491.00	
		Dispositions	-100,000.00		91,964.00
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				
		Acquisitions	170,000.00	-160,776.95	
		Dispositions	-170,000.00		156,548.70
C026874DA2	AMERN INTL GROUP 4.5% DUE 07-16-2044				
		Acquisitions	950,000.00	-1,013,355.50	
		Dispositions	-2,040,000.00		2,229,912.60
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044				
		Acquisitions	170,000.00	-159,034.15	
		Dispositions	-110,000.00		117,661.00
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Acquisitions	95,000.00	-90,341.50	
		Dispositions	-170,000.00		161,322.25
C03027XAJ9	AMERN TOWER CORP 4.4% DUE 02-15-2026				
		Acquisitions	76,000.00	-75,781.98	
		Dispositions	-76,000.00		73,707.08
C03027XAD2	AMERN TOWER CORP 5% DUE 02-15-2024				
		Acquisitions	373,000.00	-376,156.75	
		Dispositions	-373,000.00		371,135.00
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-185,447.20	
		Dispositions	-200,000.00		178,187.20
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	135,000.00	-95,148.50	
		Dispositions	-420,000.00		336,881.10
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	60,000.00	-35,414.40	
		Dispositions	-58,000.00		39,109.40
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	135,000.00	-131,314.90	
		Dispositions	-110,000.00		112,568.60
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	40,000.00	-39,278.00	
		Dispositions	-40,000.00		38,874.40
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	460,000.00	-440,780.20	
		Dispositions	-335,000.00		312,481.75
C03152W109	AMICUS THERAPEUTICS INC COM				
		Acquisitions	721.00	-8,089.88	
		Dispositions	-2,304.00		21,899.19
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG				
		Acquisitions	45,000.00	-47,252.25	
		Dispositions	-105,000.00		97,508.60
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	115,000.00	-145,627.95	
		Dispositions	-115,000.00		137,840.50
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	150,000.00	-156,262.35	
		Dispositions	-150,000.00		130,395.00
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	40,000.00	-56,239.20	
		Dispositions	-40,000.00		45,640.80
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	310,000.00	-300,185.20	
		Dispositions	-430,000.00		431,121.15
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	980,000.00	-939,288.30	
		Dispositions	-730,000.00		720,843.45

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	235,000.00	-230,744.55	
		Dispositions	-395,000.00		371,243.20
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	75,000.00	-76,126.20	
		Dispositions	-40,000.00		44,126.00
C036752AU7	ANTHEM INC 4.55% 05-15-2052				
		Acquisitions	845,000.00	-840,453.90	
		Dispositions	-845,000.00		798,896.80
SBP4C341	ANTHEM INC 4.55% 05-15-2052				
		Acquisitions	65,000.00	-64,650.30	
		Dispositions	-65,000.00		61,037.60
C75606DAQ4	ANYWHERE REAL ESTATE GROUP LLC / SR NT 144A 5.25% 04-15-2030				
		Acquisitions	448,000.00	-448,000.00	
		Dispositions	-448,000.00		445,760.00
SBN4FWF0	AON CORP FIXED 2.9% DUE 08-23-2051				
		Acquisitions	175,000.00	-137,691.85	
		Dispositions	-190,000.00		142,232.90
SBP8KPC3	AON CORP 2.6% 12-02-2031				
		Acquisitions	35,000.00	-32,130.00	
		Dispositions	-170,000.00		155,491.10
SBLP1HW5	AON PLC				
		Acquisitions	543.00	-150,827.38	
		Dispositions	-91.00		24,905.47
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045				
		Acquisitions	70,000.00	-67,170.60	
		Dispositions	-70,000.00		60,799.40
C03753U106	APELLIS PHARMACEUTICALS INC COM				
		Acquisitions	149.00	-8,051.98	
		Dispositions	-463.00		22,446.83
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049				
		Acquisitions	175,000.00	-173,552.40	
		Dispositions	-65,000.00		58,907.55
SB2425R7	APPALACHIAN PWR CO 6.7% DUE 08-15-2037				
		Acquisitions	95,000.00	-108,939.35	
		Dispositions	-30,000.00		35,208.60
S2046251	APPLE INC COM STK				
		Acquisitions	1,233.00	-185,767.97	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,658.00		715,529.04
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049				
		Acquisitions	160,000.00	-126,203.60	
		Dispositions	-80,000.00		64,700.80
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050				
		Acquisitions	90,000.00	-66,143.70	
		Dispositions	-370,000.00		261,194.15
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	30,000.00	-23,228.70	
		Dispositions	-335,000.00		254,620.85
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	115,000.00	-86,645.00	
		Dispositions	-115,000.00		79,302.85
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	65,000.00	-55,885.05	
		Dispositions	-65,000.00		48,645.35
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061				
		Acquisitions	10,000.00	-7,518.30	
		Dispositions	-55,000.00		32,167.30
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	80,000.00	-60,394.05	
		Dispositions	-270,000.00		212,841.30
SBP4W062	APPLE INC 3.35% DUE 08-08-2032				
		Acquisitions	50,000.00	-49,206.00	
		Dispositions	-50,000.00		49,190.50
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	150,000.00	-129,616.50	
		Dispositions	-150,000.00		130,346.40
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	165,000.00	-163,131.30	
		Dispositions	-165,000.00		139,902.70
C037833ER7	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	500,000.00	-498,240.00	
		Dispositions	-500,000.00		403,611.70
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	495,000.00	-475,623.00	
		Dispositions	-70,000.00		53,935.70
C037833BH2	APPLE INC 4.375% DUE 05-13-2045				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,415,000.00		2,764,107.20
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	85,000.00	-88,151.80	
		Dispositions	-85,000.00		77,194.45
C037833BX7	APPLE INC 4.65% DUE 02-23-2046				
		Acquisitions	110,000.00	-112,342.30	
		Dispositions	-70,000.00		70,145.60
C03820C105	APPLIED INDL TECHNOLOGIES INC COM				
		Acquisitions	104.00	-11,329.29	
		Dispositions	-301.00		31,427.52
SBNQSGM2	ARCHER DANIELS FIXED 2.9% DUE 03-01-2032				
		Acquisitions	65,000.00	-66,304.55	
		Dispositions	-65,000.00		59,456.15
SBH31WX5	ARCHER-DANIELS 4.5% DUE 03-15-2049				
		Acquisitions	30,000.00	-39,074.40	
		Dispositions	-30,000.00		28,645.80
C04208T108	ARMADA HOFFLER PPTYS INC REIT				
		Acquisitions	364.00	-4,616.43	
		Dispositions	-1,042.00		13,671.66
C228903100	ARTIVION INC COM USD0.01				
		Acquisitions	537.00	-8,377.83	
		Dispositions	-823.00		12,138.07
C00191U102	ASGN INCORPORATED COMN STK USD0.01				
		Acquisitions	125.00	-11,508.38	
		Dispositions	-355.00		36,338.65
C04621XAN8	ASSURANT INC 2.65% 01-15-2032				
		Acquisitions	835,000.00	-717,578.75	
		Dispositions	-1,430,000.00		1,068,810.60
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048				
		Acquisitions	30,000.00	-28,843.50	
		Dispositions	-80,000.00		89,252.70
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Acquisitions	5,000.00	-5,783.55	
		Dispositions	-275,000.00		341,742.20
SBG6F4D1	AT&T INC FIXED 4.3% 02-15-2030				
		Acquisitions	200,000.00	-204,520.10	
		Dispositions	-200,000.00		195,721.50
C00206RKF8	AT&T INC 3.5% DUE 02-01-2061				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,000.00	-32,349.10	
		Dispositions	-105,000.00		92,256.00
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	355,000.00	-264,834.75	
		Dispositions	-395,000.00		297,166.25
SBNTFQF3	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	650,000.00	-459,437.50	
		Dispositions	-535,000.00		378,570.85
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	280,000.00	-225,519.40	
		Dispositions	-590,000.00		471,912.90
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	100,000.00	-79,375.20	
		Dispositions	-75,000.00		58,098.00
SBNYDH60	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	245,000.00	-197,665.50	
		Dispositions	-85,000.00		67,161.55
SBNYDPS8	AT&T INC 3.8% 12-01-2057				
		Acquisitions	940,000.00	-684,426.60	
		Dispositions	-65,000.00		54,852.45
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060				
		Acquisitions	125,000.00	-106,392.65	
		Dispositions	-125,000.00		101,591.10
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	50,000.00	-43,283.00	
		Dispositions	-110,000.00		95,203.90
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047				
		Acquisitions	30,000.00	-29,498.10	
		Dispositions	-30,000.00		33,021.90
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047				
		Acquisitions	50,000.00	-64,298.00	
		Dispositions	-50,000.00		56,461.50
SBD8P267	AT&T INC 6.35% DUE 03-15-2040				
		Acquisitions	25,000.00	-32,062.50	
		Dispositions	-25,000.00		29,026.50
SBMV7VS8	ATHENE HLDG LTD 3.45% 05-15-2052				
		Acquisitions	45,000.00	-41,661.45	
		Dispositions	-65,000.00		46,304.05

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00215F107	ATN INTL INC COM				
		Acquisitions	71.00	-3,266.15	
		Dispositions	-205.00		7,363.84
C04963C209	ATRICURE INC COM STK				
		Acquisitions	507.00	-20,166.13	
		Dispositions	-392.00		20,043.66
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO				
		Acquisitions	165,000.00	-159,669.20	
		Dispositions	-95,000.00		88,004.20
C114340102	AZENTA INC COM USD0.01				
		Acquisitions	260.00	-17,484.10	
		Dispositions	-308.00		22,505.94
C05508RAE6	B & G FOODS INC 5.25% DUE 04-01-2025				
		Acquisitions	150,000.00	-150,719.30	
		Dispositions	-150,000.00		146,250.00
C05526DBV6	B A T CAP CORP NT 5.65% 03-16-2052				
		Acquisitions	165,000.00	-159,229.95	
		Dispositions	-165,000.00		156,787.95
C05526DBF1	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	200,000.00	-165,896.00	
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	90,000.00	-73,610.30	
		Dispositions	-90,000.00		68,513.40
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050				
		Acquisitions	40,000.00	-32,597.60	
		Dispositions	-40,000.00		33,812.80
C057665200	BALCHEM CORP COM				
		Acquisitions	24.00	-3,190.05	
		Dispositions	-68.00		9,238.46
C058498AS5	BALL CORP SR 4 DUE 11-15-2023 USD1000				
		Acquisitions	429,000.00	-429,655.00	
		Dispositions	-429,000.00		421,024.89
C058498AT3	BALL CORP 5.25% DUE 07-01-2025				
		Acquisitions	323,000.00	-326,602.10	
		Dispositions	-323,000.00		316,181.47
C059165EP1	BALT GAS & ELEC CO 4.55% DUE 06-01-2052				
		Acquisitions	1,650,000.00	-1,647,063.00	
		Dispositions	-130,000.00		131,320.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052				
		Acquisitions	35,000.00	-34,937.70	
		Dispositions	-35,000.00		28,942.55
C05988J103	BANDWIDTH INC CL A CL A				
		Acquisitions	374.00	-21,435.14	
		Dispositions	-656.00		13,997.28
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048				
		Acquisitions	35,000.00	-34,152.30	
		Dispositions	-35,000.00		33,977.65
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033				
		Acquisitions	765,000.00	-744,209.65	
		Dispositions	-765,000.00		736,667.90
SBNTG8M7	BANK AMER CORP 2.572% DUE 10-20-2032 BEO				
		Acquisitions	100,000.00	-84,586.00	
		Dispositions	-100,000.00		75,029.50
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	255,000.00	-207,374.45	
		Dispositions	-215,000.00		176,934.25
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	35,000.00	-31,546.90	
		Dispositions	-35,000.00		29,415.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051				
		Acquisitions	850,000.00	-807,908.85	
		Dispositions	-560,000.00		514,039.75
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG				
		Acquisitions	55,000.00	-46,146.65	
		Dispositions	-55,000.00		48,906.55
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050				
		Acquisitions	240,000.00	-250,755.75	
		Dispositions	-240,000.00		224,357.25
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO				
		Acquisitions	1,005,000.00	-1,005,000.00	
		Dispositions	-1,005,000.00		1,010,185.80
SBPNYGN8	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO				
		Acquisitions	1,500,000.00	-1,505,050.80	
		Dispositions	-1,240,000.00		1,202,850.90
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044				
		Acquisitions	75,000.00	-87,791.25	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-75,000.00		82,115.10
S2295677	BANK OF AMERICA CORP				
		Acquisitions	1,706.00	-77,986.65	
		Dispositions	-10,614.00		383,747.42
C06051GKA6	BANK OF AMERICA CORP 2.299% 07-21-2032				
		Acquisitions	110,000.00	-89,746.80	
		Dispositions	-110,000.00		81,301.00
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	920,000.00	-698,945.40	
		Dispositions	-640,000.00		468,963.80
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042				
		Acquisitions	210,000.00	-180,997.85	
		Dispositions	-410,000.00		311,515.00
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	130,000.00	-147,519.65	
		Dispositions	-130,000.00		125,183.20
C067806109	BARNES GROUP INC COM				
		Acquisitions	67.00	-2,226.49	
		Dispositions	-228.00		9,696.61
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043				
		Acquisitions	30,000.00	-40,234.20	
		Dispositions	-65,000.00		60,187.40
S2085102	BAXTER INTL INC COM				
		Acquisitions	1,316.00	-95,214.85	
		Dispositions	-4,910.00		317,482.02
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052				
		Acquisitions	65,000.00	-57,608.20	
		Dispositions	-65,000.00		49,811.45
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	70,000.00	-41,068.30	
		Dispositions	-195,000.00		155,265.70
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Acquisitions	125,000.00	-89,394.60	
		Dispositions	-458,000.00		371,802.43
C084664DB4	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	540,000.00	-518,237.50	
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	285,000.00	-249,790.80	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-120,000.00		120,189.60
S2073390	BERKSHIRE HATHAWAY INC-CL B				
		Acquisitions	125.00	-33,525.58	
		Dispositions	-880.00		273,830.67
SB630666	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042				
		Acquisitions	65,000.00	-72,817.55	
		Dispositions	-65,000.00		63,155.95
S2437071	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	893.00	-74,618.72	
		Dispositions	-1,564.00		120,925.74
SBM9WJ81	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033				
		Acquisitions	125,000.00	-124,052.00	
		Dispositions	-80,000.00		84,346.40
C092113109	BLACK HILLS CORP COM				
		Acquisitions	94.00	-6,770.33	
		Dispositions	-271.00		17,954.08
C09239B109	BLACKLINE INC COM				
		Acquisitions	509.00	-41,423.41	
		Dispositions	-176.00		11,190.74
S2494504	BLACKROCK INC COM STK				
		Acquisitions	136.00	-86,899.82	
		Dispositions	-252.00		183,129.30
C09627Y109	BLUEPRINT MEDICINES CORP COM				
		Acquisitions	130.00	-7,574.21	
		Dispositions	-375.00		22,481.12
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	50,000.00	-42,603.50	
		Dispositions	-50,000.00		31,083.00
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	35,000.00	-36,963.35	
		Dispositions	-35,000.00		36,354.15
C097023CQ6	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	435,000.00	-384,203.55	
		Dispositions	-250,000.00		189,990.00
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	50,000.00	-46,065.50	
		Dispositions	-835,000.00		846,994.00
C09739D100	BOISE CASCADE CO COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	176.00	-11,459.59	
		Dispositions	-605.00		45,632.30
C10316T104	BOX INC CL A CL A				
		Acquisitions	766.00	-18,846.79	
		Dispositions	-554.00		14,686.23
C103304BS9	BOYD GAMING CORP 8.625% DUE 06-01-2025				
		Acquisitions	80,000.00	-84,880.00	
		Dispositions	-80,000.00		83,450.40
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	305,000.00	-239,408.40	
		Dispositions	-45,000.00		37,952.10
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	135,000.00	-121,207.05	
		Dispositions	-105,000.00		90,226.50
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	40,000.00	-31,763.60	
		Dispositions	-200,000.00		189,221.20
C10373QBP4	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	1,195,000.00	-748,756.85	
		Dispositions	-2,845,000.00		2,209,141.50
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	45,000.00	-37,909.80	
		Dispositions	-85,000.00		53,249.95
C10948C107	BRIGHTVIEW HLDGS INC COM				
		Acquisitions	320.00	-3,496.00	
		Dispositions	-1,060.00		12,097.17
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	30,000.00	-28,874.40	
		Dispositions	-30,000.00		27,314.10
SBMWV9C9	BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045				
		Acquisitions	35,000.00	-45,415.30	
		Dispositions	-35,000.00		43,897.35
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040				
		Acquisitions	40,000.00	-34,058.40	
		Dispositions	-85,000.00		70,783.55
C110122DS4	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	459,000.00	-407,991.33	
		Dispositions	-459,000.00		340,738.65

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	45,000.00	-30,924.45	
		Dispositions	-75,000.00		66,432.75
SBP96177	BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032				
		Acquisitions	70,000.00	-69,745.90	
		Dispositions	-70,000.00		70,084.00
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042				
		Acquisitions	125,000.00	-115,445.00	
		Dispositions	-75,000.00		75,399.75
C110122DW5	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	275,000.00	-273,809.25	
		Dispositions	-275,000.00		279,419.25
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	155,000.00	-154,718.75	
		Dispositions	-155,000.00		156,323.10
C110122DX3	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	515,000.00	-515,356.20	
		Dispositions	-515,000.00		461,398.80
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	320,000.00	-307,217.40	
		Dispositions	-195,000.00		168,302.85
C115236AC5	BROWN & BROWN INC 2.375% DUE 03-15-2031				
		Acquisitions	34,000.00	-27,149.68	
		Dispositions	-34,000.00		27,484.58
C115236AA9	BROWN & BROWN INC 4.2% DUE 09-15-2024				
		Acquisitions	176,000.00	-176,114.40	
		Dispositions	-176,000.00		171,489.12
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051				
		Acquisitions	40,000.00	-39,370.00	
		Dispositions	-40,000.00		31,162.00
SBYP8NL8	BURL NORTHN SANTA 3.9% DUE 08-01-2046				
		Acquisitions	135,000.00	-143,769.85	
		Dispositions	-90,000.00		86,560.20
SBYXD4B2	BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD				
		Acquisitions	30,000.00	-35,435.70	
		Dispositions	-30,000.00		25,528.50
C12189LAP6	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043				
		Acquisitions	30,000.00	-38,038.50	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-230,000.00		213,681.50
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052				
		Acquisitions	30,000.00	-28,427.70	
		Dispositions	-180,000.00		158,515.45
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051				
		Acquisitions	125,000.00	-123,009.30	
		Dispositions	-245,000.00		247,918.15
SBN7L4K4	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO				
		Acquisitions	55,000.00	-54,695.85	
		Dispositions	-55,000.00		55,411.95
C13063A7D0	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				
		Dispositions	-475,000.00		721,036.00
SB54BZ20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				
		Acquisitions	35,000.00	-44,988.65	
		Dispositions	-225,000.00		277,526.25
C13063A5G5	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Acquisitions	960,000.00	-1,262,936.70	
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Dispositions	-25,000.00		40,957.00
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG				
		Acquisitions	55,000.00	-40,559.75	
		Dispositions	-190,000.00		144,489.10
S2125202	CANADIAN NAT RES LTD COM CANADIAN NATURAL RESOURCE COM STK				
		Acquisitions	618.00	-35,090.22	
		Dispositions	-2,622.00		135,675.28
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO				
		Acquisitions	250,000.00	-248,967.50	
		Dispositions	-250,000.00		249,210.00
C13645RBH6	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	580,000.00	-566,538.20	
		Dispositions	-850,000.00		653,575.70
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	220,000.00	-160,740.85	
		Dispositions	-210,000.00		199,789.60
C14040HCT0	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Acquisitions	1,805,000.00	-1,813,057.10	
		Dispositions	-650,000.00		651,703.00
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	360,000.00	-360,000.00	
		Dispositions	-65,000.00		62,639.85
SBK4N0D7	CARRIER GLOBAL CORPORATION COM USD0.01 WI				
		Acquisitions	674.00	-31,331.25	
		Dispositions	-3,640.00		159,129.61
C147448104	CASELLA WASTE SYS INC CL A COM STK				
		Acquisitions	427.00	-31,994.50	
		Dispositions	-281.00		21,303.65
C1248EPBZ5	CCO HLDGS LLC / 4% DUE 03-01-2023				
		Acquisitions	610,000.00	-608,881.23	
		Dispositions	-610,000.00		606,762.40
SB04SDS8	CDN NAT RES LTD 5.85% DUE 02-01-2035				
		Acquisitions	50,000.00	-52,597.00	
		Dispositions	-50,000.00		48,672.50
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115				
		Acquisitions	35,000.00	-38,970.05	
		Dispositions	-35,000.00		37,966.95
C12513GBD0	CDW LLC / CDW FIN CORP 4.25% DUE 04-01-2028				
		Acquisitions	20,000.00	-18,125.00	
		Dispositions	-85,000.00		74,819.55
C12513GBE8	CDW LLC / CDW FIN 4.125% DUE 05-01-2025				
		Acquisitions	95,000.00	-93,675.00	
		Dispositions	-95,000.00		89,629.65
C12513GBA6	CDW LLC / CDW FIN 5.5% DUE 12-01-2024				
		Acquisitions	275,000.00	-276,553.75	
		Dispositions	-275,000.00		271,191.25
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	70,000.00	-92,113.00	
		Dispositions	-91,000.00		99,976.24
C15135BAR2	CENTENE CORP DEL SR NT 4.25% 12-15-2027				
		Acquisitions	112,000.00	-105,278.25	
		Dispositions	-112,000.00		106,927.50
C15189XAX6	CENTERPOINT ENERGY HOUSTON ELEC LLC 3.0%02-23-2032				
		Acquisitions	140,000.00	-139,351.80	
		Dispositions	-140,000.00		128,749.60
C15189XAY4	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO				
		Acquisitions	140,000.00	-138,175.80	
		Dispositions	-140,000.00		128,140.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLNKQ72	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO				
		Acquisitions	105,000.00	-103,852.70	
SBKPT368	CENTERPOINT ENERGY 3.7% DUE 09-01-2049				
		Acquisitions	20,000.00	-16,310.60	
		Dispositions	-20,000.00		15,430.60
C156504AL6	CENTURY CMNTYS INC FIXED 6.75% 06-01-2027				
		Acquisitions	80,000.00	-83,000.00	
		Dispositions	-80,000.00		80,800.00
C1AP999X31	CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITED - CLASS F ELIGIBLE				
		Dispositions	-1,458.77		3,000,000.00
		Free Receipt	11,685.82	14,162,530.22	
SBPW8BN6	CHARLES SCHWAB CORP 2.9% DUE 03-03-2032 BEO				
		Acquisitions	215,000.00	-214,518.40	
		Dispositions	-215,000.00		204,579.45
C16115Q308	CHART INDS INC COM PAR $0.01 COM PAR $0.01				
		Acquisitions	184.00	-33,700.24	
		Dispositions	-16.00		3,233.36
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	160,000.00	-112,777.80	
		Dispositions	-225,000.00		186,931.10
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	65,000.00	-63,657.60	
		Dispositions	-65,000.00		56,687.80
C161175BK9	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO				
		Acquisitions	43,000.00	-40,535.24	
		Dispositions	-43,000.00		40,839.68
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	130,000.00	-114,554.25	
		Dispositions	-105,000.00		96,744.90
C161175AY0	CHARTER 4.908% DUE 07-23-2025				
		Acquisitions	145,000.00	-147,060.32	
		Dispositions	-145,000.00		142,674.19
C16411RAK5	CHENIERE ENERGY 4.625% DUE 10-15-2028				
		Acquisitions	35,000.00	-32,200.00	
		Dispositions	-35,000.00		33,329.10
C165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021				
		Acquisitions	1,461.00	-101,709.14	
		Dispositions	-1,461.00		127,830.15

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0X7DZ3	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	87.00	-125,530.00	
		Dispositions	-87.00		120,694.78
C171604101	CHUYS HOLDINGS INC COM USD0.01				
		Acquisitions	45.00	-941.50	
		Dispositions	-309.00		9,167.06
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	60,000.00	-58,638.00	
		Dispositions	-75,000.00		72,992.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	115,000.00	-107,363.15	
		Dispositions	-325,000.00		321,315.50
C125523CJ7	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040				
		Dispositions	-785,000.00		627,890.10
SBL6BBD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040				
		Acquisitions	40,000.00	-29,421.20	
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	175,000.00	-138,699.80	
		Dispositions	-280,000.00		220,361.60
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG				
		Acquisitions	485,000.00	-547,116.40	
		Dispositions	-45,000.00		54,530.55
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039				
		Acquisitions	120,000.00	-107,674.80	
		Dispositions	-120,000.00		106,595.60
C17327CAQ6	CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033				
		Acquisitions	360,000.00	-351,928.35	
		Dispositions	-360,000.00		340,648.60
C172967NF4	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	1,144,000.00	-1,066,571.11	
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	385,000.00	-293,762.10	
		Dispositions	-145,000.00		110,446.50
C172967NN7	CITIGROUP INC 3.785% 03-17-2033				
		Acquisitions	780,000.00	-776,936.85	
		Dispositions	-780,000.00		715,684.10
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045				
		Acquisitions	200,000.00	-199,882.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description			Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
				Dispositions	-250,000.00		251,742.75
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046						
				Acquisitions	40,000.00	-39,456.00	
				Dispositions	-120,000.00		105,096.40
C177835105	CITY HLDG CO COM						
				Acquisitions	60.00	-5,142.59	
				Dispositions	-319.00		29,304.41
SBPX38X9	CLOROX CO 4.6% 05-01-2032						
				Acquisitions	165,000.00	-164,142.00	
				Dispositions	-165,000.00		168,986.40
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051						
				Acquisitions	165,000.00	-141,728.20	
				Dispositions	-165,000.00		131,277.35
C192108504	COEUR MNG INC COM NEW COM NEW						
				Acquisitions	107.00	-333.87	
				Dispositions	-6,138.00		25,397.64
C19247G107	COHERENT CORP COM						
				Dispositions	-139.00		4,475.69
				Free Receipt	1,584.00	62,898.19	
C197679AB9	COLUMBIA 7.5% DUE 12-15-2023						
				Acquisitions	120,000.00	-128,550.00	
				Dispositions	-120,000.00		122,462.40
C199333105	COLUMBUS MCKINNON CORP N Y COM						
				Acquisitions	174.00	-5,276.93	
				Dispositions	-501.00		18,739.56
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE	11-01-2056					
				Acquisitions	90,000.00	-63,409.65	
				Dispositions	-130,000.00		93,319.70
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE	11-01-2047					
				Acquisitions	55,000.00	-49,628.15	
				Dispositions	-145,000.00		130,994.35
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE	11-01-2049					
				Acquisitions	165,000.00	-143,249.05	
				Dispositions	-55,000.00		49,984.55
SBL6D441	COMCAST CORP NEW 2.8% DUE	01-15-2051/05-28-2020	REG				
				Acquisitions	65,000.00	-47,849.10	
				Dispositions	-60,000.00		50,350.80
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051	BEO					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	280,000.00	-195,513.25	
		Dispositions	-55,000.00		38,731.00
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	45,000.00	-37,427.85	
		Dispositions	-315,000.00		265,815.90
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035				
		Acquisitions	30,000.00	-28,983.60	
		Dispositions	-30,000.00		29,899.20
S2044545	COMCAST CORP NEW-CL A				
		Acquisitions	11,377.00	-463,556.16	
		Dispositions	-11,202.00		453,288.41
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	45,000.00	-47,186.10	
		Dispositions	-45,000.00		45,522.00
C201723AK9	COML METALS CO 4.875% DUE 05-15-2023				
		Acquisitions	200,000.00	-202,562.50	
		Dispositions	-200,000.00		199,146.00
C202795JV3	COMMONWEALTH EDISON CO 3.85% 03-15-2052				
		Acquisitions	200,000.00	-199,646.00	
		Dispositions	-200,000.00		196,088.00
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052				
		Acquisitions	70,000.00	-69,876.10	
		Dispositions	-70,000.00		63,933.45
C205887CA8	CONAGRA BRANDS INC 4.3% 05-01-2024				
		Acquisitions	175,000.00	-172,408.25	
		Dispositions	-175,000.00		171,683.75
C207410101	CONMED CORP COM				
		Acquisitions	80.00	-7,248.52	
		Dispositions	-336.00		41,333.77
C20826FAV8	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	525,000.00	-500,077.25	
		Dispositions	-275,000.00		251,242.75
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	275,000.00	-263,095.40	
		Dispositions	-150,000.00		134,167.25
SBNNW177	CONOCOPHILLIPS CO 4.025% DUE 03-15-2062				
		Acquisitions	35,000.00	-31,821.65	
		Dispositions	-35,000.00		31,887.80

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C209111FB4	CONS EDISON CO N Y 4.2% DUE 03-15-2042				
		Dispositions	-490,000.00		461,516.30
SB7RDY08	CONS EDISON CO N Y 4.2% DUE 03-15-2042				
		Acquisitions	60,000.00	-53,718.60	
C20848V105	CONSENSUS CLOUD SOLUTIONS INC COM USD0.001				
		Acquisitions	1,060.00	-51,616.59	
		Dispositions	-236.00		12,797.26
C21036PBE7	CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO				
		Acquisitions	34,000.00	-30,872.00	
		Dispositions	-34,000.00		31,204.18
C21036PBM9	CONSTELLATION BRANDS INC 3.6% 05-09-2024				
		Acquisitions	75,000.00	-74,597.25	
		Dispositions	-75,000.00		72,980.25
SBMV9MT2	CONSTELLATION BRANDS INC 4.75% 05-09-2032				
		Acquisitions	135,000.00	-134,511.30	
		Dispositions	-135,000.00		136,540.35
C21036PBC1	CONSTELLATION 4.65% DUE 11-15-2028				
		Acquisitions	43,000.00	-42,890.35	
		Dispositions	-43,000.00		43,120.40
C21036PAN8	CONSTELLATION 4.75% DUE 11-15-2024				
		Acquisitions	210,000.00	-213,937.50	
		Dispositions	-210,000.00		208,055.40
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG				
		Acquisitions	110,000.00	-87,578.40	
		Dispositions	-145,000.00		95,903.00
C212015AL5	CONTL RES INC 4.5 DUE 04-15-2023				
		Acquisitions	270,000.00	-271,950.00	
		Dispositions	-270,000.00		268,463.70
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	75,000.00	-90,726.60	
		Dispositions	-65,000.00		76,839.10
SBMCMBW6	COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032				
		Acquisitions	395,000.00	-394,415.40	
		Dispositions	-395,000.00		372,329.10
C21871XAJ8	COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042				
		Acquisitions	580,000.00	-578,503.60	
		Dispositions	-580,000.00		490,209.70
SBNDT5D2	COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	110,000.00	-98,747.75	
C21871XAL3	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052				
		Acquisitions	290,000.00	-289,950.70	
		Dispositions	-290,000.00		248,776.50
SBMFTCR6	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052				
		Acquisitions	700,000.00	-688,855.95	
		Dispositions	-150,000.00		124,005.70
SBK73B42	CORTEVA INC COM USD0.01 WI				
		Acquisitions	1,278.00	-78,844.19	
		Dispositions	-6,723.00		374,153.25
C226373AP3	CRESTWOOD MIDSTREAM PARTNERS/FINANC BNDS 5.75% DUE 04-01-2025				
		Acquisitions	15,000.00	-15,280.80	
		Dispositions	-105,000.00		100,012.50
C228187AB6	CROWN AMERS LLC/CROWN AMERS CAP FIXED 4.75% 02-01-2026				
		Acquisitions	95,000.00	-94,626.90	
		Dispositions	-255,000.00		252,302.50
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Acquisitions	75,000.00	-52,533.00	
		Dispositions	-40,000.00		37,801.20
SBMG11F2	CROWN CASTLE INTL 2.25% DUE 01-15-2031				
		Acquisitions	130,000.00	-117,886.60	
		Dispositions	-130,000.00		106,479.10
C22822VAG6	CROWN CASTLE INTL 3.2% DUE 09-01-2024				
		Acquisitions	75,000.00	-73,544.25	
		Dispositions	-75,000.00		72,387.00
C12661PAC3	CSL FIN PLC GTD SR NT 144A 4.25% 04-27-2032				
		Acquisitions	105,000.00	-104,627.25	
		Dispositions	-105,000.00		105,085.05
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068				
		Acquisitions	285,000.00	-294,533.85	
		Dispositions	-40,000.00		39,132.00
SBKY5RH6	CSX CORP 2.5% DUE 05-15-2051				
		Acquisitions	55,000.00	-43,535.25	
		Dispositions	-55,000.00		38,935.05
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	75,000.00	-64,042.50	
		Dispositions	-45,000.00		47,816.55
SBNDW393	CSX CORP 4.5% 11-15-2052				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-188,289.60	
		Dispositions	-200,000.00		197,803.60
S2577609	CVS HEALTH CORP COM				
		Acquisitions	1,110.00	-110,939.71	
		Dispositions	-2,215.00		206,479.27
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	125,000.00	-117,840.10	
		Dispositions	-85,000.00		93,685.30
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	335,000.00	-353,642.15	
		Dispositions	-200,000.00		185,720.55
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	1,175,000.00	-1,164,277.85	
		Dispositions	-133,000.00		134,470.98
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	685,000.00	-722,626.55	
		Dispositions	-745,000.00		771,399.45
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	460,000.00	-493,958.35	
		Dispositions	-115,000.00		107,937.25
C235825205	DANA INC COM				
		Acquisitions	379.00	-5,970.10	
		Dispositions	-1,086.00		20,565.52
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	100,000.00	-76,490.80	
		Dispositions	-140,000.00		108,394.00
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050				
		Acquisitions	45,000.00	-32,267.25	
		Dispositions	-45,000.00		28,455.30
SBF3NP38	DELL INC 6.5% DUE 04-15-2038				
		Acquisitions	90,000.00	-103,455.70	
		Dispositions	-30,000.00		28,016.10
C24703TAK2	DELL INTL L L C/EMC CORP 8.35% 07-15-2046				
		Acquisitions	755,000.00	-1,069,396.60	
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046				
		Acquisitions	75,000.00	-88,916.25	
		Dispositions	-69,000.00		99,614.38
SBYNCYY2	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	40,000.00	-46,914.40	
		Dispositions	-40,000.00		33,546.00
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	160,000.00	-175,283.70	
		Dispositions	-55,000.00		49,480.75
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039				
		Acquisitions	60,000.00	-51,317.40	
		Dispositions	-50,000.00		42,059.50
SBG0WNG4	DH EUROPE FIN II S 3.4% DUE 11-15-2049				
		Acquisitions	40,000.00	-29,574.80	
		Dispositions	-40,000.00		32,477.20
SBQT6FK5	DIAGEO CAP PLC 5.5% DUE 01-24-2033				
		Acquisitions	150,000.00	-149,205.00	
		Dispositions	-150,000.00		149,862.00
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	110,000.00	-121,193.90	
		Dispositions	-70,000.00		66,247.30
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	180,000.00	-159,423.55	
		Dispositions	-180,000.00		137,342.65
SBQWR7X2	DIAMONDBACK ENERGY INC 6.25% 03-15-2033				
		Acquisitions	160,000.00	-159,315.20	
		Dispositions	-100,000.00		99,719.80
C252784301	DIAMONDROCK HOSPITALITY CO COM STK				
		Acquisitions	2,761.00	-26,345.27	
		Dispositions	-1,684.00		15,812.33
C253393AG7	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	785,000.00	-702,204.70	
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	145,000.00	-144,652.00	
		Dispositions	-65,000.00		45,071.65
SB8K5033	DIGNITY HEALTH 4.5% DUE 11-01-2042				
		Acquisitions	40,000.00	-37,785.60	
		Dispositions	-40,000.00		36,433.20
C254709AS7	DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO				
		Acquisitions	125,000.00	-124,327.50	
		Dispositions	-125,000.00		131,632.50
SBP7LTN6	DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	90,000.00	-90,633.60	
		Dispositions	-90,000.00		94,842.90
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055				
		Acquisitions	80,000.00	-49,168.00	
		Dispositions	-35,000.00		32,370.10
C25470XAJ4	DISH DBS CORP 5.875% DUE 07-15-2022				
		Acquisitions	130,000.00	-131,625.00	
		Dispositions	-130,000.00		130,000.00
C25470XAL9	DISH DBS CORP 5% DUE 03-15-2023				
		Acquisitions	75,000.00	-76,031.25	
		Dispositions	-75,000.00		73,500.00
SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044				
		Acquisitions	35,000.00	-39,804.10	
		Dispositions	-35,000.00		33,487.65
SBJQX533	DISNEY WALT CO SR NT 4.75% 09-15-2044				
		Acquisitions	35,000.00	-35,974.05	
		Dispositions	-35,000.00		33,958.75
C254687FY7	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Dispositions	-715,000.00		617,960.20
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	75,000.00	-63,750.75	
SBJ5JG73	DOMINION ENERGY 4.6% DUE 03-15-2049				
		Acquisitions	85,000.00	-67,190.80	
		Dispositions	-50,000.00		42,734.50
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052				
		Acquisitions	235,000.00	-219,522.15	
		Dispositions	-30,000.00		26,331.00
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049				
		Acquisitions	50,000.00	-61,753.00	
		Dispositions	-50,000.00		39,573.00
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042				
		Acquisitions	60,000.00	-65,569.50	
		Dispositions	-40,000.00		32,793.60
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048				
		Acquisitions	130,000.00	-137,004.45	
		Dispositions	-130,000.00		124,924.80
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	795,000.00	-704,458.45	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-225,000.00		178,173.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	40,000.00	-28,092.80	
C23338VAR7	DTE ELEC CO 3.65% DUE 03-01-2052 BEO				
		Acquisitions	80,000.00	-79,508.00	
		Dispositions	-80,000.00		81,304.60
C26442CBH6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	285,000.00	-284,107.95	
		Dispositions	-285,000.00		277,692.60
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	125,000.00	-84,703.00	
		Dispositions	-174,000.00		136,578.39
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	75,000.00	-51,636.00	
		Dispositions	-275,000.00		212,601.40
SBNG9CH2	DUKE ENERGY CORP 4.5% DUE 08-15-2032				
		Acquisitions	90,000.00	-89,870.40	
		Dispositions	-90,000.00		90,092.70
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Acquisitions	40,000.00	-34,367.20	
		Dispositions	-40,000.00		35,943.60
C26441CBU8	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	1,035,000.00	-1,030,684.05	
		Dispositions	-1,035,000.00		1,031,957.10
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	465,000.00	-452,641.70	
		Dispositions	-265,000.00		243,876.20
SBYQHNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046				
		Acquisitions	35,000.00	-23,743.65	
		Dispositions	-90,000.00		75,475.80
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052				
		Acquisitions	40,000.00	-39,653.60	
		Dispositions	-40,000.00		42,068.40
C27032D304	EARTHSTONE ENERGY INC COM USD0.10 CL A				
		Acquisitions	1,346.00	-18,534.35	
		Dispositions	-845.00		11,277.71
S2293819	EBAY INC COM USD0.001				
		Acquisitions	3,924.00	-219,854.06	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-7,155.00		339,470.57
S2304227	ECOLAB INC COM STK USD1				
		Acquisitions	1,525.00	-283,888.56	
		Dispositions	-1,525.00		215,434.67
SBNYHS25	EL PASSO NATURAL GAS SR NT 144A 3.5% 02-15-2032				
		Acquisitions	105,000.00	-104,983.20	
		Dispositions	-105,000.00		93,223.20
C28470RAH5	ELDORADO RESORTS 6.25% DUE 07-01-2025				
		Acquisitions	68,000.00	-68,616.25	
		Dispositions	-618,000.00		614,093.10
SBSPHGL4	ELEVANCE HEALTH INC				
		Acquisitions	43.00	-21,939.68	
		Dispositions	-144.00		64,507.54
SBPCTRK8	ELEVANCE HEALTH INC 5.5% 10-15-2032				
		Acquisitions	195,000.00	-193,798.80	
		Dispositions	-195,000.00		194,446.20
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045				
		Acquisitions	270,000.00	-318,032.65	
		Dispositions	-70,000.00		86,742.60
C29250NBF1	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Dispositions	-595,000.00		518,813.85
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Acquisitions	165,000.00	-137,539.05	
		Dispositions	-165,000.00		123,076.80
SB02DZ90	ENCANA CORP 6.5% DUE 08-15-2034				
		Acquisitions	55,000.00	-68,490.40	
		Dispositions	-55,000.00		65,829.50
SBJQ05Y5	ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A				
		Acquisitions	2,478.00	-56,926.35	
		Dispositions	-509.00		13,656.40
C29278NAL7	ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023				
		Acquisitions	70,000.00	-70,782.60	
		Dispositions	-70,000.00		70,063.70
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045				
		Acquisitions	35,000.00	-33,036.15	
		Dispositions	-40,000.00		37,280.00
C29273VAQ3	ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO				
		Acquisitions	125,000.00	-124,863.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-125,000.00		126,501.25
SBPLKW30	ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO				
		Acquisitions	100,000.00	-99,891.00	
		Dispositions	-100,000.00		100,608.00
C29278NAM5	ENERGY TRANSFER OPER L P 5.875% DUE 01-15-2024				
		Acquisitions	215,000.00	-218,990.40	
		Dispositions	-215,000.00		215,653.60
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				
		Acquisitions	70,000.00	-61,829.60	
		Dispositions	-70,000.00		64,468.60
SBD36VT1	ENTERGY LA LLC 4.0% 03-15-2033				
		Acquisitions	70,000.00	-66,804.50	
		Dispositions	-70,000.00		60,996.60
C29364WBL1	ENTERGY LA LLC 4.75% 09-15-2052				
		Acquisitions	125,000.00	-124,321.25	
		Dispositions	-125,000.00		122,872.50
SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052				
		Acquisitions	50,000.00	-49,728.50	
C293712105	ENTERPRISE FINL SVCS CORP COM STK				
		Acquisitions	424.00	-20,510.81	
		Dispositions	-621.00		31,050.15
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	40,000.00	-30,965.60	
		Dispositions	-40,000.00		28,764.40
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	40,000.00	-33,361.20	
		Dispositions	-40,000.00		31,482.00
S2318024	EOG RESOURCES INC COM				
		Acquisitions	256.00	-31,856.30	
		Dispositions	-498.00		56,726.97
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052				
		Acquisitions	50,000.00	-42,387.50	
		Dispositions	-50,000.00		37,388.50
C296315104	ESCO TECHNOLOGIES INC				
		Acquisitions	45.00	-3,561.71	
		Dispositions	-132.00		9,760.99
CG3198U102	ESSENT GROUP LTD COM STK				
		Acquisitions	199.00	-7,857.44	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-572.00		23,991.16
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				
		Acquisitions	50,000.00	-49,564.00	
		Dispositions	-15,000.00		13,253.85
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050				
		Acquisitions	80,000.00	-67,866.00	
		Dispositions	-40,000.00		33,489.20
SBPGMMB9	EXELON CORP SR NT 144A 4.1% 03-15-2052				
		Acquisitions	145,000.00	-144,898.50	
		Dispositions	-145,000.00		129,260.30
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	41.00	-5,931.54	
		Dispositions	-699.00		96,653.69
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	75,000.00	-90,590.25	
		Dispositions	-75,000.00		74,309.25
SBK81HN6	EXXON MOBIL CORP 2.995% DUE 08-16-2039				
		Acquisitions	40,000.00	-32,312.00	
		Dispositions	-40,000.00		34,334.80
C30231GBF8	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Dispositions	-920,000.00		967,481.20
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	155,000.00	-147,381.25	
		Dispositions	-35,000.00		32,898.60
C313855108	FEDERAL SIGNAL CORP COM				
		Acquisitions	249.00	-10,205.04	
		Dispositions	-710.00		28,516.77
C31428XCE4	FEDEX CORP NT 3.25% 05-15-2041				
		Dispositions	-525,000.00		526,092.00
SBMWPYT3	FEDEX CORP NT 3.25% 05-15-2041				
		Acquisitions	40,000.00	-38,806.80	
		Dispositions	-200,000.00		196,939.40
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045				
		Acquisitions	150,000.00	-178,505.75	
		Dispositions	-125,000.00		121,017.45
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	45,000.00	-49,913.10	
		Dispositions	-105,000.00		127,075.20

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2769796	FIDELITY NATL INFORMATION SVCS INC COM STK				
		Acquisitions	1,976.00	-204,168.70	
		Dispositions	-3,167.00		291,384.21
C318910106	FIRST BANCORP N C COM				
		Acquisitions	149.00	-5,861.85	
		Dispositions	-426.00		18,481.05
C320209109	FIRST FINL BANCORP OHIO COM				
		Acquisitions	313.00	-7,062.75	
		Dispositions	-896.00		22,375.30
C32055Y201	FIRST INTERSTATE BANCSYS/MT				
		Acquisitions	141.00	-5,593.36	
		Dispositions	-1,431.17		58,588.98
		Free Receipt	1,716.17	65,918.09	
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049				
		Acquisitions	90,000.00	-85,374.90	
		Dispositions	-90,000.00		77,107.50
SBD6R027	FL PWR & LT CO 4.125% DUE 06-01-2048				
		Acquisitions	60,000.00	-63,331.80	
		Dispositions	-60,000.00		56,833.20
C341081GE1	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	980,000.00	-803,695.00	
		Dispositions	-2,590,000.00		1,759,435.30
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Dispositions	-210,000.00		189,914.30
SBPLF6T9	FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032				
		Acquisitions	170,000.00	-169,728.00	
		Dispositions	-170,000.00		162,965.10
C34417P100	FOCUS FINL PARTNERS INC CL A CL A				
		Acquisitions	2,513.00	-88,062.24	
		Dispositions	-215.00		6,838.99
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	280,000.00	-212,042.40	
		Dispositions	-270,000.00		216,341.70
C345397ZB2	FORD MTR CR CO LLC 4.14% DUE 02-15-2023				
		Acquisitions	80,000.00	-81,200.00	
		Dispositions	-80,000.00		80,320.00
C345397WK5	FORD MTR CR CO LLC 4.375% DUE 08-06-2023				
		Acquisitions	80,000.00	-81,500.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-80,000.00		80,360.00
C35086T109	FOUR CORNERS PPTY TR INC COM				
		Acquisitions	2,530.00	-70,991.16	
		Dispositions	-183.00		4,364.44
C35671DAZ8	FREEPORT-MCMORAN 3.875% DUE 03-15-2023				
		Acquisitions	315,000.00	-318,123.00	
		Dispositions	-315,000.00		313,691.50
C999599GH0	FUT DEC 22 CBT UL T-BONDS				
		Free Delivery	-27.00		
		Free Receipt	36.00	-4,998,102.20	
C999599GH0	FUT DEC 22 CBT UL T-BONDS				
		Free Delivery	-36.00		
		Free Receipt	27.00	-3,781,405.16	
C999599GH0	FUT DEC 22 CBT ULT TNOTE				
		Free Delivery	-14.00		
		Free Receipt	14.00	-1,675,406.32	
C999599GH0	FUT DEC 22 CBT ULT TNOTE				
		Free Delivery	-14.00		
		Free Receipt	14.00	-1,656,375.00	
C999599GH0	FUT JUN 22 CBT UL T-BONDS				
		Free Delivery	-33.00		
		Free Receipt	21.00	-3,627,957.88	
C999599GH0	FUT JUN 22 CBT UL T-BONDS				
		Free Delivery	-21.00		
		Free Receipt	33.00	-5,562,179.78	
C999599GH0	FUT MAR 22 CBT UL T-BONDS				
		Free Delivery	-8.00		
		Free Receipt	16.00	-2,934,622.37	
C999599GH0	FUT MAR 22 CBT UL T-BONDS				
		Free Delivery	-16.00		
		Free Receipt	8.00	-1,508,160.89	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-22.00		
		Free Receipt	19.00	-2,597,895.53	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-19.00		
		Free Receipt	22.00	-3,051,430.81	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-7.00		
		Free Receipt	8.00	-968,000.00	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-8.00		
		Free Receipt	7.00	-829,164.06	
C999599GH0	FUT SEP 22 CBT UL T-BONDS				
		Free Delivery	-35.00		
		Free Receipt	26.00	-4,045,812.31	
C999599GH0	FUT SEP 22 CBT UL T-BONDS				
		Free Delivery	-26.00		
		Free Receipt	35.00	-5,383,462.54	
C373334JW2	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Dispositions	-1,290,000.00		1,125,216.85
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Acquisitions	40,000.00	-33,344.80	
C36164QNA2	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	760,000.00	-753,817.50	
		Dispositions	-1,269,000.00		1,172,378.53
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	530,000.00	-580,033.70	
		Dispositions	-530,000.00		495,979.30
SBP6H979	GENERAL MOTORS FINANCIAL 3.1% 01-12-2032				
		Acquisitions	155,000.00	-154,840.35	
		Dispositions	-155,000.00		142,432.05
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	85,000.00	-94,488.10	
		Dispositions	-85,000.00		71,328.60
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	55,000.00	-56,812.80	
		Dispositions	-55,000.00		49,375.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				
		Acquisitions	60,000.00	-78,392.25	
		Dispositions	-60,000.00		72,611.40
SBLBM799	GENUINE PARTS CO SR NT 2.75% 02-01-2032				
		Acquisitions	90,000.00	-88,929.00	
		Dispositions	-90,000.00		77,118.10
SBMW7ZC9	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO				
		Acquisitions	100,000.00	-99,270.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		100,674.55
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	95,000.00	-81,143.25	
		Dispositions	-430,000.00		310,663.10
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	165,000.00	-116,670.00	
		Dispositions	-165,000.00		108,275.85
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047				
		Acquisitions	155,000.00	-134,730.65	
		Dispositions	-100,000.00		88,285.00
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	205,000.00	-216,843.40	
		Dispositions	-235,000.00		246,348.25
S2712013	GLOBAL PMTS INC COM				
		Acquisitions	235.00	-32,076.51	
		Dispositions	-2,425.00		267,937.23
SBMW7F63	GLOBALFOUNDRIES INC				
		Acquisitions	433.00	-23,033.44	
		Dispositions	-2,388.00		144,316.85
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	165,000.00	-144,854.70	
		Dispositions	-590,000.00		542,864.35
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	510,000.00	-447,326.65	
		Dispositions	-465,000.00		404,911.20
SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032				
		Acquisitions	110,000.00	-103,967.60	
		Dispositions	-265,000.00		219,778.25
C38141GYN8	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032				
		Acquisitions	185,000.00	-179,546.20	
		Dispositions	-185,000.00		166,516.00
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	370,000.00	-285,731.85	
		Dispositions	-360,000.00		282,400.50
SBN95VC5	GOLDMAN SACHS GROUP INC 3.102% 02-24-2033				
		Acquisitions	515,000.00	-515,000.00	
		Dispositions	-515,000.00		509,501.60
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	410,000.00	-353,595.35	
		Dispositions	-85,000.00		68,611.15
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	105,000.00	-100,858.70	
		Dispositions	-105,000.00		101,618.25
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	30,000.00	-34,615.50	
		Dispositions	-305,000.00		334,039.20
C382550BF7	GOODYEAR TIRE & 5% DUE 05-31-2026				
		Acquisitions	170,000.00	-173,400.01	
		Dispositions	-400,000.00		395,000.00
C38869PAM6	GRAPHIC PACKAGING 4.125% DUE 08-15-2024				
		Acquisitions	390,000.00	-388,537.50	
		Dispositions	-390,000.00		376,931.10
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	215,000.00	-198,011.95	
		Dispositions	-40,000.00		40,381.60
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	237.00	-11,269.22	
		Dispositions	-1,060.00		39,072.79
C407497106	HAMILTON LANE INC CL A CL A				
		Acquisitions	513.00	-36,278.09	
		Dispositions	-262.00		18,105.20
C413875AR6	HARRIS CORP DEL 3.832% DUE 04-27-2025				
		Acquisitions	150,000.00	-149,440.50	
		Dispositions	-150,000.00		144,040.50
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	460,000.00	-335,740.60	
		Dispositions	-40,000.00		27,531.20
C404119BR9	HCA INC 5.375% DUE 02-01-2025				
		Acquisitions	450,000.00	-470,438.30	
		Dispositions	-450,000.00		443,133.00
C404121AJ4	HCA INC 5.625% DUE 09-01-2028				
		Acquisitions	34,000.00	-33,915.00	
		Dispositions	-34,000.00		35,158.04
C404121AG0	HCA INC 5.875 DUE 05-01-2023				
		Acquisitions	160,000.00	-166,249.96	
		Dispositions	-160,000.00		165,056.00

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C404119BS7	HCA INC 5.875% DUE 02-15-2026				
		Acquisitions	217,000.00	-226,741.10	
		Dispositions	-217,000.00		223,887.58
C404119BN8	HCA INC 5% DUE 03-15-2024				
		Acquisitions	275,000.00	-278,316.50	
		Dispositions	-275,000.00		272,731.25
C421924BT7	HEALTHSOUTH CORP 5.75% DUE 09-15-2025				
		Acquisitions	90,000.00	-91,350.00	
		Dispositions	-90,000.00		89,416.80
CG4388N106	HELEN TROY LTD COM STK				
		Acquisitions	35.00	-4,317.43	
		Dispositions	-98.00		15,738.47
C428291AM0	HEXCEL CORP NEW STEP CPN 4.95% DUE 08-15-2025				
		Acquisitions	145,000.00	-147,537.50	
		Dispositions	-145,000.00		140,287.50
C428567101	HIBBETT INC COM STK USD0.01				
		Acquisitions	33.00	-1,716.82	
		Dispositions	-173.00		8,983.99
C432833AG6	HILTON DOMESTIC 5.375% DUE 05-01-2025				
		Acquisitions	210,000.00	-212,450.45	
		Dispositions	-210,000.00		204,750.00
C432891AK5	HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027				
		Acquisitions	20,000.00	-18,950.00	
		Dispositions	-260,000.00		257,251.96
C437076BZ4	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	130,000.00	-130,378.30	
		Dispositions	-950,000.00		774,202.50
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	45,000.00	-36,685.80	
		Dispositions	-275,000.00		214,011.45
C437076CT7	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO				
		Acquisitions	745,000.00	-734,920.15	
		Dispositions	-745,000.00		735,642.05
S2020459	HONEYWELL INTL INC COM STK				
		Acquisitions	429.00	-82,001.99	
		Dispositions	-1,300.00		247,093.99
SBQPVQZ6	HORIZON THERAPEUTICS PLC COM USD0.0001				
		Acquisitions	1,536.00	-139,481.73	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,536.00		116,349.01
SBN6QGJ3	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033				
		Acquisitions	590,000.00	-591,392.95	
		Dispositions	-280,000.00		265,063.80
SBP4ZFB1	HSBC HOLDINGS PLC 5.402% DUE 08-11-2033				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-195,000.00		188,149.65
C443320106	HUB GROUP INC CL A				
		Acquisitions	60.00	-4,310.03	
		Dispositions	-543.00		43,494.17
C447011107	HUNTSMAN CORP COM STK				
		Acquisitions	1,305.00	-37,113.47	
		Dispositions	-89.00		2,434.09
C448579AH5	HYATT HOTELS CORP 5.375% DUE 04-23-2025				
		Acquisitions	105,000.00	-106,714.65	
		Dispositions	-105,000.00		102,975.60
CG4740B105	ICHOR HOLDINGS LTD COM USD0.0001				
		Acquisitions	503.00	-16,202.25	
		Dispositions	-254.00		7,940.48
C45245E109	IMAX CORP COM				
		Acquisitions	3,406.00	-66,047.63	
		Dispositions	-277.00		3,750.49
C45378A106	INDEPENDENCE RLTY TR INC COM				
		Acquisitions	6,021.00	-116,328.42	
		Dispositions	-434.00		6,783.25
C453836108	INDEPENDENT BK CORP MASS COM COM STK USD0.01				
		Acquisitions	90.00	-7,432.38	
		Dispositions	-360.00		30,756.75
C45384B106	INDEPENDENT BK GROUP INC COM				
		Acquisitions	67.00	-4,473.63	
		Dispositions	-608.00		43,852.16
C457669307	INSMED INC COM PAR $.01				
		Acquisitions	570.00	-11,634.96	
		Dispositions	-862.00		17,686.94
C457730109	INSPIRE MED SYS INC COM				
		Acquisitions	134.00	-24,686.26	
		Dispositions	-110.00		21,995.39
C457790103	INSTRUCTURE HLDGS INC COM				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385.00	-54,667.46	
		Dispositions	-204.00		4,698.01
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049				
		Acquisitions	175,000.00	-135,645.60	
		Dispositions	-120,000.00		97,273.90
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	340,000.00	-339,571.35	
		Dispositions	-180,000.00		169,696.40
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	460,000.00	-460,110.50	
		Dispositions	-40,000.00		37,312.60
C45845P108	INTERCEPT PHARMACEUTICALS INC COM				
		Acquisitions	85.00	-1,318.21	
		Dispositions	-244.00		3,528.38
C45866FAX2	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	1,425,000.00	-1,407,642.80	
		Dispositions	-1,425,000.00		1,276,225.00
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	215,000.00	-205,561.35	
		Dispositions	-160,000.00		150,087.70
C45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Dispositions	-1,414,000.00		1,229,289.18
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	100,000.00	-74,345.00	
		Dispositions	-255,000.00		194,235.20
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	390,000.00	-308,818.20	
		Dispositions	-390,000.00		294,000.75
SBMTWJ81	INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033				
		Acquisitions	175,000.00	-174,907.25	
		Dispositions	-175,000.00		175,353.85
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	420,000.00	-415,682.95	
		Dispositions	-295,000.00		277,128.35
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				
		Acquisitions	60,000.00	-47,335.80	
		Dispositions	-115,000.00		119,546.30
S2005973	INTERNATIONAL BUSINESS MACHS CORP COM				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	558.00	-69,929.08	
		Dispositions	-2,189.00		284,793.14
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	145,000.00	-140,749.90	
		Dispositions	-145,000.00		142,533.00
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048				
		Acquisitions	65,000.00	-56,600.70	
		Dispositions	-20,000.00		15,500.40
C459200KK6	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	490,000.00	-389,839.10	
		Dispositions	-600,000.00		481,286.50
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052				
		Acquisitions	120,000.00	-119,977.20	
		Dispositions	-45,000.00		43,604.55
S2464165	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	1,496.00	-187,097.28	
		Dispositions	-782.00		89,721.81
S2459020	INTUIT COM				
		Acquisitions	731.00	-366,748.30	
		Dispositions	-159.00		70,536.99
SBDR73G1	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	1,067.00	-226,931.98	
		Dispositions	-377.00		79,336.08
C44988MAC9	IRB HLDG CORP 7% DUE 06-15-2025				
		Acquisitions	120,000.00	-124,700.00	
		Dispositions	-120,000.00		118,200.00
C45031UCG4	ISTAR INC FIXED 4.25% DUE 08-01-2025				
		Acquisitions	80,000.00	-79,400.00	
		Dispositions	-80,000.00		78,200.00
C466032109	J & J SNACK FOODS CORP COM STK NPV				
		Acquisitions	117.00	-17,121.64	
		Dispositions	-191.00		29,096.32
C466367109	JACK IN THE BOX INC COM				
		Acquisitions	12.00	-808.84	
		Dispositions	-691.00		54,943.24
C46817MAS6	JACKSON FINL INC 5.67% 06-08-2032				
		Acquisitions	535,000.00	-534,919.75	
		Dispositions	-535,000.00		515,183.60

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQ7H29	JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052				
		Acquisitions	165,000.00	-159,940.40	
		Dispositions	-75,000.00		74,480.25
S2475833	JOHNSON & JOHNSON COM USD1				
		Acquisitions	976.00	-172,938.71	
		Dispositions	-1,225.00		201,687.65
SBMGYMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG				
		Acquisitions	95,000.00	-80,107.80	
		Dispositions	-40,000.00		30,827.20
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	35,000.00	-38,580.50	
		Dispositions	-150,000.00		158,471.20
SBLGSH92	JPM CHASE 2.963% 01-25-2033				
		Acquisitions	650,000.00	-635,751.50	
		Dispositions	-545,000.00		547,861.25
SBDRJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	45,000.00	-50,146.65	
		Dispositions	-95,000.00		106,713.50
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	15,000.00	-12,004.95	
		Dispositions	-55,000.00		40,770.40
S2190385	JPMORGAN CHASE & CO COM				
		Acquisitions	298.00	-37,159.06	
		Dispositions	-2,183.00		289,847.63
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	60,000.00	-46,515.60	
		Dispositions	-60,000.00		46,206.00
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	320,000.00	-238,035.50	
		Dispositions	-320,000.00		242,802.60
SBMCPMR7	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	240,000.00	-208,096.40	
		Dispositions	-220,000.00		186,446.50
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048				
		Acquisitions	180,000.00	-192,519.25	
		Dispositions	-40,000.00		30,724.40
SBN101H3	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO				
		Acquisitions	1,220,000.00	-1,221,844.35	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,220,000.00		1,172,575.55
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	85,000.00	-80,398.70	
		Dispositions	-85,000.00		87,530.45
SBNG8Z25	JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO				
		Acquisitions	1,350,000.00	-1,348,784.00	
		Dispositions	-485,000.00		473,677.10
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Acquisitions	420,000.00	-309,273.95	
		Dispositions	-355,000.00		262,821.20
C46647PAJ5	JPMORGAN CHASE & 3.882% DUE 07-24-2038				
		Acquisitions	160,000.00	-174,227.20	
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038				
		Acquisitions	50,000.00	-40,152.00	
		Dispositions	-315,000.00		286,343.40
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045				
		Acquisitions	35,000.00	-29,476.30	
		Dispositions	-130,000.00		125,040.05
C48282T104	KADANT INC COM				
		Acquisitions	45.00	-8,411.36	
		Dispositions	-130.00		24,480.16
C483007704	KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01				
		Acquisitions	86.00	-7,070.04	
		Dispositions	-507.00		42,517.29
C48666K109	KB HOME COM				
		Acquisitions	228.00	-6,759.46	
		Dispositions	-650.00		22,152.45
C488401100	KEMPER CORP DEL COM				
		Acquisitions	446.00	-22,912.12	
		Dispositions	-224.00		10,608.50
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052				
		Acquisitions	220,000.00	-214,179.70	
		Dispositions	-130,000.00		111,916.70
C49456BAW1	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	250,000.00	-249,085.00	
		Dispositions	-250,000.00		250,365.00
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	105,000.00	-102,359.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3S4PJ8	KINDER MORGAN 6.55% DUE 09-15-2040				
		Acquisitions	100,000.00	-112,804.00	
		Dispositions	-55,000.00		57,875.40
C49803T300	KITE RLTY GROUP TR COM NEW COM NEW				
		Acquisitions	1,584.00	-31,681.43	
		Dispositions	-1,100.00		22,230.21
C482480AM2	KLA CORP 4.95% 07-15-2052				
		Acquisitions	250,000.00	-247,710.00	
		Dispositions	-250,000.00		216,945.00
SBQ5J5X1	KLA CORP 4.95% 07-15-2052				
		Acquisitions	95,000.00	-94,129.80	
		Dispositions	-30,000.00		29,859.30
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042				
		Acquisitions	100,000.00	-101,277.70	
		Dispositions	-100,000.00		96,661.20
SB87MC97	KRAFT FOODS GROUP 6.5% DUE 02-09-2040				
		Acquisitions	190,000.00	-228,491.40	
		Dispositions	-190,000.00		209,857.40
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Acquisitions	30,000.00	-37,316.70	
		Dispositions	-30,000.00		36,703.80
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	260,000.00	-248,047.40	
		Dispositions	-260,000.00		238,595.00
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	85,000.00	-94,313.85	
		Dispositions	-85,000.00		86,575.75
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	705,000.00	-615,301.20	
		Dispositions	-250,000.00		205,237.40
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	230,000.00	-235,354.75	
		Dispositions	-230,000.00		218,093.40
C501044CY5	KROGER CO 4 DUE 02-01-2024				
		Acquisitions	100,000.00	-99,032.00	
		Dispositions	-100,000.00		98,118.00
SBYND735	KROGER CO 4.45% DUE 02-01-2047				
		Acquisitions	140,000.00	-159,581.80	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,000.00		30,442.20
SBDT5NR4	KS CY PWR & LT CO 4.2% DUE 06-15-2047				
		Acquisitions	110,000.00	-99,614.30	
		Dispositions	-70,000.00		65,705.50
C505336107	LA Z BOY INC COM				
		Acquisitions	620.00	-17,640.51	
		Dispositions	-411.00		10,938.99
C511656100	LAKELAND FINL CORP COM STK				
		Acquisitions	2.00	-134.40	
		Dispositions	-303.00		24,484.33
S2502247	LAM RESH CORP COM				
		Acquisitions	495.00	-239,421.06	
		Dispositions	-480.00		229,847.49
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	60,000.00	-47,106.00	
		Dispositions	-95,000.00		75,680.90
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	85,000.00	-92,491.40	
		Dispositions	-50,000.00		51,483.50
C527298BM4	LEVEL 3 FING INC 5.25% DUE 03-15-2026				
		Acquisitions	105,000.00	-107,099.96	
		Dispositions	-105,000.00		102,665.22
C527298BH5	LEVEL 3 FING INC 5.375% DUE 05-01-2025				
		Acquisitions	85,000.00	-85,212.50	
		Dispositions	-85,000.00		84,256.25
C53190FAA3	LIFE TIME INC 5.75% DUE 01-15-2026				
		Acquisitions	70,000.00	-70,070.00	
		Dispositions	-70,000.00		68,075.00
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	185.00	-18,785.74	
		Dispositions	-218.00		20,981.48
C532457BY3	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	210,000.00	-181,918.80	
		Dispositions	-210,000.00		163,415.70
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Dispositions	-210,000.00		170,560.25
SBMTPVH3	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	90,000.00	-89,319.60	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-90,000.00		89,982.90
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	300,000.00	-267,548.30	
		Dispositions	-200,000.00		179,315.55
C548661EF0	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	1,260,000.00	-1,183,496.75	
SBMGCHK2	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	335,000.00	-296,503.80	
		Dispositions	-185,000.00		160,617.70
C529043101	LXP INDUSTRIAL TRUST COM USD0.0001				
		Acquisitions	493.00	-5,112.56	
		Dispositions	-1,410.00		18,253.21
C502431AL3	L3HARRIS TECHNOLOGIES INC 3.85% DUE 12-15-2026				
		Acquisitions	159,000.00	-156,624.00	
		Dispositions	-159,000.00		151,043.64
C55405Y100	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK				
		Acquisitions	150.00	-9,544.41	
		Dispositions	-231.00		13,188.07
C556269108	MADDEN STEVEN LTD COM				
		Acquisitions	748.00	-24,725.63	
		Dispositions	-895.00		32,752.73
C56117J100	MALIBU BOATS INC COM CL A COM CL A				
		Acquisitions	199.00	-11,416.92	
		Dispositions	-561.00		35,004.76
SBF00112	MARKEL CORP 4.3% 11-01-2047				
		Acquisitions	30,000.00	-26,093.40	
		Dispositions	-30,000.00		25,371.60
SBYZCF03	MARKEL CORP 5% DUE 04-05-2046				
		Acquisitions	30,000.00	-28,657.80	
		Dispositions	-30,000.00		25,326.00
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049				
		Acquisitions	45,000.00	-55,187.10	
		Dispositions	-130,000.00		135,254.60
SBNKJSM5	MARVELL TECHNOLOGY INC COM				
		Acquisitions	2,100.00	-96,326.71	
		Dispositions	-2,490.00		144,220.54
C57636QAL8	MASTERCARD INC 3.65% DUE 06-01-2049				
		Dispositions	-1,185,000.00		1,035,393.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHTBS19	MASTERCARD INC 3.65% DUE 06-01-2049				
		Acquisitions	50,000.00	-47,332.00	
		Dispositions	-30,000.00		27,559.80
C808541106	MATIV HOLDINGS INC				
		Dispositions	-492.65		11,062.16
		Free Receipt	2,274.65	50,974.91	
C577081AY8	MATTEL INC 3.15% DUE 03-15-2023				
		Acquisitions	146,000.00	-145,502.00	
		Dispositions	-146,000.00		144,617.38
C57776J100	MAXLINEAR INC COMMON STOCK				
		Acquisitions	488.00	-18,746.70	
		Dispositions	-632.00		31,237.13
S2550707	MC DONALDS CORP COM				
		Acquisitions	679.00	-186,244.43	
		Dispositions	-1,782.00		432,355.87
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG				
		Acquisitions	40,000.00	-45,906.00	
		Dispositions	-170,000.00		165,334.10
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Acquisitions	50,000.00	-46,024.50	
		Dispositions	-90,000.00		75,573.80
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050				
		Acquisitions	80,000.00	-82,742.95	
		Dispositions	-80,000.00		72,964.00
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045				
		Acquisitions	35,000.00	-39,217.15	
		Dispositions	-35,000.00		36,013.25
C585055BT2	MEDTRONIC INC 4.375% DUE 03-15-2035				
		Acquisitions	1,005,000.00	-1,180,551.03	
		Dispositions	-1,005,000.00		1,086,628.15
SBYMLDT8	MEDTRONIC INC 4.375% DUE 03-15-2035				
		Acquisitions	50,000.00	-44,837.50	
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045				
		Acquisitions	180,000.00	-169,356.60	
		Dispositions	-48,000.00		48,069.60
SBTN1Y11	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	567.00	-60,918.65	
		Dispositions	-5,968.00		572,994.80

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	180,000.00	-144,903.60	
		Dispositions	-260,000.00		207,321.80
C58933YBA2	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Dispositions	-370,000.00		321,089.70
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	170,000.00	-130,300.45	
		Dispositions	-260,000.00		223,956.20
C58933YBF1	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Dispositions	-1,555,000.00		1,173,928.00
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	250,000.00	-209,080.50	
		Dispositions	-250,000.00		206,388.70
SB736C41	MERCK & CO INC 3.6 DUE 09-15-2042				
		Acquisitions	75,000.00	-77,187.00	
		Dispositions	-130,000.00		100,867.00
SB9D69N3	MERCK & CO INC 4.15% DUE 05-18-2043				
		Acquisitions	55,000.00	-46,963.95	
		Dispositions	-55,000.00		48,080.00
C589889104	MERIT MED SYS INC COM				
		Acquisitions	164.00	-9,863.54	
		Dispositions	-842.00		50,319.73
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	50,000.00	-59,872.00	
		Dispositions	-265,000.00		383,453.25
SB7TL820	META PLATFORMS INC				
		Acquisitions	1,654.00	-236,065.51	
		Dispositions	-1,802.00		330,964.11
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	55,000.00	-51,229.75	
		Dispositions	-55,000.00		49,386.70
C59156RCC0	METLIFE INC 5.0% 07-15-2052				
		Acquisitions	200,000.00	-199,658.00	
		Dispositions	-200,000.00		203,762.00
SBP9RBD6	METLIFE INC 5.0% 07-15-2052				
		Acquisitions	130,000.00	-129,777.70	
		Dispositions	-130,000.00		123,994.05
C55303XAC9	MGM GROWTH /MGM FINANCE 5.625% 05-01-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	155,000.00	-158,487.50	
		Free Delivery	-155,000.00		
C552953CG4	MGM RESORTS INTL FIXED 6.75% DUE 05-01-2025				
		Acquisitions	105,000.00	-107,975.00	
		Dispositions	-105,000.00		106,528.10
C552953CC3	MGM RESORTS INTL 6% DUE 03-15-2023				
		Acquisitions	691,000.00	-701,798.90	
		Dispositions	-691,000.00		691,870.66
SBM8HRW7	MICHIGAN ST UNIV REVS 4.165% 08-15-2122				
		Acquisitions	25,000.00	-25,000.00	
		Dispositions	-25,000.00		20,974.25
S2588184	MICRON TECH INC COM				
		Acquisitions	1,233.00	-99,794.21	
		Dispositions	-4,288.00		302,977.56
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	275,000.00	-210,300.50	
		Dispositions	-225,000.00		178,908.10
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	85,000.00	-69,183.20	
		Dispositions	-55,000.00		54,671.65
C603158106	MINERALS TECHNOLOGIES INC COM				
		Acquisitions	346.00	-21,485.59	
		Dispositions	-475.00		30,414.20
C606822BX1	MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032				
		Acquisitions	320,000.00	-268,017.55	
		Dispositions	-315,000.00		249,442.00
C606822CD4	MITSUBISHI UFJ FINL GROUP INC 2.852% 01-19-2033				
		Acquisitions	605,000.00	-605,000.00	
		Dispositions	-605,000.00		535,597.95
C606822CK8	MITSUBISHI UFJ 5.133% DUE 07-20-2033				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-335,000.00		340,913.90
SBLFH8G4	MOBILEYE GLOBAL INC CL A CL A				
		Acquisitions	207.00	-4,347.00	
		Dispositions	-207.00		5,621.84
C60871RAG5	MOLSON COORS 3% DUE 07-15-2026				
		Acquisitions	90,000.00	-86,137.20	
		Dispositions	-90,000.00		83,270.70

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLN8ZQ8	MONDELEZ INTERNATIONAL INC 3.0% 03-17-2032				
		Acquisitions	115,000.00	-113,978.80	
		Dispositions	-115,000.00		110,360.90
SB8CKK03	MONDELEZ INTL INC COM				
		Acquisitions	2,098.00	-133,258.59	
		Dispositions	-3,815.00		233,600.09
SBZ07BW4	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	2,514.00	-202,728.21	
		Dispositions	-1,588.00		146,672.91
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	250,000.00	-190,377.20	
		Dispositions	-1,575,000.00		1,299,502.70
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032				
		Acquisitions	95,000.00	-80,540.05	
		Dispositions	-315,000.00		289,938.60
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	110,000.00	-93,519.80	
		Dispositions	-110,000.00		73,290.80
SBMG9M19	MORGAN STANLEY 2.943% DUE 01-21-2033				
		Acquisitions	40,000.00	-38,761.20	
		Dispositions	-40,000.00		39,538.80
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	35,000.00	-28,886.20	
		Dispositions	-90,000.00		82,895.40
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045				
		Acquisitions	105,000.00	-102,020.25	
		Dispositions	-140,000.00		132,266.60
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033				
		Acquisitions	285,000.00	-281,791.45	
		Dispositions	-240,000.00		226,621.90
C61747YES0	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	1,760,000.00	-1,761,297.95	
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	325,000.00	-325,000.00	
		Dispositions	-105,000.00		105,469.35
SBPK5WF8	MORGAN STANLEY 6.342% 10-18-2033				
		Acquisitions	600,000.00	-600,938.35	
		Dispositions	-235,000.00		254,450.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C55336VBT6	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	1,070,000.00	-1,061,459.90	
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	495,000.00	-494,633.65	
		Dispositions	-450,000.00		396,859.95
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	90,000.00	-81,091.80	
		Dispositions	-50,000.00		41,907.50
C55342UAG9	MPT OPER 5.25% DUE 08-01-2026				
		Acquisitions	85,000.00	-81,600.00	
		Dispositions	-85,000.00		79,050.00
SB2972D2	MSCI INC COMMON				
		Acquisitions	543.00	-288,039.67	
		Dispositions	-250.00		114,717.38
C55405W104	MYR GROUP INC DEL COM STK				
		Acquisitions	81.00	-7,445.19	
		Dispositions	-1,059.00		96,740.69
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	40,000.00	-29,154.40	
		Dispositions	-40,000.00		28,297.20
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	235,000.00	-190,672.55	
		Dispositions	-110,000.00		75,757.40
SBPCVJR5	NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052				
		Acquisitions	55,000.00	-31,342.30	
		Dispositions	-40,000.00		28,499.60
SBPSJK81	NATURE CONSERVANCY 3.957% DUE 03-01-2052				
		Acquisitions	105,000.00	-105,837.90	
		Dispositions	-50,000.00		46,961.00
C64049M209	NEOGENOMICS INC COM NEW COM NEW				
		Acquisitions	905.00	-14,306.43	
		Dispositions	-534.00		7,325.39
S2857817	NETFLIX INC COM STK				
		Acquisitions	572.00	-222,890.59	
		Dispositions	-572.00		124,220.16
C64110LAG1	NETFLIX INC 5.75% DUE 03-01-2024				
		Acquisitions	270,000.00	-273,375.00	
		Dispositions	-270,000.00		273,080.70

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C64110LAL0	NETFLIX INC 5.875% DUE 02-15-2025				
		Acquisitions	350,000.00	-356,425.00	
		Dispositions	-350,000.00		351,543.50
C64111Q104	NETGEAR INC COM				
		Acquisitions	96.00	-1,957.69	
		Dispositions	-674.00		17,095.08
C437076CQ3	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	285,000.00	-278,909.55	
		Dispositions	-285,000.00		255,006.60
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	95,000.00	-92,969.85	
		Dispositions	-95,000.00		81,601.20
S2636607	NEWMONT CORPORATION				
		Acquisitions	180.00	-15,111.30	
		Dispositions	-3,552.00		201,144.16
SBMV7VW2	NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052				
		Acquisitions	115,000.00	-93,369.40	
		Dispositions	-95,000.00		69,438.80
SBPVDHX4	NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032				
		Acquisitions	75,000.00	-74,943.75	
		Dispositions	-75,000.00		78,683.25
C65339KCF5	NEXTERA ENERGY CAP 4.2% DUE 06-20-2024				
		Acquisitions	143,000.00	-144,126.84	
		Dispositions	-143,000.00		140,348.78
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040				
		Acquisitions	85,000.00	-85,430.10	
		Dispositions	-325,000.00		307,702.05
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044				
		Acquisitions	55,000.00	-52,922.10	
		Dispositions	-115,000.00		104,561.45
C629209305	NMI HLDGS INC CL A CL A				
		Acquisitions	1,305.00	-27,011.35	
		Dispositions	-979.00		22,449.50
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	70,000.00	-67,681.20	
		Dispositions	-70,000.00		64,619.10
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	75,000.00	-56,673.75	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,000.00		21,619.50
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121				
		Acquisitions	115,000.00	-89,305.55	
		Dispositions	-70,000.00		60,272.20
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055				
		Acquisitions	340,000.00	-259,970.85	
		Dispositions	-125,000.00		94,069.95
C655844CN6	NORFOLK SOUTHN CORP 3.7% 03-15-2053				
		Acquisitions	550,000.00	-546,766.00	
		Dispositions	-550,000.00		487,927.00
C655844CF3	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Dispositions	-610,000.00		472,683.70
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Acquisitions	40,000.00	-38,353.20	
		Dispositions	-220,000.00		180,846.85
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	80,000.00	-72,000.00	
		Dispositions	-80,000.00		61,902.40
C666807BT8	NORTHROP GRUMMAN 5.15% DUE 05-01-2040				
		Acquisitions	150,000.00	-181,150.50	
		Dispositions	-970,000.00		951,821.60
C668074305	NORTHWESTERN CORP COM NEW COM NEW				
		Acquisitions	130.00	-7,253.70	
		Dispositions	-410.00		23,267.43
C629377CC4	NRG ENERGY INC 6.625% DUE 01-15-2027				
		Acquisitions	85,000.00	-87,720.00	
		Dispositions	-85,000.00		86,275.00
C670346AW5	NUCOR CORP NT 3.85% 04-01-2052				
		Acquisitions	1,005,000.00	-970,914.95	
		Dispositions	-100,000.00		84,300.00
SBP96092	NUCOR CORP NT 3.85% 04-01-2052				
		Acquisitions	310,000.00	-306,280.55	
SBP96047	NUCOR CORP 3.125% DUE 04-01-2032 BEO				
		Acquisitions	70,000.00	-69,771.10	
		Dispositions	-70,000.00		61,427.10
C670704105	NUVASIVE INC COM				
		Acquisitions	140.00	-6,520.20	
		Dispositions	-549.00		27,005.78

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2379504	NVIDIA CORP COM				
		Acquisitions	1,418.00	-204,017.97	
		Dispositions	-952.00		209,875.01
C64972FT30	NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE				
		Acquisitions	60,000.00	-84,351.00	
		Dispositions	-60,000.00		69,012.60
SBKT3098	NYU LANGONE HOSPS 3.38% DUE 07-01-2055				
		Acquisitions	90,000.00	-70,980.30	
		Dispositions	-35,000.00		26,644.45
C680033107	OLD NATL BANCORP IND COM				
		Acquisitions	1,451.00	-26,928.43	
		Dispositions	-2,279.00		42,202.02
C68218J103	OMNIAB INC COM				
		Dispositions	-0.36		0.99
		Free Receipt	4,444.36	50,350.46	
C68213N109	OMNICELL INC COM				
		Acquisitions	200.00	-21,095.18	
		Dispositions	-211.00		22,217.73
SBKFV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	110,000.00	-84,108.50	
		Dispositions	-110,000.00		82,760.70
C68268NAP8	ONEOK PARTNERS L P 4.9% DUE 03-15-2025				
		Acquisitions	143,000.00	-144,605.89	
		Dispositions	-143,000.00		139,782.50
C68268NAL7	ONEOK PARTNERS L P 5% DUE 09-15-2023				
		Acquisitions	195,000.00	-195,372.45	
		Dispositions	-195,000.00		193,904.10
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	60,000.00	-38,164.80	
		Dispositions	-285,000.00		202,417.75
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	40,000.00	-40,911.60	
		Dispositions	-40,000.00		27,981.60
C68389XAE5	ORACLE CORP 6.5% DUE 04-15-2038				
		Acquisitions	120,000.00	-122,726.40	
		Dispositions	-255,000.00		269,017.35
C69478X105	PAC PREMIER BANCORP COM				
		Acquisitions	209.00	-6,899.26	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-945.00		37,324.57
C69404D108	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK				
		Acquisitions	3,228.00	-32,226.66	
		Dispositions	-1,132.00		11,116.62
C695114CT3	PACIFICORP 4.125% DUE 01-15-2049				
		Dispositions	-1,025,000.00		948,371.00
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049				
		Acquisitions	85,000.00	-68,097.75	
SB87ZMX0	PALO ALTO NETWORKS INC COM USD0.0001				
		Dispositions	-1,296.00		360,666.01
		Free Receipt	1,140.00		
C703481101	PATTERSON-UTI ENERGY INC COM				
		Acquisitions	2,483.00	-37,027.03	
		Dispositions	-2,438.00		33,855.55
SBYW36M8	PAYPAL HLDGS INC COM				
		Acquisitions	3,280.00	-348,386.60	
		Dispositions	-4,732.00		499,651.89
C70450YAJ2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050				
		Acquisitions	40,000.00	-40,536.00	
		Dispositions	-800,000.00		625,436.90
C69327RAG6	PDC ENERGY INC FIXED 6.125% DUE 09-15-2024				
		Acquisitions	155,000.00	-156,657.50	
		Dispositions	-195,000.00		193,674.00
C70509V100	PEBBLEBROOK HOTEL TR COM STK				
		Acquisitions	260.00	-4,539.54	
		Dispositions	-743.00		15,540.91
SBYVPKV2	PECO ENERGY CO FIXED 3.7% 09-15-2047				
		Acquisitions	75,000.00	-67,206.00	
		Dispositions	-50,000.00		55,232.50
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	35,000.00	-31,859.10	
		Dispositions	-70,000.00		58,112.60
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041				
		Acquisitions	70,000.00	-56,541.80	
		Dispositions	-70,000.00		58,668.40
C713448FN3	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	1,025,000.00	-1,034,255.00	
		Dispositions	-1,025,000.00		1,011,613.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	50,000.00	-51,950.50	
		Dispositions	-50,000.00		50,823.00
C71376LAD2	PERFORMANCE FOOD 6.875% DUE 05-01-2025				
		Acquisitions	194,000.00	-200,562.93	
		Dispositions	-289,000.00		288,321.70
SBN6SF25	PFIZER INC NT 1.75% 08-18-2031				
		Acquisitions	280,000.00	-261,140.70	
		Dispositions	-280,000.00		253,968.30
C717081EV1	PFIZER INC 4% DUE 03-15-2049				
		Dispositions	-495,000.00		519,328.80
SBJ1G678	PFIZER INC 4% DUE 03-15-2049				
		Acquisitions	45,000.00	-48,216.15	
		Dispositions	-45,000.00		44,532.45
SBZ3FFJ0	PFIZER INC 4% DUE 12-15-2036				
		Acquisitions	35,000.00	-36,687.70	
		Dispositions	-35,000.00		34,200.95
SBMFCDP0	PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048				
		Acquisitions	225,000.00	-161,000.75	
		Dispositions	-45,000.00		37,859.40
SBP6WVN4	PG&E RECOVERY FDG 5.536% DUE 07-15-2049				
		Acquisitions	210,000.00	-209,975.87	
		Dispositions	-55,000.00		55,429.00
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	60,000.00	-42,975.00	
		Dispositions	-80,000.00		64,464.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				
		Acquisitions	35,000.00	-35,297.50	
		Dispositions	-35,000.00		32,635.05
SBYM51K7	PHILLIPS 66 4.9% DUE 10-01-2046				
		Acquisitions	50,000.00	-59,836.50	
		Dispositions	-50,000.00		50.00
C71943U104	PHYSICIANS RLTY TR COM				
		Acquisitions	475.00	-7,724.30	
		Dispositions	-1,359.00		21,870.85
C71953LAA9	PICASSO FIN SUB 6.125% DUE 06-15-2025				
		Acquisitions	245,000.00	-251,956.65	
		Dispositions	-245,000.00		242,494.71

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ0QFQ0	PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052				
		Acquisitions	110,000.00	-109,041.90	
		Dispositions	-45,000.00		38,109.15
SBNNJRJ2	PNC FINL SVCS FLTG RT 6.037% DUE 10-28-2033				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-110,000.00		117,158.00
C73358WJA3	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE				
		Acquisitions	290,000.00	-274,119.60	
		Dispositions	-375,000.00		368,992.50
SB8FPQ52	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE				
		Dispositions	-120,000.00		121,352.40
C74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM				
		Acquisitions	229.00	-12,870.04	
		Dispositions	-654.00		37,243.15
C29273RAR0	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	220,000.00	-229,946.20	
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Dispositions	-35,000.00		34,988.45
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050				
		Acquisitions	75,000.00	-69,919.25	
		Dispositions	-280,000.00		286,656.30
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048				
		Acquisitions	35,000.00	-38,365.25	
		Dispositions	-35,000.00		31,379.95
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	105,000.00	-79,557.15	
		Dispositions	-35,000.00		36,177.75
C69366J200	PTC THERAPEUTICS INC COM				
		Acquisitions	149.00	-6,595.63	
		Dispositions	-429.00		17,787.57
S2707677	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	2,138.00	-140,929.59	
		Dispositions	-278.00		16,984.32
SBMH3RJ3	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052				
		Acquisitions	140,000.00	-139,192.60	
		Dispositions	-70,000.00		69,066.90
C745332CH7	PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048				
		Acquisitions	30,000.00	-28,057.50	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-70,000.00		59,108.00
C46284VAC5	PVPTL IRON MTN INC NEW 4.875% 09-15-2027				
		Acquisitions	75,000.00	-70,687.50	
		Dispositions	-145,000.00		140,375.00
C013092AD3	PVTPL ALBERTSONS COS INC 3.5% DUE 02-15-2023				
		Acquisitions	345,000.00	-347,156.25	
		Dispositions	-345,000.00		343,275.00
C013092AA9	PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEW A SR NT 144A 7.5% 03-15-2026				
		Acquisitions	485,000.00	-512,971.00	
		Dispositions	-485,000.00		493,902.50
C013092AF8	PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.25% DUE 03-15-2026/08-31-2020 BEO				
		Acquisitions	50,000.00	-46,124.00	
		Dispositions	-50,000.00		46,077.00
C038522AR9	PVTPL ARAMARK SVCS INC 6.375% DUE 05-01-2025 BEO				
		Acquisitions	240,000.00	-246,998.25	
		Dispositions	-240,000.00		238,990.76
C084659BE0	PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053				
		Acquisitions	285,000.00	-284,948.70	
		Dispositions	-285,000.00		271,448.25
SBPG3XC0	PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053				
		Acquisitions	65,000.00	-64,647.70	
		Dispositions	-65,000.00		60,798.85
C085770AB1	PVTPL BERRY GLOBAL ESCROW CORP FIXED 5.625% 07-15-2027 BEO				
		Acquisitions	45,000.00	-43,667.10	
		Dispositions	-125,000.00		124,209.50
C09951LAB9	PVTPL BOOZ ALLEN HAMILTON INC 4.0% DUE 07-01-2029 BEO				
		Acquisitions	31,000.00	-27,865.59	
		Dispositions	-31,000.00		28,963.30
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Acquisitions	610,000.00	-451,407.00	
		Dispositions	-95,000.00		68,523.25
SBNDB2F9	PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032				
		Acquisitions	80,000.00	-79,824.80	
		Dispositions	-80,000.00		74,229.60
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037				
		Acquisitions	265,000.00	-237,846.10	
		Dispositions	-190,000.00		158,753.20
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	170,000.00	-116,306.65	
		Dispositions	-140,000.00		134,733.40
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO				
		Acquisitions	55,000.00	-51,171.45	
		Dispositions	-55,000.00		42,450.10
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO				
		Acquisitions	220,000.00	-186,167.65	
		Dispositions	-90,000.00		77,845.80
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO				
		Acquisitions	215,000.00	-195,363.10	
		Dispositions	-215,000.00		179,293.25
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO				
		Acquisitions	185,000.00	-147,985.60	
		Dispositions	-50,000.00		40,398.00
C12008RAM9	PVTPL BUILDERS FIRSTSOURCE INC 6.75% DUE06-01-2027				
		Acquisitions	185,000.00	-192,911.20	
		Dispositions	-185,000.00		191,243.75
C133434AA8	PVTPL CAMERON LNG LLC 2.902% 07-15-2031				
		Acquisitions	1,570,000.00	-1,585,244.70	
		Dispositions	-1,570,000.00		1,405,450.65
C14879EAE8	PVTPL CATALENT PHARMA SOLUTIONS INC 5.0% DUE 07-15-2027				
		Acquisitions	30,000.00	-29,237.30	
		Dispositions	-280,000.00		278,165.80
C1248EPBR3	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE 05-01-2026				
		Acquisitions	260,000.00	-264,500.00	
		Dispositions	-260,000.00		253,858.52
C1248EPCB7	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 5.375% 06-01-2029				
		Acquisitions	230,000.00	-241,787.50	
		Dispositions	-230,000.00		231,150.00
C159864AE7	PVTPL CHARLES RIV LABORATORIES INTL INC 4.25% DUE 05-01-2028				
		Acquisitions	31,000.00	-28,260.22	
		Dispositions	-31,000.00		29,422.72
C19260QAC1	PVTPL COINBASE GLOBAL INC SR NT 3.375% 10-01-2028				
		Acquisitions	115,000.00	-105,225.00	
		Dispositions	-115,000.00		104,075.00
C12770RAA1	PVTPL COLT MERGER SUB INC 5.75% DUE 07-01-2025				
		Acquisitions	205,000.00	-209,395.80	
		Dispositions	-205,000.00		199,697.00

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6K804	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056				
		Acquisitions	55,000.00	-45,069.75	
		Dispositions	-330,000.00		282,049.90
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO				
		Acquisitions	150,000.00	-150,180.75	
		Dispositions	-150,000.00		147,724.20
SBPWCPR0	PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO				
		Acquisitions	90,000.00	-90,244.05	
		Dispositions	-90,000.00		87,347.50
C23833NAH7	PVTPL DAVE & BUSTERS INC 7.625% DUE 11-01-2025 BEO				
		Acquisitions	225,000.00	-236,051.90	
		Dispositions	-225,000.00		223,031.25
C29278GAX6	PVTPL ENEL FIN INTL N V 5% DUE 06-15-2032 BEO				
		Acquisitions	380,000.00	-375,063.80	
		Dispositions	-380,000.00		352,161.20
C32026V104	PVTPL FIRST FNDTN INC COM				
		Acquisitions	1,079.00	-26,577.61	
		Dispositions	-561.00		13,054.83
C366651AC1	PVTPL GARTNER INC 4.5% DUE 07-01-2028 BEO				
		Acquisitions	31,000.00	-29,104.35	
		Dispositions	-111,000.00		110,422.62
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052				
		Acquisitions	220,000.00	-228,925.00	
		Dispositions	-30,000.00		35,092.80
SBL56GK1	PVTPL GE HEALTHCARE UK LIMITED 5.905% DUE 11-22-2032 BEO				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		157,195.50
C36168QAL8	PVTPL GFL ENVIRONMENTAL INC 4.0% 08-01-2028				
		Acquisitions	115,000.00	-110,400.00	
		Dispositions	-115,000.00		106,087.50
C36168QAF1	PVTPL GFL ENVIRONMENTAL INC 5.125% 12-15-2026				
		Acquisitions	52,000.00	-51,192.40	
		Dispositions	-367,000.00		365,154.54
C36264FAE1	PVTPL GSK CONSUMER HEALTHCARE 4.0% DUE 03-24-2052 BEO				
		Acquisitions	385,000.00	-378,000.25	
		Dispositions	-385,000.00		347,770.50
SBM8BTK1	PVTPL GSK CONSUMER HEALTHCARE 4.0% DUE 03-24-2052 BEO				
		Acquisitions	90,000.00	-73,173.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C418751AB9	PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC SR NT 144A 6% DUE 04-15-2025				
		Acquisitions	200,000.00	-205,277.30	
		Dispositions	-200,000.00		190,000.00
C418751AE3	PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 3.375% 06-15-2026				
		Acquisitions	85,000.00	-80,325.00	
		Dispositions	-85,000.00		77,562.50
SBP96100	PVTPL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032				
		Acquisitions	300,000.00	-297,039.00	
		Dispositions	-300,000.00		288,390.00
C404119CG2	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052				
		Acquisitions	430,000.00	-429,141.80	
		Dispositions	-430,000.00		380,287.70
SBP960Y7	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052				
		Acquisitions	355,000.00	-353,543.60	
		Dispositions	-355,000.00		312,344.55
C404119CM9	PVTPL HCA INC SR SECD NT 4.375% 03-15-2042				
		Acquisitions	170,000.00	-167,324.20	
		Dispositions	-170,000.00		146,165.60
SBP960W5	PVTPL HCA INC SR SECD NT 4.375% 03-15-2042				
		Acquisitions	125,000.00	-125,213.70	
C42704LAA2	PVTPL HERC HLDGS INC 5.5% DUE 07-15-2027 BEO				
		Acquisitions	15,000.00	-15,459.30	
		Dispositions	-220,000.00		220,925.00
SBLPK766	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040				
		Acquisitions	70,000.00	-54,579.00	
		Dispositions	-70,000.00		55,884.50
C46284VAE1	PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/12-27-2022 BEO				
		Acquisitions	25,000.00	-22,735.25	
		Dispositions	-385,000.00		373,678.90
C53079EBN3	PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO				
		Acquisitions	810,000.00	-808,209.90	
		Dispositions	-810,000.00		799,795.95
C538034AK5	PVTPL LIVE NATION ENTMT INC 4.875% DUE 11-01-2024				
		Acquisitions	114,000.00	-112,167.16	
		Dispositions	-334,000.00		324,320.80
C50212YAC8	PVTPL LPL HLDGS INC 4.625% 11-15-2027				
		Acquisitions	55,000.00	-56,375.00	
		Dispositions	-675,000.00		671,255.96

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNW0GH7	PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO				
		Acquisitions	790,000.00	-712,044.10	
		Dispositions	-280,000.00		241,376.95
SBNW0GJ9	PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		119,667.60
C55903VAQ6	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	1,160,000.00	-1,128,774.60	
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	795,000.00	-686,463.90	
		Dispositions	-535,000.00		434,983.50
C55903VAS2	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO				
		Acquisitions	325,000.00	-309,934.00	
SBNW0GN3	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO				
		Acquisitions	610,000.00	-559,194.10	
		Dispositions	-30,000.00		26,932.80
C577081BD3	PVTPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/12-15-2022 BEO				
		Acquisitions	20,000.00	-19,700.00	
		Dispositions	-275,000.00		273,475.65
C30303M8E5	PVTPL META PLATFORMS INC 4.45% 08-15-2052				
		Acquisitions	611,000.00	-609,991.85	
		Free Delivery	-611,000.00		
C30303M8F2	PVTPL META PLATFORMS INC 4.65% DUE 08-15-2062				
		Acquisitions	666,000.00	-650,020.68	
		Free Delivery	-666,000.00		
SBP4ZF44	PVTPL META PLATFORMS INC 4.65% DUE 08-15-2062				
		Acquisitions	370,000.00	-367,927.10	
C55354GAH3	PVTPL MSCI INC 4.0% DUE 11-15-2029				
		Acquisitions	146,000.00	-146,042.84	
		Dispositions	-146,000.00		144,346.72
C65343HAA9	PVTPL NEXSTAR ESCROW INC SR NT 144A 5.625% DUE 07-15-2027/07-03-2019 BEO				
		Acquisitions	174,000.00	-178,095.00	
		Dispositions	-534,000.00		531,649.91
SBNNKN86	PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052				
		Acquisitions	110,000.00	-109,487.40	
		Dispositions	-80,000.00		77,455.90
C70052LAA1	PVTPL PARK INTER HLDGS LLC/PK DOMESTIC PPTY 7.5% DUE 06-01-2025/06-01-2022 BEO				
		Acquisitions	260,000.00	-271,072.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-260,000.00		259,959.69
C70715XAA4	PVTPL PENINSULA PACIFIC ENTERT 8.5% DUE 11-15-2027				
		Acquisitions	140,000.00	-153,114.60	
		Dispositions	-140,000.00		150,325.00
C707569AS8	PVTPL PENN NATL GAMING INC SR NT 5.625% DUE 01-15-2027 BEO				
		Acquisitions	25,000.00	-25,428.75	
		Dispositions	-365,000.00		335,800.00
C771196BY7	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	815,000.00	-649,784.89	
		Dispositions	-1,095,000.00		709,680.45
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	195,000.00	-132,153.30	
		Dispositions	-200,000.00		155,986.10
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	1,340,000.00	-1,280,407.20	
		Dispositions	-340,000.00		307,948.20
C775109BZ3	PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO				
		Acquisitions	290,000.00	-287,091.30	
		Dispositions	-290,000.00		267,368.40
C78351MAA0	PVTPL RYAN SPECIALTY GROUP HLDGS INC 4.375% 02-01-2030				
		Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		115,143.75
SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO				
		Acquisitions	95,000.00	-93,478.10	
		Dispositions	-95,000.00		83,617.20
C80874YBA7	PVTPL SCIENTIFIC GAMES INTL INC SR NT 144A 8.25% 03-15-2026				
		Acquisitions	250,000.00	-261,210.05	
		Dispositions	-250,000.00		260,312.50
C81211KAU4	PVTPL SEALED AIR CORP NEW 144A 5.25% DUE04-01-2023/01-01-2023 BEO				
		Acquisitions	120,000.00	-122,250.00	
		Dispositions	-120,000.00		122,593.20
C81725WAG8	PVTPL SENSATA TECHNOLOGIES B V SR NT 144A 4.875 DUE 10-15-2023 BEO				
		Acquisitions	110,000.00	-113,025.00	
		Dispositions	-110,000.00		111,100.00
C82967NBA5	PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027				
		Acquisitions	63,000.00	-60,165.00	
		Dispositions	-63,000.00		61,031.25
C82967NBL1	PVTPL SIRIUS XM RADIO INC 3.125% DUE 09-01-2026 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	236,000.00	-223,649.50	
		Dispositions	-236,000.00		218,097.42
C83001AAB8	PVTPL SIX FLAGS ENTMT CORP NEW 4.875% DUE 07-31-2024/06-16-2016				
		Acquisitions	225,000.00	-226,161.25	
		Dispositions	-225,000.00		216,562.50
C78466CAC0	PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019				
		Acquisitions	50,000.00	-49,646.75	
		Dispositions	-485,000.00		486,268.93
C871503AU2	PVTPL SYMANTEC CORP 5.0% DUE 04-15-2025				
		Acquisitions	290,000.00	-290,635.00	
		Dispositions	-290,000.00		280,873.70
C88104LAC7	PVTPL TERRAFORM PWR OPER 4.25% 01-31-2023				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		121,184.40
C90353TAF7	PVTPL UBER TECHNOLOGIES INC SR NT 144A 7.5% DUE 05-15-2025/05-15-2020 BEO				
		Acquisitions	240,000.00	-249,782.35	
		Dispositions	-240,000.00		242,400.00
C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO				
		Acquisitions	255,000.00	-255,000.00	
		Dispositions	-255,000.00		212,097.35
C91879QAL3	PVTPL VAIL RESORTS INC 6.25% 05-15-2025				
		Acquisitions	275,000.00	-282,982.50	
		Dispositions	-275,000.00		273,757.00
SBMVH0D6	PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO				
		Acquisitions	85,000.00	-76,475.35	
		Dispositions	-1,075,000.00		988,521.45
C92564RAA3	PVTPL VICI PPTYS /NT 4.25% DUE 12-01-2026				
		Acquisitions	153,000.00	-144,045.60	
		Dispositions	-153,000.00		137,202.75
C92564RAC9	PVTPL VICI PPTYS L P / VICI NT CO INC 3.5% 02-15-2025				
		Acquisitions	152,000.00	-147,620.89	
		Dispositions	-152,000.00		139,841.52
C92564RAF2	PVTPL VICI PROPERTIES INC 5.625% 05-01-2024				
		Acquisitions	360,000.00	-361,150.13	
		Dispositions	-515,000.00		510,261.00
		Free Receipt	155,000.00	156,220.64	
C95081QAN4	PVTPL WESCO DISTR INC 7.125% DUE 06-15-2025				
		Acquisitions	334,000.00	-346,978.80	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-334,000.00		335,899.28
C983793AH3	PVTPL XPO LOGISTICS INC SR NT 144A 6.25%DUE 05-01-2025/04-28-2020 BEO				
		Acquisitions	253,000.00	-261,456.60	
		Dispositions	-293,000.00		298,331.27
C98981BAA0	PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% DUE 02-01-2029/02-02-2021	BEO			
		Acquisitions	295,000.00	-280,987.50	
		Dispositions	-295,000.00		277,300.00
C747316107	QUAKER CHEM CORP COM				
		Acquisitions	33.00	-5,367.63	
		Dispositions	-95.00		17,501.52
C747525BR3	QUALCOMM INC 4.5% 05-20-2052				
		Acquisitions	1,100,000.00	-1,100,849.65	
		Dispositions	-1,100,000.00		1,053,195.00
C74736L109	Q2 HLDGS INC COM				
		Acquisitions	1,300.00	-57,652.97	
		Dispositions	-358.00		16,762.16
C75281AAY5	RANGE RES CORP FIXED 5% 08-15-2022				
		Acquisitions	135,000.00	-135,506.25	
		Dispositions	-135,000.00		135,000.00
C753422104	RAPID7 INC COM				
		Acquisitions	133.00	-7,480.66	
		Dispositions	-380.00		27,876.75
SBMYT813	RAYTHEON FIXED 3.03% DUE 03-15-2052				
		Acquisitions	85,000.00	-77,513.20	
		Dispositions	-85,000.00		74,493.15
SBP2BTQ4	RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051				
		Acquisitions	80,000.00	-65,121.60	
		Dispositions	-160,000.00		120,342.40
C75513EAC5	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	735,000.00	-520,081.30	
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	85,000.00	-81,630.60	
		Dispositions	-85,000.00		79,422.30
SBMYT802	RAYTHEON TECHNOLOGIES CORPORATION NT 2.375% 03-15-2032				
		Acquisitions	170,000.00	-158,729.00	
		Dispositions	-230,000.00		208,916.50
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01				
		Dispositions	-127.00		19,443.23

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	0.00	-2,045.30	
C75886AAJ7	REGENCY ENERGY 4.5 DUE 11-01-2023				
		Acquisitions	205,000.00	-205,680.60	
		Dispositions	-205,000.00		202,693.75
C749571AF2	RHP HOTEL PPTYS LP & RHP FIN CORP 4.75% 10-11-2027				
		Acquisitions	50,000.00	-50,812.50	
		Dispositions	-565,000.00		542,187.49
C74971D101	RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST				
		Acquisitions	462.00	-4,671.29	
		Dispositions	-1,323.00		15,009.36
S2831543	S.W. AIRL CO COM				
		Acquisitions	1,369.00	-59,517.26	
		Dispositions	-7,224.00		272,625.60
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049				
		Acquisitions	45,000.00	-35,800.65	
		Dispositions	-65,000.00		57,107.35
S2310525	SALESFORCE INC COM USD0.001				
		Acquisitions	1,623.00	-326,799.56	
		Dispositions	-1,623.00		223,067.52
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	60,000.00	-46,779.60	
		Dispositions	-135,000.00		101,110.20
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	34,000.00	-32,413.90	
		Dispositions	-34,000.00		27,057.54
C79546VAL0	SALLY HLDGS LLC / 5.625% DUE 12-01-2025				
		Acquisitions	155,000.00	-157,750.00	
		Dispositions	-155,000.00		150,350.00
C78410GAD6	SBA COMMUNICATIONS CORP NEW SR NT 3.875%02-15-2027				
		Acquisitions	37,000.00	-33,103.16	
		Dispositions	-37,000.00		33,207.50
C78410GAG9	SBA COMMUNICATIONS 3.125% DUE 02-01-2029				
		Acquisitions	55,000.00	-51,425.00	
		Dispositions	-55,000.00		50,600.00
C80874YBG4	SCIENTIFIC GAMES 8.625% DUE 07-01-2025				
		Acquisitions	215,000.00	-226,303.60	
		Dispositions	-285,000.00		292,125.00
C810186AP1	SCOTTS MIRACLE-GRO 5.25% DUE 12-15-2026				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	130,000.00	-133,412.50	
		Dispositions	-130,000.00		123,825.00
C816300107	SELECTIVE INS GROUP INC COM				
		Acquisitions	366.00	-29,412.07	
		Dispositions	-351.00		29,702.66
C816850101	SEMTECH CORP COM				
		Acquisitions	666.00	-30,668.23	
		Dispositions	-353.00		17,712.83
C817565CD4	SERVICE CORP INTL 4.625% DUE 12-15-2027				
		Acquisitions	205,000.00	-205,556.11	
		Dispositions	-205,000.00		193,690.80
SBG0WNK8	SHELL INTL FIN B V 3.125% DUE 11-07-2049				
		Acquisitions	90,000.00	-63,925.90	
		Dispositions	-90,000.00		66,235.50
C822582BY7	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	505,000.00	-450,937.45	
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	135,000.00	-117,186.00	
		Dispositions	-35,000.00		37,781.80
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	50,000.00	-35,577.50	
		Dispositions	-365,000.00		304,849.65
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	290,000.00	-261,482.05	
		Dispositions	-150,000.00		154,461.00
SBPLQR99	SHERWIN-WILLIAMS CO 2.9% 06-15-2052				
		Acquisitions	50,000.00	-39,100.50	
		Dispositions	-235,000.00		164,065.80
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050				
		Acquisitions	45,000.00	-35,661.15	
		Dispositions	-100,000.00		84,665.30
C82489T104	SHOCKWAVE MED INC COM				
		Acquisitions	33.00	-6,963.69	
		Dispositions	-336.00		79,868.08
C826919102	SILICON LABORATORIES INC COM				
		Acquisitions	230.00	-32,424.53	
		Dispositions	-151.00		20,831.46
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,570,000.00	-1,073,628.80	
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	30,000.00	-21,110.70	
		Dispositions	-60,000.00		48,238.20
SB7RRL54	SIMON PPTY GROUP L 4.75% DUE 03-15-2042				
		Acquisitions	65,000.00	-60,376.55	
		Dispositions	-30,000.00		25,371.60
SBD8DJ71	SNAP INC SNAP INC				
		Acquisitions	5,225.00	-213,642.89	
		Dispositions	-5,225.00		99,974.09
C83545G102	SONIC AUTOMOTIVE INC CL A				
		Acquisitions	60.00	-2,742.08	
		Dispositions	-171.00		8,339.93
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	120,000.00	-125,362.60	
		Dispositions	-190,000.00		170,505.00
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Acquisitions	1,340,000.00	-1,018,991.20	
		Dispositions	-170,000.00		136,962.20
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Acquisitions	235,000.00	-234,123.45	
		Dispositions	-85,000.00		95,291.75
C840441109	SOUTHSTATE CORP COM				
		Acquisitions	104.00	-8,585.30	
		Dispositions	-489.00		41,828.52
C845467109	SOUTHWESTERN ENERGY CO COM				
		Acquisitions	7,843.00	-45,785.34	
		Dispositions	-7,586.00		45,528.82
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	80,000.00	-70,359.20	
		Dispositions	-130,000.00		119,441.40
C84762LAU9	SPECTRUM BRANDS 5.75% DUE 07-15-2025				
		Acquisitions	75,000.00	-76,387.50	
		Dispositions	-75,000.00		74,250.00
C84857L101	SPIRE INC COM				
		Acquisitions	111.00	-7,981.90	
		Dispositions	-385.00		24,719.67
C85207UAH8	SPRINT CORP 7.125% DUE 06-15-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	141,000.00	-146,674.10	
		Dispositions	-141,000.00		143,143.20
C85207UAF2	SPRINT CORPORATION 7.875% DUE 09-15-2023				
		Acquisitions	630,000.00	-653,184.20	
		Dispositions	-630,000.00		639,431.10
C852061AS9	SPRINT NEXTEL CORP 6 DUE 11-15-2022				
		Acquisitions	135,000.00	-138,037.50	
		Dispositions	-135,000.00		135,928.13
C85209W109	SPROUT SOCIAL INC COM CL A COM CL A				
		Acquisitions	344.00	-18,868.55	
		Dispositions	-181.00		9,938.37
C78463M107	SPS COMM INC COM				
		Acquisitions	403.00	-46,110.71	
		Dispositions	-35.00		4,365.10
SBNVW3L7	ST STR CORPORATION FIXED 4.164% DUE 08-04-2033				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		117,019.20
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	90,000.00	-86,379.10	
		Dispositions	-90,000.00		69,715.50
SBNYF3Z7	STARBUCKS CORP 3% 02-14-2032				
		Acquisitions	35,000.00	-34,933.85	
		Dispositions	-35,000.00		29,830.15
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048				
		Acquisitions	40,000.00	-38,465.20	
		Dispositions	-40,000.00		38,211.20
S2842040	STATE STR CORP COM				
		Acquisitions	2,171.00	-161,817.96	
		Dispositions	-2,919.00		230,470.88
C86562MCQ1	SUMITOMO MITSUI 3.05% DUE 01-14-2042				
		Acquisitions	55,000.00	-55,123.20	
		Dispositions	-55,000.00		54,390.60
C86614U100	SUMMIT MATLS INC CL A CL A				
		Acquisitions	1,434.00	-37,733.89	
		Dispositions	-845.00		26,184.29
		Free Receipt	68.00		
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	110,000.00	-97,107.30	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		43,912.00
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	45,000.00	-38,418.75	
		Dispositions	-125,000.00		114,826.25
C868459108	SUPERNUS PHARMACEUTICALS INC COM STK				
		Acquisitions	258.00	-8,356.60	
		Dispositions	-775.00		25,619.20
S2868165	SYSCO CORP COM				
		Acquisitions	2,216.00	-177,774.38	
		Dispositions	-9,420.00		763,127.78
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	145,000.00	-168,948.35	
		Dispositions	-50,000.00		60,815.50
SBNZHQV9	SYSCO CORPORATION 3.15% 12-14-2051				
		Acquisitions	40,000.00	-35,012.00	
		Dispositions	-130,000.00		102,341.85
SB94Q9V0	T-MOBILE US INC COM				
		Acquisitions	536.00	-63,232.25	
		Dispositions	-1,259.00		166,131.78
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				
		Acquisitions	95,000.00	-72,134.45	
		Dispositions	-225,000.00		172,521.50
C87264AAT2	T-MOBILE USA INC 5.375% DUE 04-15-2027				
		Acquisitions	110,000.00	-111,595.00	
		Dispositions	-110,000.00		109,175.00
S2122117	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	5,166.00	-718,544.85	
		Dispositions	-1,104.00		120,083.84
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	195,000.00	-151,561.10	
		Dispositions	-245,000.00		204,851.75
C87612BBE1	TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027				
		Acquisitions	115,000.00	-118,450.00	
		Dispositions	-115,000.00		118,091.20
C87612BBL5	TARGA RES PARTNERS FIXED 6.5% DUE 07-15-2027				
		Acquisitions	280,000.00	-289,437.50	
		Dispositions	-280,000.00		275,100.00
C87612BBJ0	TARGA RES PARTNERS/TARGA RES SR NT 5.875% DUE 04-15-2026 BEO				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	45,000.00	-46,518.75	
		Dispositions	-280,000.00		288,226.40
C87612EBN5	TARGET CORP SR NT 2.95% 01-15-2052				
		Acquisitions	555,000.00	-549,760.80	
		Dispositions	-555,000.00		511,554.70
SBN95W88	TARGET CORP SR NT 2.95% 01-15-2052				
		Acquisitions	355,000.00	-303,353.35	
		Dispositions	-205,000.00		174,002.55
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001				
		Acquisitions	345.00	-9,045.11	
		Dispositions	-982.00		26,905.23
SB62B7C3	TE CONNECTIVITY LTD				
		Acquisitions	276.00	-31,566.65	
		Dispositions	-3,465.00		439,707.13
C879369AF3	TELEFLEX INC 4.625% 11-15-2027				
		Acquisitions	135,000.00	-125,518.75	
		Dispositions	-135,000.00		131,487.06
SBDF0C65	TELEFONICA EMISIONES S A U 4.665% 03-06-2038				
		Acquisitions	65,000.00	-70,896.80	
		Dispositions	-65,000.00		63,030.50
C87971MBW2	TELUS CORP TCN 3.4% 05-13-2032				
		Acquisitions	185,000.00	-184,469.05	
		Dispositions	-65,000.00		58,453.85
C88033GCS7	TENET HEALTHCARE CORP 4.625% SNR SEC NTS07-15-2024				
		Acquisitions	368,000.00	-367,905.63	
		Dispositions	-368,000.00		355,197.28
SB616C79	TESLA INC COM USD0.001				
		Acquisitions	474.00	-339,727.31	
		Dispositions	-15.00		9,834.58
		Free Receipt	726.00		
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	134.00	-11,849.85	
		Dispositions	-380.00		34,843.38
C882722KF7	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Dispositions	-150,000.00		194,254.00
SB78JF35	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Acquisitions	70,000.00	-80,092.60	
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-160,320.05	
		Dispositions	-130,000.00		99,705.45
C89115A2E1	TORONTO DOMINION BK 4.456% 06-08-2032				
		Acquisitions	105,000.00	-105,000.00	
		Dispositions	-105,000.00		104,181.00
C89114TZV7	TORONTO-DOMINION BANK TRANCHE # TR 00572VAR DTD 3.2% 03-10-2032				
		Acquisitions	145,000.00	-144,717.25	
		Dispositions	-145,000.00		142,713.35
C89114TZQ8	TORONTO-DOMINION 2.45% DUE 01-12-2032				
		Acquisitions	155,000.00	-142,978.20	
		Dispositions	-155,000.00		140,099.85
C891906AC3	TOTAL SYS SVCS INC 4.8% DUE 04-01-2026				
		Acquisitions	106,000.00	-106,795.00	
		Dispositions	-106,000.00		103,774.00
C89352HAY5	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	1,065,000.00	-1,032,073.30	
		Dispositions	-1,095,000.00		1,183,958.65
SBD366Z2	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	40,000.00	-33,000.40	
C893647BB2	TRANSDIGM INC 6.375% DUE 06-15-2026				
		Acquisitions	15,000.00	-15,375.00	
		Dispositions	-195,000.00		194,512.50
C89377M109	TRANSMEDICS GROUP INC COM				
		Acquisitions	758.00	-20,492.96	
		Dispositions	-1,445.00		52,521.94
C89422G107	TRAVERE THERAPEUTICS INC COM				
		Acquisitions	475.00	-10,788.43	
		Dispositions	-2,160.00		55,431.22
C872898AH4	TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032				
		Acquisitions	200,000.00	-199,484.00	
		Dispositions	-200,000.00		197,360.00
SBN7F127	TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032				
		Acquisitions	270,000.00	-269,303.40	
		Dispositions	-210,000.00		207,485.40
C872898AJ0	TSMC ARIZONA CORP 4.5% 04-22-2052				
		Acquisitions	385,000.00	-384,118.35	
		Dispositions	-385,000.00		372,991.85
C91159HJJ0	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,125,000.00	-1,142,544.60	
SBM9WJ58	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033				
		Acquisitions	235,000.00	-235,000.00	
		Dispositions	-145,000.00		148,818.65
SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001				
		Acquisitions	7,247.00	-190,161.31	
		Dispositions	-5,088.00		154,488.92
C90400D108	ULTRAGENYX PHARMACEUTICAL INC COM				
		Acquisitions	123.00	-6,717.91	
		Dispositions	-290.00		16,146.37
C904214103	UMPQUA HLDGS CORP COM				
		Acquisitions	262.00	-4,871.01	
		Dispositions	-2,164.00		40,926.44
SB0PZN11	UNDER ARMOR INC CL A				
		Acquisitions	3,457.00	-64,232.78	
		Dispositions	-9,124.00		85,434.01
SB650DS5	UNION ELEC CO 8.45% DUE 03-15-2039				
		Acquisitions	65,000.00	-87,858.30	
		Dispositions	-95,000.00		160,010.40
SBM8T585	UNION ELECTRIC CO 3.9% DUE 04-01-2052				
		Acquisitions	120,000.00	-119,704.80	
		Dispositions	-35,000.00		28,903.35
S2914734	UNION PAC CORP COM				
		Acquisitions	331.00	-71,596.84	
		Dispositions	-757.00		164,661.74
C907818FZ6	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	140,000.00	-139,683.60	
		Dispositions	-140,000.00		137,295.20
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	175,000.00	-158,337.60	
		Dispositions	-60,000.00		49,360.20
C907818GA0	UNION PAC CORP 3.85% 02-14-2072				
		Acquisitions	140,000.00	-139,629.00	
		Dispositions	-140,000.00		140,000.00
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072				
		Acquisitions	35,000.00	-34,907.25	
		Dispositions	-35,000.00		33,993.75
SBNYF3T1	UNION PACIFIC CORP 2.8% 02-14-2032				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	60,000.00	-59,518.20	
		Dispositions	-60,000.00		59,751.60
SBNYF3F7	UNION PACIFIC CORP 3.375% 02-14-2042				
		Acquisitions	145,000.00	-142,660.05	
		Dispositions	-145,000.00		132,234.95
C90984P303	UNITED CMNTY BK BLAIRSVILLE GA COM				
		Acquisitions	225.00	-7,454.67	
		Dispositions	-1,571.00		57,656.82
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050				
		Acquisitions	45,000.00	-46,974.60	
		Dispositions	-45,000.00		44,908.65
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG				
		Acquisitions	175,000.00	-141,321.25	
		Dispositions	-350,000.00		325,544.70
C91324PEE8	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Dispositions	-1,400,000.00		1,356,176.45
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	275,000.00	-193,679.30	
		Dispositions	-190,000.00		163,997.15
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				
		Acquisitions	140,000.00	-117,647.90	
		Dispositions	-40,000.00		38,102.10
SBNKBTZ1	UNITEDHEALTH GROUP INC 4.2% 05-15-2032				
		Acquisitions	180,000.00	-179,535.60	
		Dispositions	-180,000.00		182,243.10
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	805,000.00	-816,347.20	
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	410,000.00	-411,469.50	
		Dispositions	-345,000.00		341,206.05
C91324PEL2	UNITEDHEALTH GROUP INC 4.95% 05-15-2062				
		Acquisitions	1,035,000.00	-1,041,772.00	
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062				
		Acquisitions	345,000.00	-349,977.20	
		Dispositions	-345,000.00		336,512.80
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039				
		Acquisitions	45,000.00	-34,542.90	
		Dispositions	-95,000.00		95,234.75

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049				
		Acquisitions	80,000.00	-82,666.40	
		Dispositions	-35,000.00		35,477.40
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	125,000.00	-124,051.25	
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	350,000.00	-360,093.05	
		Dispositions	-350,000.00		378,595.10
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063				
		Acquisitions	535,000.00	-552,926.15	
		Dispositions	-75,000.00		82,843.55
C913366EP1	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Acquisitions	95,000.00	-114,934.80	
		Dispositions	-525,000.00		644,685.25
SBMGW9Z1	UNIVERSITY MIAMI FLA 4.063% 04-01-2052				
		Acquisitions	85,000.00	-85,000.00	
		Dispositions	-35,000.00		31,143.00
C914906AS1	UNIVISION 5.125% DUE 02-15-2025				
		Acquisitions	68,000.00	-65,796.80	
		Dispositions	-68,000.00		65,926.00
C91688F104	UPWORK INC COM				
		Acquisitions	797.00	-15,431.55	
		Dispositions	-391.00		7,370.33
C90290MAC5	US FOODS INC 6.25% DUE 04-15-2025				
		Acquisitions	299,000.00	-306,438.12	
		Dispositions	-299,000.00		298,665.24
C91740PAC2	USA COMPRESSION FIXED 6.875% DUE 04-01-2026				
		Acquisitions	40,000.00	-40,100.00	
		Dispositions	-135,000.00		131,625.00
C911365BM5	UTD RENTALS N AMER 3.875% DUE 11-15-2027				
		Acquisitions	34,000.00	-31,960.00	
		Dispositions	-34,000.00		32,270.76
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	320,000.00	-317,913.60	
		Dispositions	-170,000.00		164,055.50
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038				
		Acquisitions	35,000.00	-43,882.30	
		Dispositions	-35,000.00		45,733.80

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C919794107	VAL NATL BANCORP COM				
		Acquisitions	625.00	-7,197.85	
		Dispositions	-1,787.00		23,638.94
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	95,000.00	-95,529.75	
		Dispositions	-60,000.00		80,020.80
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036				
		Acquisitions	90,000.00	-96,417.50	
		Dispositions	-315,000.00		345,445.45
C91913YBE9	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	1,490,000.00	-1,416,984.25	
		Dispositions	-726,000.00		607,186.11
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	140,000.00	-107,608.90	
		Dispositions	-205,000.00		146,980.35
C921659108	VANDA PHARMACEUTICALS INC COM				
		Acquisitions	299.00	-3,173.80	
		Dispositions	-3,338.00		29,673.26
C922280102	VARONIS SYS INC COM				
		Acquisitions	1,090.00	-42,253.03	
		Dispositions	-614.00		20,919.44
C92343X100	VERINT SYS INC COM				
		Acquisitions	1,569.00	-74,188.59	
		Dispositions	-134.00		4,539.80
SBMV8VC5	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032				
		Acquisitions	440,000.00	-347,092.40	
		Dispositions	-365,000.00		288,160.00
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	330,000.00	-290,818.00	
		Dispositions	-330,000.00		257,663.10
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	60,000.00	-36,283.80	
		Dispositions	-445,000.00		334,866.45
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG				
		Acquisitions	55,000.00	-48,587.00	
		Dispositions	-155,000.00		125,559.30
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052				
		Acquisitions	65,000.00	-52,437.25	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-65,000.00		48,790.30
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	420,000.00	-351,939.75	
		Dispositions	-350,000.00		316,295.00
C92343VGB4	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	1,745,000.00	-1,237,809.60	
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	160,000.00	-140,986.85	
		Dispositions	-125,000.00		104,313.70
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	190,000.00	-155,820.35	
		Dispositions	-45,000.00		38,094.30
C92343VCK8	VERIZON 4.862% DUE 08-21-2046				
		Dispositions	-2,366,000.00		2,915,101.28
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	50,000.00	-49,955.50	
S2931034	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	62.00	-16,255.13	
		Dispositions	-591.00		145,684.96
SB2PZN04	VISA INC COM CL A STK				
		Acquisitions	859.00	-170,368.61	
		Dispositions	-236.00		50,163.08
C92826CAK8	VISA INC 2.7% DUE 04-15-2040				
		Acquisitions	1,315,000.00	-1,068,302.35	
		Dispositions	-1,930,000.00		1,545,137.10
S2936921	WALMART INC COM				
		Acquisitions	5,085.00	-709,767.12	
		Dispositions	-2,441.00		354,042.92
S2270726	WALT DISNEY CO				
		Acquisitions	1,904.00	-231,766.99	
		Dispositions	-313.00		44,495.07
SBNVX3L0	WASTE MANAGEMENT INC 4.15% 04-15-2032				
		Acquisitions	390,000.00	-389,415.00	
		Dispositions	-390,000.00		388,729.55
SBN101G2	WELLS FARGO & CO FLTG RT 4.897% DUE 07-25-2033				
		Acquisitions	885,000.00	-891,698.30	
		Dispositions	-885,000.00		890,233.85
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-439,325.65	
		Dispositions	-855,000.00		907,141.10
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041				
		Acquisitions	1,520,000.00	-1,210,940.65	
		Dispositions	-475,000.00		409,939.25
S2649100	WELLS FARGO & CO NEW COM STK				
		Acquisitions	13,925.00	-603,000.55	
		Dispositions	-896.00		37,924.40
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	55,000.00	-60,911.95	
		Dispositions	-55,000.00		59,306.50
SBP6P605	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053				
		Acquisitions	1,160,000.00	-1,129,679.55	
		Dispositions	-765,000.00		691,066.60
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045				
		Acquisitions	215,000.00	-214,132.90	
		Dispositions	-155,000.00		138,908.60
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043				
		Acquisitions	45,000.00	-37,697.85	
		Dispositions	-45,000.00		44,332.65
C95058W100	WENDYS CO COM				
		Acquisitions	232.00	-4,705.99	
		Dispositions	-927.00		20,060.01
C950755108	WERNER ENTERPRISES INC COM				
		Acquisitions	1,078.00	-42,614.83	
		Dispositions	-516.00		21,082.89
C950810101	WESBANCO INC COM				
		Acquisitions	207.00	-7,313.34	
		Dispositions	-594.00		21,868.95
C962166CA0	WEYERHAEUSER CO SR NT 3.375% 03-09-2033				
		Acquisitions	275,000.00	-273,523.25	
		Dispositions	-275,000.00		265,831.50
C962166CB8	WEYERHAEUSER CO SR NT 4% 03-09-2052				
		Acquisitions	275,000.00	-270,231.50	
		Dispositions	-275,000.00		271,306.75
SBLD7GY0	WEYERHAEUSER CO SR NT 4% 03-09-2052				
		Acquisitions	70,000.00	-68,786.20	
		Dispositions	-30,000.00		26,636.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C976656CK2	WI ELEC PWR CO 4.3% DUE 10-15-2048				
		Acquisitions	590,000.00	-542,647.70	
		Dispositions	-185,000.00		151,960.85
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	90,000.00	-89,958.60	
		Dispositions	-40,000.00		34,030.80
C981811102	WORTHINGTON INDS INC COM				
		Acquisitions	185.00	-9,191.13	
		Dispositions	-751.00		39,558.53
C929328102	WSFS FINANCIAL CORP COM				
		Acquisitions	241.00	-10,873.02	
		Dispositions	-1,335.60		66,268.33
		Free Receipt	975.60	51,355.58	
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO				
		Acquisitions	180,000.00	-204,910.90	
		Dispositions	-90,000.00		109,050.60
SBMYP1W3	XCEL ENERGY INC 4.6% 06-01-2032				
		Acquisitions	70,000.00	-69,974.80	
		Dispositions	-70,000.00		70,560.00
C985817105	YELP INC COM				
		Acquisitions	191.00	-6,224.08	
		Dispositions	-545.00		19,751.16
C988498AJ0	YUM BRANDS INC SR NT 3.875 DUE 11-01-2023				
		Acquisitions	295,000.00	-294,500.00	
		Dispositions	-295,000.00		292,467.85
C48123V102	ZIFF DAVIS INC COM USD0.001				
		Acquisitions	303.00	-22,713.35	
		Dispositions	-316.00		29,659.97
SBYXJF62	ZILLOW GROUP INC COM USD0.0001 CLASS C				
		Acquisitions	455.00	-27,155.29	
		Dispositions	-3,261.00		155,404.69
C98983L108	ZURN ELKAY WATER SOLUTIONS CORPORATION				
		Acquisitions	206.00	-5,623.25	
		Dispositions	-591.00		17,734.57
		Free Receipt	0.00	2,045.30	

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Plan Name—Owens Corning Merged Retirement Plan

The Owens Corning Merged Retirement plan comprises the following sub-plans as a result of corporate acquisitions and plan mergers dating back to January 1, 1996:

1. Owens Corning Cash Balance Pension Plan (“Cash Balance Plan”)

2. Owens Corning Hourly Employees’ Retirement Plan (“Hourly Plan”)

3. Owens Corning Retirement Benefits Plan (“RSB Plan”)

4. Wolverine Coil Coating, Inc. – UAW Retirement Plan (“Wolverine Plan”)—closed March 31, 1999

5. AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Nashville—005)—inactive only

6A. Owens Corning Metal Systems Pension Plan for Hourly Employees (Ashville—011A)—inactive only

6B. AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Bourbon—011B) inactive only

6C. AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Illinois—011C)—inactive only

7. Owens Corning Metal Systems Pension Plan for Hourly Employees (Bellwood—014)—inactive only

8. Pension Plan for Hastings Building Products, Inc. for Local Union #7 International Brotherhood of Teamsters (“Hastings Plan”)—closed

9. Alsco Division of AmeriMark, Inc. Retirement Plan for Hourly Employees (“Alsco Plan”)—closed

10. Fibreboard Corporation Retirement Plan (“Fibreboard Plan")—frozen

11. Norandex Retirement Plan ("Norandex Plan")—frozen

Effective Date	The plan was originally effective January 1, 1996, as amended and restated generally effective January 1, 2017. The latest amendment dated September 25, 2019.
Plan Year	The 12-month period beginning each January 1st.
Statutory Maximum Benefits	The 2020 Internal Revenue Code §415 maximum benefit limit is $230,000 payable as a life annuity at normal retirement age.

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Summary of Plan Provisions—Cash Balance Plan

Participants Covered

An employee shall become a participant in this plan on their date of hire or as the date indicated below if date of hire is earlier.

Employee Group	Participation Date	Sale/Closed Date (if applicable)
Salaried Employees	1/1/1996	
Corporate Hourly	1/1/1996	
Delsan	1/1/1997	12/31/1998
Fabrication Primary	1/1/1996	3/31/1998
Huntingdon Primary	1/1/1996	12/31/1999
Fort Smith, AR Primary	7/1/1996	
Falcon Salaried and Primary	1/1/1997	1/31/2000
Fiberlite Salaried	1/1/1997	12/31/2002
Foamular	1/1/1997	
Michigan Molded	1/1/1997	Closed
New Braunfels, TX—Salaried and Primary (formerly Knytex)	1/1/1997	
Soltech Salaried	1/1/1997	
Duncan	1/1/1998	
OC HT, Inc. (Partek)	1/1/1998	4/28/2003
AGY Employees	9/30/1998	12/31/1999
Fibreboard Corporation—Salaried and Non–Union Hourly	1/1/1999	
AmeriMark, Inc.—Salaried and Non–Union Hourly	1/1/1999	8/31/2007
Fabwel, Inc.—Salaried and Non–Union Hourly	1/1/1999	9/15/2007
Tucker Primary—Bargaining Unit Hourly	2/1/1999	12/17/2001
Salt Lake City, UT—Non–Union Hourly	1/1/2000	
Eloy, AZ—Non–Union Hourly	1/1/2000	
Concord, NC—Non–Union Hourly	1/1/2000	
Newark, OH—IBEW Hourly[1]	7/1/2000	
Kansas City, MO[2]	1/1/2001	
Foundry & Steel—Salaried and Non–Union Hourly	1/1/2001	
Ashville, OH[3]	2/1/2001	5/22/2003
Bellwood Primary[3]	9/1/2001	5/22/2003
Amarillo Plant	7/1/2003	
Ladysmith	1/1/2005	
SG BTI LLC employees	11/1/2007	

[1] Other than employees age 40 or older on March 1, 2000 who did not elect to participate in the plan.
[2] Other than employees age 40 or older on December 31, 2000 who did not elect to participate in the plan.
[3] Other than employees hired prior to the applicable participation date.

Pensionable Earnings	Compensation includes the participant's base pay, overtime pay, overseas premium for employees expatriated prior to June 1, 1991, other wage premium pay, annual bonuses that are renewable, incentive buy–outs and spot incentives, amounts deferred under Section 401(k), 125 or 132(f)(4) of the Internal Revenue Code, deferred base pay and annual bonuses, lump sum wage settlements, and payment made under the company's short–term disability plan. Compensation shall not include awards made pursuant to the profit sharing and global award plans.
Integration Level	50% of the Social Security taxable wage base in effect for a plan year.
Pension Service	Service is equal to the sum of all periods of employment with the company or an affiliate on and after a participant's participation date, plus the number of "years of vesting service" earned by such participant under a prior plan immediately prior to the participation date.
Pension Credits	The sum of interest credits, pay credits, service credits, and transition credits.
Interest Credits	A participant's account shall automatically be credited with an interest credit as of the last day of each calendar month. The interest credit is equal to 1/12 of the interest rate in effect for the plan year, multiplied by the balance of the account at the beginning of the month. The following employee groups shall only have interest credits to their account on and after the following dates: ▪ Fabrication primary employees 03/31/1998 ▪ Huntingdon primary employees 12/31/1999 ▪ AGY employees 12/31/1999 ▪ Falcon primary employees 02/01/2000 ▪ Tucker primary employees 12/17/2001 ▪ Ashville hourly employees 05/22/2003 ▪ Bellwood primary employees 05/22/2003

Interest Rate	The interest credit for a plan year is equal to the average annual yield on five–year United States Treasury securities for the three–month period ending with October of the prior calendar year.
Pay Credits	Prior to January 1, 2020, on the last day of each month, a participant's account is credited with an amount equal to 4% of compensation. Prior to July 1, 2003, a participant's account is credited with an amount equal to 2% of compensation up to the integration level and 4% of compensation in excess of the integration level The following employee groups were eligible to receive pay credits: ▪ Salaried Employees ▪ Corporate Hourly ▪ Fibreboard Corporation Salaried and Non-Union Hourly employees ▪ AmeriMark Salaried and Non-Union Hourly employees ▪ Fabwel, Inc. Salaried and Non-Union Hourly employees ▪ Foundry and Steel Salaried and Non-Union Hourly employees ▪ Amarillo Plant Employees (not attained 40 & 10 as of December 31, 2002) ▪ Primary Employees at Fort Smith, Arkansas ▪ New Braunfels, Texas (formerly Knytex) Employees ▪ Salt Lake City, Utah Non-Union Hourly Employees ▪ Eloy, Arizona Non-Union Hourly employees ▪ Concord, North Carolina Non-Union Hourly Employees ▪ SG BTI LLC Employees **Effective January 1, 2010, pay credits were frozen.**

Service Credits

A flat dollar amount was credited at the end of each month for the following groups:

Newark, OH IBEW[4]: $80; Frozen June 30, 2012

Kansas City, MO $70; Frozen December 31, 2012

Transition Credits

Participants on January 1, 1996 who had attained age 40 and had at least 10 years of transition service are entitled to receive additional pay credits based on the table below.

Participants who transfer from the hourly or retirement benefits plan and are eligible for pay credits shall be entitled to transition credits if they have attained age 40 and have at least 10 years of transition service on their date of transfer. The transition credit rate shall be equal to the amount in the table below except age plus service will be calculated as of the participant's date of transfer.

	Transition Credit Rate	
Age + Service (as of January 1, 1996) At least:	**Comp Below Integration Level**	**Comp Above Integration Level**
50 but less than 55	1%	2%
55 but less than 60	2%	4%
60 but less than 65	3%	6%
65 but less than 70	4%	8%
70 but less than 75	5%	10%
75 but less than 80	6%	12%
80	7%	14%

Account

Each participant has a theoretical account in the plan to which pay or service credits, as applicable, and interest credits are added monthly. Transition credits are added for those employees who meet the requirements in the Transition Credits section.

In addition, an opening account was established for those employees who are subject to the minimum benefit provisions of the plan.

[4] Other than employees age 40 or older on their merge date who did not elect to participate.

Opening Account	Employees who became participants in the Cash Balance Plan on the effective date were credited an opening account equal to the present value of their accrued normal retirement benefit earned under the applicable prior plan as of December 31,1995. The present value was determined based on a 9% interest rate and the 1983 GAM Unisex mortality table. Other employees who merge in or transfer after the effective date will be credited with an opening account based on the schedule below: ▪ **Fort Smith Primary**—Present value using above assumptions of accrued normal retirement benefit as defined in the applicable prior plan. ▪ **Transfers from the Hourly or Retirement Benefits Plan**—Effective July 1, 2005 no opening account will be credited for an employee who transfers from the Hourly Plan on or after January 1, 1996 and is an eligible employee through July 1, 2005. ▪ **Falcon Primary (except Falcon California employees), Knytex, Fibreboard Corporation, AmeriMark, Fabwel, Inc., Salt Lake City, UT, Eloy, AZ, Concord, NC, Newark, OH IBEW, Kansas City, MO, Foundry and Steel Salaried and Non-Union Hourly, Amarillo Plant and Bellwood Primary**—No opening account will be credited.
Normal Retirement	
Eligibility	Age 65 and five years of service. Age 65 only for Fort Smith primary employees.
Benefit	A monthly amount equal to the greater of (1) and the applicable grandfathered benefits below: (1) The pension credits as described above, converted to a life annuity with five years certain using the applicable mortality table under IRS 417(e) and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

(2) Salaried plan participants who were 40 or older and had earned at least 10 years of transition service as of January 1, 1996, (a) + (b):

(a) 1.2% of final three-year average pay times service (using pay and service through December 31, 2000)

(b) 0.4% of final average pay in excess of covered compensation times service up to 30 years (using pay and service through December 31, 2000)

(3) Huntingdon plan participants who were primary employees as of January 1, 1997 shall have the following rates applied for determining their grandfathered benefit:

(a) Rate Group A (Job codes 4-9D): $27

(b) Rate Group B (Job codes 10-13E): $32

(4) Fort Smith, AR primary employees as of July 1, 1996 will have their prior plan formula calculated using service through June 30, 2001 and a rate of $15.

Late Retirement

Eligibility	Retirement after normal retirement age.
Benefit	The accrued benefit as of the late retirement date.

Early Retirement Subsidized Benefit	
Eligibility	Age 55 and 10 years of service. An employee who becomes a disabled participant under the plan after age 55 (regardless of service) is eligible for an early retirement benefit.
Benefit	Early retirement subsidies only apply to the grandfathered benefits, when used as a minimum benefit compared against the Cash Balance account. The early retirement factors are the same as those summarized in the Hourly plan provisions.
Vested Termination	
Eligibility	Three years of service.
Benefit	Cash Balance account available after separation of employment.
Disability	
Eligibility	Immediate.
Benefit	Cash Balance account available after separation of employment.
Surviving Spouse	
Eligibility	Fully vested if death from active status. Three years of vesting service if terminated.
Benefit	If the participant was married, the spouse shall receive a benefit under the normal form equal to the greater of the actuarial equivalent of the account at the participant's normal retirement date, or the amount the spouse would have received under the 50% joint and survivor annuity had payment commenced on the day before the participant's death.
Normal Form of Payment	
Without Spouse	Life annuity with five years certain.
With Spouse	50% joint and survivor annuity with five years certain.

Optional Forms of Payment	For participants who remain employed on or after attaining age 55 and 10 years of service: ▪ 10-year certain and life annuity ▪ 75%/100% joint and survivor annuity with five years certain ▪ 50%/75%/100% contingent joint and survivor annuity with five years certain ▪ Level income annuity ▪ Full lump sum ▪ 50% Lump sum and 50% monthly annuity For participants who are not employed on or after attaining age 55 and 10 years of service: ▪ 75% joint and survivor annuity with five years certain ▪ Full lump sum ▪ 50% Lump sum and 50% monthly annuity
Actuarial Equivalence	For purposes of converting the participant's account balance to a life annuity with five years certain (the normal form), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement. For purposes of converting the normal form to any optional form of payment except a lump sum, a 10% interest rate and the 1984 Uniform Pension Mortality Table is used. The factors are specified in Appendix B of the Plan Document. For purposes of converting the participant's accrued benefit under a prior plan into an opening account, actuarial equivalent means using the 1983 Group Annuity Mortality Table (Unisex) and a 9% interest rate.

Special Provisions Applicable to Certain Employee Groups

Early Retirement

Eligible employees as of September 30, 1994 who transferred employment from the company to Alpha/Owens-Corning, L.L.C. as of September 30, 1994 continue to earn service toward early retirement under the prior plan while employed with Alpha/Owens-Corning, L.L.C.

A participant who has attained age 50 as of December 31, 1996 and meets one of the two following conditions remain eligible for an early retirement benefit under the plan:

- The employee terminated employment with the company on December 31, 1996 in connection with the outsourcing to Xerox, remains employed with Xerox until age 55, and elects benefit commencement after termination of employment.
- The employee was employed with the IS Department located at OLEC, terminated employment during the first calendar quarter of 1997 in connection with department restructuring, and elects benefit commencement on or after attaining age 55.

Eligible employees as of September 30, 1998 who transferred employment from the company to AGY between September 30, 1998 and December 31, 1999 continue to earn Service toward early retirement while employed with AGY.

Vesting

Participants of an employee group or an employer named below who were eligible employees on December 31, 1996 are deemed to be fully vested in their accrued benefit.

- Falcon salaried and primary employees
- Knytex primary employees
- Soltech, Inc.
- Foamular
- Delsan
- Fiberlite
- Michigan Molded
- New Braunfels, TX (formerly Kyntex)

Participants who were eligible employees on September 30, 1998 and transferred employment to Advanced Glassfibre Yarns LLC (AGY) on or after September 30, 1998 and prior to December 31, 1999 are deemed to be fully vested in their accrued benefit.

Participants of the employee groups named below who were eligible employees on December 31, 1998 are deemed to be fully vested.

- Vytec
- Fibreboard Corporation salaried and non-union hourly employees
- AmeriMark, Inc. salaried and non-union hourly employees
- Fabwel, Inc. salaried and non-union hourly employees
- Cultured Stone
- Norandex
- Salaried and non-union

Salaried and non-union hourly participants who were eligible employees of Foundry and Steel Field on November 15, 2000 and Foundry and Steel Shop on March 4, 2001 are deemed to be fully vested in their accrued benefit.

Participants at the Polymar Asphalt Plant who transferred to the Granite City, Illinois plant as a result of the closing of the St. Louis, MO plant on June 26, 2002 are deemed to be fully vested in their accrued benefit.

Participants who were employees of the Siding Solutions Business as of August 31, 2007 are deemed to be fully vested in their accrued benefit.

Participants who were employees of the Fabwel Business Unit as of September 14, 2007 are deemed to be fully vested in their accrued benefit.

Participants who transferred to the Joint Venture between Owens Corning Masonry Products and Boral Stone LLC are deemed to be fully vested as of the plan transfer date (if they are still active as of the plan transfer date).

Summary of Plan Provisions—Hourly

Participants Covered

Primary and hourly employees, excluding the following:

- Corporate hourly employees
- Non-union primary employees at fabrication facilities
- Newark Plant IBEW employees who had not attained age 40 as of March 1, 2000, or who had attained age 40 as of such date and elected to participate in the Cash Balance Plan.
- Newark Plant IBEW employees hired after June 30, 2000.
- Kansas City, MO employees who had not attained age 40 as of December 31, 2000, or who had attained age 40 as of such date and elected to participate in the Cash Balance Plan.
- Kansas City, MO employees hired after December 31, 2000.
- Amarillo Plant employees who had not attained age 40 and earned 10 years of vesting service as of December 31, 2002.
- Amarillo Plant employees hired after June 30, 2003.

Eligibility for Participation

Participation commences on the January 1 or July 1 following the one-year period beginning on the employee's date of hire, provided the employee completes 1,000 hours of service during such period. If the employee fails to do so, participation commences on the January 1 following the first plan year during which the employee completes 1,000 hours of service. Participation in the plan is frozen, with various freeze dates noted below:

Location	Participation Freeze Date
Aiken	2/13/2011
Amarillo	6/30/2003
Anderson	1/1/2012
Delmar	1/1/2012
Fairburn	1/1/2012
Kansas City	1/1/2001
Newark—IBEW	7/1/2000
Newark—IAM	3/10/2013
Newark—GMP	1/1/2012
Santa Clara	1/1/2012
Waxahachie	1/1/2012

Credited Service

A full year of credited service is earned if the employee works 2,080 or more hours in one plan year. A partial year of service is equal to the number of hours divided by 2,080. Only if the participant has five years of vesting service will partial service be given if under 1,000 hours.

Location

- Aiken
  Credited service frozen effective January 1, 2012 for those who are under age 60 as of December 31, 2011
- Amarillo
  Credited service frozen effective June 30, 2003, except for grandfathered employees who are age 40 with 10 years of vesting service as of December 31, 2002
- Anderson, Delmar, and Fairburn
  - Credited service frozen effective June 30, 2012 for participants with less than five years of vesting service as of June 30, 2012
  - Credited service frozen effective June 30, 2018 for the remaining participants, except for participants with 46 years of age and 10 years of service or 20 years of service as of June 30, 2018
- Kansas City
  Credited service frozen effective December 31, 2000 for employees who are less than age 40 or chose to participate in the Cash Balance Plan on December 31, 2000
- Newark—IBEW
  - Credited service frozen effective June 30, 2000 for employees who are less than age 40 as of March 1, 2000 or chose to participate in the Cash Balance Plan on June 30, 2000
  - Credited service frozen effective June 30, 2012 for employees who are less than age 55 as of June 30, 2012
- Newark—IAM
  Credit service will freeze effective May 31, 2023

- Newark—GMP, Santa Clara, and Waxahachie
  - Credited service frozen effective June 30, 2012 for participants with less than five years of vesting service as of June 30, 2012
  - Credited service frozen effective June 30, 2018 for the remaining participants, except for participants with 46 years of age and 10 years of service or 20 years of service as of June 30, 2018

Vesting Service

A participant receives one year of vesting service for each plan year in which the participant completes 1,000 hours of service.

Normal Retirement

Eligibility

Age 65 and five years of participation.

Benefit

A monthly amount equal to the greater of:

(1) The applicable flat-dollar amount in the following table times all years of credited service.

Location	Effective Date	Rate Group (Band)					
		A	B	C	D	E	F
Aiken	6/1/2008	$37	$43	$50			
Amarillo	1/1/2002	$33	$39	$46			
Anderson	1/1/2006	$45	$51	$58	$65		
Delmar	1/1/2006	$45	$51	$58	$65		
Fairburn	1/1/2006	$45	$51	$58	$65		
Kansas City	5/23/2006		$49	$59			
Newark -	1/1/2006					$66	
Newark - IAM	1/1/2006						$66
Newark -	1/1/2006	$45	$51	$58	$65		
Santa Clara	1/1/2006	$45	$51	$58	$65		
Waxahachie	1/1/2006		$51	$58	$65		

(2) The accrued benefit under the prior plan formula as of December 31,1989 (or the day preceding the applicable new formula date, if different), plus applicable flat-dollar amount times credited service after January 1, 1990 (or the applicable new formula date, if different).

The new formula date for employee groups whose date is not January 1, 1990 is as follows:

Aiken:	January 1, 1991
Amarillo:	January 1, 1993
Kansas City:	April 16, 1990

(3) $15 times all years of credited service.

Early Retirement

Eligibility

Age 55 and 10 years of vesting service.

Benefit

Accrued benefit at early retirement date, reduced for early commencement as indicated below, payable as a life annuity with five years certain.

With regard to participants who retire on or after January 1, 1995, the sum (a) and the greater of (b) or (c):

(a) Accrued benefit earned as of December 31, 1994 based on service at December 31, 1994 multiplied by factors in Table A.

(b) Accrued benefit earned as of the early retirement date, based on all years of credited service, minus (a), with the difference multiplied by factors in Table B.

(c) Accrued benefit earned as of the early retirement date, based on credited service earned after December 31, 1994 multiplied by the factors in Table B.

Table A

Benefit Commencement Age	Before 1938	Year of Birth 1938 Through 1954	1955 and After
64	1.00	1.00	1.00
63	1.00	1.00	1.00
62	1.00	1.00	1.00
61	1.00	1.00	0.95
60	1.00	0.95	0.90
59	0.95	0.90	0.85
58	0.90	0.85	0.80
57	0.85	0.80	0.75
56	0.80	0.75	0.70
55	0.75	0.65	0.65

Table B

Benefit Commencement Age	Before 1938	Year of Birth 1938 Through 1954	1955 and After
64	1.00	1.00	1.00
63	1.00	1.00	0.95
62	1.00	0.95	0.90
61	0.95	0.90	0.85
60	0.90	0.85	0.80
59	0.86	0.81	0.76
58	0.82	0.77	0.72
57	0.78	0.73	0.68
56	0.74	0.69	0.64
55	0.70	0.65	0.60

Early Retirement Grandfather

All plants except Amarillo Plant will have their early retirement benefit determined using a factor of 0.75 (subjected to the effective dates described below) if all of the following conditions are met:

- The participant is born after 1937;
- The participant retires while age 55, 56 or 57;
- The participant was hired prior to January 1, 1990; and
- The participant has earned at least 25 years of vesting service.
- The participant attains age 55 before January 1, 2006.

The effective dates for the early retirement grandfather are as follows:

Aiken:
Attainment of age 55 before January 1, 2000

Kansas City:
May 23, 2000 – May 22, 2012

All other covered plants:
January 1, 2000 – December 31, 2011

Late Retirement

Eligibility — Retirement after normal retirement age.

Benefit — The accrued benefit as of the late retirement date.

Vested Termination

Eligibility	Five years of vesting service.
Benefit	The accrued benefit at the date of termination, payable as a life annuity at age 65. If the participant is married and had not waived the qualified preretirement survivor annuity, the accrued benefit is reduced by 0.3% for each complete calendar year by which termination of employment precedes the participant's annuity starting date. Early commencement permitted on or after age 55 using the following reduction factors:

Age	Factor (%)
65	100.00
64	87.23
63	76.30
62	66.91
61	58.81
60	51.82
59	45.75
58	40.47
57	35.86
56	31.84
55	28.31

Participants actively employed on or after the date indicated at Kansas City (May 23, 2000), Newark-IBEW (January 1, 2000), and Amarillo (July 1, 2003) may commence benefit payment in any form available to early retirement eligible participants and at any age following termination of employment. If annuity payments commence prior to the Participant attaining age 55, actuarial equivalent shall be determined using the applicable Code section 417(e)(3) Mortality table and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c).

Disability

Eligibility	Ten years of vesting service.
Benefit	Prior to January 1, 1994: The accrued benefit at the date of disability, payable until the earlier of recovery, death or attainment of age 65.

	If the participant remains disabled until retirement age, the benefit is converted to a retirement benefit determined based on credited service earned during and prior to disability with the benefit rate in effect on the first day of disability. After January 1, 1994: No benefit paid during disability. If participant remains disabled until retirement age, retirement benefit will be determined using service earned during and prior to disability and benefit rate in effect on the first day of disability.
Surviving Spouse	
Eligibility	Married for one year and five years of vesting service.
In-Service Death Benefit	50% of the accrued benefit determined as of the date of death, payable immediately, unreduced for early commencement. Actuarially reduced if spouse is more than 10 years younger than participant. If there is no spouse, and children are under age 18 (or 23 and continuing education), the pre-retirement death benefit that would have been paid to the spouse would be divided equally among all children and payable until the last child attains age 18 (or 23, if applicable).
Qualified Preretirement Survivor Annuity	Payable to terminated vested participants whose death precedes commencement. Coverage of this benefit can be waived, in which case, no death benefit is payable. The spouse’s portion of the accrued benefit payable as a qualified joint and survivor annuity reduced 0.3% per calendar year termination precedes annuity starting date, payable no earlier than the participants earliest retirement age.
Normal Form of Payment	
Without Spouse	Life annuity with five years certain for retirement. Life annuity for deferred vested participants.
With Spouse	50% joint and survivor annuity with five years certain for retirement. 50% joint and survivor annuity for deferred vested participants.

Optional Form of Payment	
Normal or Early Retirement	10-year certain and life annuity; 75%/100% joint and survivor annuity with five years certain; Level income annuity; 50%/75%/100% contingent joint and survivor annuity with five years certain (available to all non-collectively bargained employees and employees at all plants Aiken); Lump sum based on description below.
Deferred Vested	Lump sum based on description below.
Lump Sum Payment	A lump sum payment equal to the actuarial equivalent of the accrued benefit earned prior to January 1, 1995 (January 1, 1996 for Aiken Plant). Benefits earned after January 1, 1995 will be paid based on one of the annuity payment forms noted above. Participants employed at the plants named below on the date indicated are eligible to receive their entire accrued benefit in one lump sum. ▪ Amarillo Plant 7/1/2003 ▪ Kansas City Plant 5/23/2000 ▪ Newark Plant—IBEW 1/1/2000
Actuarial Equivalence	Except as described herein, an interest factor of 10% and the 1984 Uniform Pension Mortality Table is used to determine actuarial equivalence. For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions—Retirement Benefits Plan ("RSB" Plan)

Type of Plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Primary employees, at the following business units: ▪ Roofing and asphalt plants of Owens Corning and the Mishawaka print shop ▪ Owens Corning facilities at Auburndale and Hazelton ▪ Owens Corning Technology Inc. Fort Smith, AR employees are excluded from plan coverage on June 30, 1996.
Eligibility for Participation	An employee shall become a participant in this plan on the January 1 or July 1 following one year of vesting service. Participation is completely frozen and freeze dates vary by the different business units and locations.
Credited Service	A full year of credited service is earned if the employee works 2,080 or more hours in one plan year. A partial year of service is equal to the number of hours divided by 2,080. Only if the participant has five years of vesting service will partial service be given if under 1,000 hours. Credited service is frozen for the following: ▪ Fort Smith, AR employees effective June 30, 1996. ▪ Non-Union Roofing and Asphalt locations effective December 31, 2011. ▪ Savannah locations effective December 31, 2011. ▪ Jacksonville Roofing and Kearney Roofing effective April 1, 2014. ▪ Kearny Asphalt location effective July 1, 2014. ▪ Atlanta Roofing and Memphis Roofing locations effective March 1, 2015.
Vesting Service	A full year of vesting service is earned if the employee works 1,000 or more hours in one plan year.

Normal Retirement

Eligibility: Age 65.

Benefit: A monthly amount equal to the applicable flat-dollar amount below times all years of credited service:

Location	Flat-Dollar Amount
Hazelton	$14.00
OC Technology	$14.00
Adelanto Roofing	$15.00
Cincinnati Asphalt	$15.00
Ennis Asphalt	$15.00
Savannah Roofing	$15.00
Detroit Asphalt	$15.00[5]
Ft. Lauderdale Asphalt	$15.00[1]
Ft. Smith	$15.00
Morehead City Asphalt	$15.00[1]
Oklahoma City Asphalt	$15.00[1]
Atlanta Asphalt/Roofing	$15.00[1]
Brookville Asphalt/Roofing	$15.00[1]
Compton Asphalt/Roofing	$15.00[1]
Denver Asphalt/Roofing	$15.00[1]
Houston Asphalt/Roofing	$15.00[1]
Irving Asphalt/Roofing	$15.00[1]
Jacksonville Asphalt/Roofing	$15.00[1]
Jessup Asphalt/Roofing	$15.00[1]
Kearny Asphalt/Roofing	$15.00[1]
Medina Asphalt/Roofing	$15.00[1]
Memphis Asphalt/Roofing	$15.00[1]
Minneapolis Asphalt/Roofing	$15.00[1]
Mishawaka Asphalt/Roofing/Print Shop	$15.00[1]
Non-union Employees	$15.00[1]
Portland Asphalt/Roofing	$15.00[1]
Summit Asphalt/Roofing	$15.00[1]
Mobile	$15.00[6]
Polymer Asphalt Plant	$15.00[7]
Auburndale	$16.00

Early Retirement

Eligibility: Age 55 and 10 years of vesting service.

Benefit: A monthly benefit equal to the normal retirement benefit reduced by 6% for per year prior to normal retirement.

[5] For service after 1976; $3.00 for service prior to 1977.
[6] For service after December 9, 2001 only.
[7] For participants transferred to the Granite City, IL plant as a result of the closing of the St. Louis, MO plant on June 26, 2002.

Late Retirement	
Eligibility	Retirement after normal retirement age.
Benefit	A monthly benefit equal to the benefit calculated at the late retirement date.
Vested Termination	
Eligibility	Five years of vesting service. Participants who transferred to Granite City, IL as a result of the closing of the St. Louis, MO plant (Polymar Asphalt) on June 26, 2002 shall be deemed fully vested in their accrued benefit.
Benefit	The accrued benefit at the date of termination payable at age 65.
Disability	
Eligibility	Ten years of vesting service.
Benefit	The accrued benefit at the date of disability, payable until the earlier of recovery, death or attainment of age 65. If the participant remains disabled until retirement age, the benefit is converted to a retirement benefit determined based on credited service earnings during and prior to disability with the benefit rate in effect on the first day of disability.
Surviving Spouse	
Eligibility	Five years of vesting service.
Benefit	A spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity payable no earlier than the participants age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% Joint and survivor annuity.
Optional Forms of Annuity	75% joint and survivor annuity.
Actuarial Equivalence	Unisex Pension 1984 Mortality Table and 10% interest rate.

Summary of Plan Provisions—AmeriMark Nashville Hourly Plan

Type of plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Hourly employees at Nashville, TN Facility. The Nashville plant was permanently closed on October 18, 2002.
Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of pension service.
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1976, pension service includes calendar quarters since the most recent date of hire prior to January 1, 1976.
Normal Retirement	
Eligibility	Age 65 and five years of participation.
Benefit	A monthly amount equal to the years of pension service multiplied by $19.50 (for terminations on or after October 1, 1995).
60/40 Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
30-Year Early Retirement Benefit	
Eligibility	120 quarters of service.
Benefit	Unreduced accrued benefit.
55/40 Early Retirement	
Eligibility	Age 55 and 40 quarters of service; laid off due to plant shutdown or unemployed over three years due to layoff.
Benefit	Unreduced accrued benefit.

Special Early Retirement Benefit	
Eligibility	Forty (40) quarters of service plus (i) Attained age 55 and age times four plus quarters of service greater than 280, or (ii) Age times four plus quarters of service equals 320 or more; and Service is broken due to layoff or physical disability, or service is not broken, but layoff occurs due to a plant shutdown and reemployment is deemed unlikely by the company.
Benefit	Unreduced accrued benefit.
Special Retirement Payment	
Eligibility	Retire on normal or early retirement date.
Benefit	One-time payment equals to 13 weeks of vacation pay, reduced by the amount of vacation pay received for the year of retirement.
Vested Termination	
Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.
Disability	
Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit at the date of disability (subject to $150 minimum) plus $130 per month until eligible for a public disability pension.
Surviving Spouse	
Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death, payable no earlier than participant's age 60 reduced for early retirement. Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows:

- 0.1% for each year from age 35 through age 44.
- 0.2% for each year from age 45 through age 54.
- 0.5% for each year from age 55 through age 65.

Normal Form of Annuity

Without Spouse: Single life annuity.

With Spouse: 50% Joint and survivor annuity.

Optional Forms of Annuity: 75% joint and survivor annuity.

Actuarial Equivalence: The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum (small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions—Owens Corning Metal Systems Ashville Hourly Plan

Type of Plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Hourly employees at the Ashville facility.
Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month after reaching age 21 and completing at least 12 consecutive months of pension service. No employee of hired on or after February 1, 2001 shall be treated as an employee under plan
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1976, pension service includes calendar quarters since the most recent date of hire prior to January 1, 1976
Normal Retirement	
Eligibility	Age 65 and five years of participation.
Benefit	A monthly amount equal to the applicable rate times one fourth of all calendar quarters of pension service:

Service Period	Rate if Hired On or After 3/1/1984	Rate if Hired Prior to 3/1/1984
Prior to 2/1/1998	18.50	21.00
2/1/98 to 1/31/1999	21.50	24.00
2/1/1999 to 1/31/2000	25.50	28.00
2/1/2000 to 1/31/2001	29.50	32.00
2/1/2001 to 1/31/2002	32.50	35.00
2/1/2002 to 1/31/2003	35.50	38.00
2/1/2003 to 1/31/2004	37.50	40.00
2/1/2004 to 1/31/2005	39.50	42.00
2/1/2005 to 1/31/2006	40.50	43.00

	The pension rates applicable on and after February 1, 1998 shall apply only to service with the company on and after the effective date of such pension rate, provided that a participant retiring between February 1, 1998 and January 31, 2001 shall have the pension rate applicable on the date of the participant's retirement applied to all of the participant's service with the company after February 1, 1998, provided further that a participant retiring between February 1, 1998 and January 31, 2001 shall have his or her monthly pension adjusted to reflect any pension rate increases that occurs during the period of the collective bargaining agreement in force at the time of his or her retirement.
60/40 Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
30-Year Early Retirement Benefit	
Eligibility	120 quarters of service .
Benefit	Unreduced accrued benefit.
55/40 Early Retirement	
Eligibility	Age 55 and 40 quarters of service; laid off due to plant shutdown or unemployed over three years due to layoff.
Benefit	Unreduced accrued benefit.
Special Early Retirement Benefit	
Eligibility	Forty (40) quarters of service plus (i) Attained age 55 and age times four plus quarters of service greater than 280, or (ii) Age times four plus quarters of service equals 320 or more; and Service is broken due to layoff or physical disability, or service is not broken, but layoff occurs due to a plant shutdown and reemployment is deemed unlikely by the company.
Benefit	Unreduced accrued benefit.

Special Retirement Payment	
Eligibility	Retire on normal or early retirement date.
Benefit	One-time payment equals to 13 weeks of vacation pay, reduced by the amount of vacation pay received for the year of retirement. This benefit is not available to anyone who retires after February 1, 2008.
Vested Termination	
Eligibility	Twenty (20) calendar quarters of service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.
Disability	
Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit at the date of disability, subject to $100 minimum.
Surviving Spouse	
Eligibility	Twenty (20) calendar quarters of pension service and who was married throughout the one-year period ending on his date of death.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death, payable beginning of the month following participant's death. Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows: ▪ 0.1% for each year from age 35 through age 44. ▪ 0.2% for each year from age 45 through age 54. ▪ 0.5% for each year from age 55 through age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% joint and survivor annuity.
Optional Forms of Annuity	75% joint and survivor annuity.

Actuarial Equivalence

The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum (small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions—Owens Corning Metal Systems Bourbon Plan

Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of pension service.
Participants Covered	Hourly employees at the Bourbon, IN, Maryland Heights, MO, South St. Louise, MO and Bellville, IL facilities.
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the Company or Reynolds Metal Company.
Normal Retirement	
Eligibility	Age 65 and five years of participation.
Benefit	A monthly amount equal to the years of pension service multiplied by:
	Bourbon Building Products Plants $14
	Residential Service Centers $8
Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
Vested Termination	
Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.
Disability	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	The accrued benefit based on pension service earned between March 17, 1997 and the date of disability.
Surviving Spouse	
Eligibility	Twenty (20) calendar quarters of pension service and married one year prior to death.

Benefit

In-service death benefit: 50% of the accrued benefit as of date of death, payable no earlier than participant's age 60 reduced for early retirement.

Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows:

- 0.1% for each year from age 35 through age 44.
- 0.2% for each year from age 45 through age 54.
- 0.5% for each year from age 55 through age 65.

Normal Form of Annuity

Without Spouse

Single life annuity.

With Spouse

50% Joint and survivor annuity.

Optional Forms of Annuity

Single life annuity.
75% joint and survivor annuity.

Actuarial Equivalence

The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95

17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum (i.e. small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions—AmeriMark Illinois Hourly Plan

Type of Plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Hourly employees at the Melrose Park, IL, Posen, IL and Wheeling, IL facilities
Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of pension service.
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1980, pension service incudes calendar quarters since the most recent date of hire prior to January 1, 1980.
Normal Retirement	
Eligibility	Age 65 and five years of participation.
Benefit	A monthly amount equal to the years of pension service multiplied by $10.
Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
Vested Termination	
Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.
Disability	
Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit based on pension service earned between March 17, 1997 and the date of disability.
Surviving Spouse	

Eligibility	Twenty (20) calendar quarters of pension service and married at least one year prior to death.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death, payable no earlier than participant's age 60 reduced for early retirement. Qualified preretirement survivor annuity: The spouse's portion of the participant's accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows: ▪ 0.1% for each year from age 35 through age 44. ▪ 0.2% for each year from age 45 through age 54. ▪ 0.5% for each year from age 55 through age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% joint and survivor annuity.
Optional Forms of Annuity	75% joint and survivor annuity.

Actuarial Equivalence

The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions—Owens Corning Metal Systems Bellwood Hourly Plan

Type of Plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Hourly employees at the Bellwood facility.
Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes at least 12 consecutive months of pension service.
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1976, pension service includes calendar quarters since the most recent date of hire prior to January 1, 1976.
Normal Retirement	
Eligibility	Age 65 and five years of participation or Age 62 and 40 quarters of service.
Benefit	A monthly amount equal to the pension rate determined by his wage grade times all calendar quarters of pension service.

Wage Grade	Pension Rate
1–4	$33.25
5–8	34.55
9–12	35.90
13–16	37.25
17–20	38.55
21–24	39.90
25+	41.25

These rates are increasing by $2 for each of the following periods: August 1, 2001–July 31, 2002, August 1, 2002–July 31, 2003, August 1, 2003–July 31, 2004.

60/40 Early Retirement	
Eligibility	Age 60 but under age 62, and 40 but less than 120 calendar quarters of pension service

Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
30-Year Early Retirement Benefit	
Eligibility	Age 55 but not age 62 and 120 quarters of service.
Benefit	Unreduced accrued benefit plus $1,070–$1,250 per month (depending on wage grade) between ages 55 and 62.
55/40 Early Retirement	
Eligibility	Age 55 but not age 62, and 40 but less than 120 quarters of service; laid off due to plant shutdown or unemployed over three years due to layoff.
Benefit	Unreduced accrued benefit.
Special Early Retirement Benefit	
Eligibility	Under age 62 and 40 quarters of pension service plus (i) Attained age 55 and age times four plus quarters of service greater than 280, or (ii) Age times four plus quarters of service equals 320 or more; Is absent from work due to layoff, sickness or accident on or after November 1, 1998 for two years, or is absent from work on or after November 1, 1998 less than two years by reason of displacement, department or plant shutdown.
Benefit	Unreduced accrued benefit.
Special Retirement Payment	
Eligibility	Retire on normal or early retirement date.
Benefit	One-time payment equals to 10 weeks of vacation pay, reduced by the amount of vacation pay received for the year of retirement. This benefit is not available to anyone who retires after February 1, 2008
Vested Termination	
Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.

Disability	
Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit at the date of disability, subject to $400 minimum until attainment of age 62, plus $400 per month until age 62 or eligible for a public disability pension.
Surviving Spouse	
Eligibility	Twenty (20) calendar quarters of pension service and has been married at least one year prior to death.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death. If the participant's death occurs after age 55 and 20 calendar quarters of pension service, the spouse will also receive 50% of the Graded Minimum Benefit Supplement. Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows: ▪ 0.1% for each year from age 35 through age 44. ▪ 0.2% for each year from age 45 through age 54. ▪ 0.5% for each year from age 55 through age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% Joint and survivor annuity.
Optional Form of Annuity	75% joint and survivor annuity.
Actuarial Equivalence	The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity. The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

Ages of retired participant and spouse are rounded to nearest whole year. (Example—57 years, six months equals 58.) Rounding is done before comparison.

For purposes of converting the participant's accrued benefit to a lump sum (small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions—Fibreboard Plan

Type of Plan	Traditional Defined Benefit Plan.
Participants Covered	Current and former employees who accrued benefits under Group A, Group C, Newark or Western Hourly.
Eligibility for Participation	Participation is frozen based on the following dates: Group A — March 29, 1988 Group C — January 1, 1979 Newark Plan — August 2, 1977 Western Hourly — December 31, 1992
Earnings	Newark: Wages, including bonuses, overtime pay, commissions or other contingent compensation. Western Hourly:Total hourly wages paid excluding the affiliates cost for any public or private employee benefit plan.
Benefit Service	Group A: A full year of credited service is earned if the employee works 1,000 or more hours in one plan year. 1/12 of a year of service can be earned if an employee completes at least 85 hours of service in a calendar month. Group C: A full year of credited service is earned if an employee works 1,800 hours of service and shall be credited with a partial year which the numerator is the hours of service and the denominator is 1,800.
Normal Retirement	
Eligibility	Age 65.
Benefit	All benefits are frozen and have been calculated by the administrator. Group A: Dollar per month based on Appendix IV–VII of the plan.

	Group C: Annual benefit equal to (1) less (2) plus (3): (1) 1.8% of final earnings multiplied by service not in excess of 25 years. (2) ½ of the primary Social Security annual benefit which the participant is eligible to receive under the Federal Social Security Act in effect at retirement. (3) ½% of the final earnings multiplied by credited service in excess of 25 years. Newark Plan: Annual benefit the greater of (1) or (2): (1) ¾% of the first $4800 of the participants annual earnings plus 1½% of annual earnings in excess of $4,800. (2) $8 per year for each year of credited benefit service if retirement occurs after December 1, 1976 (annual amount is less if retired earlier) reduced by annuity payable under Group Annuity Contract G.A.C. 335.
Western Hourly Plan	Annual benefit equal to 1.5% of participants total earnings.
Early Retirement	
Eligibility	Group A: Age 55 and 15 years of vesting service. Group C: Age 55 and 10 years of vesting service. Newark, and Western Hourly: Age 55 and 10 years of vesting service.
Benefit	Accrued benefit at early retirement date reduced as follows: Group A: 3% per year prior to age 65. Unreduced at Age 62 and 30 years. A temporary supplement is also payable. Group C: 3% per year prior to age 65. Newark: 3% per year prior to age 65. Western Hourly: 5% per year prior to age 65. Unreduced at age 62 and 15 years of service.

Vested Termination

Eligibility — All participants are fully vested.

Benefit — The accrued benefit at the date of termination payable at age 65. Group A can begin payment at age 55 reduced for early retirement if they have 15 years of vesting service. Newark can begin payment at age 55 reduced for early retirement if they have 10 years of vesting service.

Disability

Eligibility — Group A: 15 years of vesting service.

Group C: None.

Newark: 10 years of vesting service.

Western Hourly: Six months of disability.

Benefit — The accrued benefit at the date of disability, unreduced for payments prior to age 65.

Surviving Spouse

Eligibility — Payable to spouse upon the death of the participant.

Benefit — The spouse's portion of the participant's accrued benefit paid as a qualified joint and survivor annuity. Payment begins following the participant's death, but no earlier than the participant's attainment of age 55, reduced for early retirement.

Supplemental Death Benefit

Eligibility — Group A: Retire after March 15, 1971

Group C: Eligible for early retirement prior to January 1, 1979 and prior to termination of employment

Benefit — Group A: Lump Sum based on years of vesting service as follows:

Years of Vesting Service	Lump Sum Amount
5–19	$ 800
20–24	$ 900
25–29	$1,100
30–34	$1,300
30+	$1,500

Group C: Lump sum benefit of $2,500.

Normal Form of Annuity	
Without Spouse	Single life annuity. Western Hourly is a three-year certain and life annuity.
With Spouse	50% Joint and survivor annuity. Western Hourly is 50% joint and survivor annuity with three years certain. If death occurs prior to the receipt of 36 payments, the balance can be paid to beneficiary in a lump sum.
Optional Forms of Annuity	75% joint and survivor annuity. 100% joint and survivor annuity Lump sum less than $5,000
Actuarial Equivalence	UP 1984 Blended Mortality Table (80% UP84 set ahead one year, 20% UP84 set back 4 years) and 7% interest rate. For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions—Norandex Plan

Type of Plan	Traditional Defined Benefit Plan.
Participants Covered	Current and former employees who have accrued benefits under the plan.
Eligibility for Participation	The plan is frozen as of December 31, 1995.
Accrued Benefit	All accrued benefits are frozen and have been calculated by the administrator.
Compensation	Total compensation paid to an employee that is reported for federal income tax purposes.
Benefit/Vesting Service	Elapsed time, nearest 1/12 of a year.
Social Security Benefit Amount	Estimated Primary Insurance Amount under the Social Security Act in effect on the day immediately preceding his retirement or other termination of employment.
Normal Retirement	
Eligibility	Age 65.
Benefit	A monthly amount equal to (1) less (2): (1) 1¾% of employee's average monthly compensation multiplied by the years of benefit service not in excess of 40 years. (2) ¾% of his Social Security benefit amount multiplied by years of benefit service not in excess of 40 years (shall not exceed 80% of eligible employee's Social Security benefit amount).
Early Retirement	
Eligibility	Age 55 and five years of vesting service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 0.25% for each month the early retirement precedes the normal retirement.
Vested Termination	
Eligibility	Five years of vesting service.
Benefit	The accrued benefit at the date of termination. Early commencement permitted on or after age 55 reduced based on actuarial equivalence.

Disability	
Eligibility	Five years of vesting service.
Benefit	The accrued benefit at the date of disability, reduced for early payment.
Surviving Spouse	
Eligibility	Five years of vesting service.
Benefit	A monthly benefit payable to the surviving spouse beginning at the employee's earliest retirement age equal to 50% of the amount payable if the participant had retired early with a 50% joint and survivor benefit. This benefit is also payable to a designated beneficiary if the participant is unmarried.
Normal Form of Annuity	
Without Spouse	Single life annuity with five years certain.
With Spouse	50% Joint and survivor annuity.
Optional Forms of Annuity	Single life annuity. 5-year certain and life annuity. 10-year certain and life annuity. 100% joint and survivor annuity. 75% joint and survivor annuity. 66⅔% joint and survivor annuity. 50% joint and survivor annuity. Lump sums under $5,000.
Actuarial Equivalence	1951 Group Annuity Table projected to Scale C to 1980 (with a five-year age setback for spouses) and 8% interest rate. For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Plan Changes Since the Prior Year

The funding and plan reporting valuation does not reflect any plan changes.

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.

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF ASSETS (HELD AT END OF YEAR)
(Form 5500, Schedule H, Line 4i)

December 31, 2022

Party-in-Interest	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment (Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value)	Cost	Current Value
*	The Northern Trust Company	Various investments (see Appendix A for detailed listing)	$ 642,901,197	$ 597,682,544
		Add:		
		Non-interest-bearing cash overdraft	107,992	107,992
		Pending trade purchases	1,540,022	1,540,022
		Less: Pending trade sales	(999,232)	(999,232)
			$ 643,549,979	**$ 598,331,326**

* – Represents party-in-interest

APPENDIX A

SCHEDULE OF ASSETS (HELD AT END OF YEAR BY THE NORTHERN TRUST COMPANY)
(Form 5500, Schedule H, Line 4i)

December 31, 2022

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	14,444.430	14,444.43	14,444.43
CAD - Canadian dollar	541.590	541.59	541.59
CHF - Swiss franc	82,446.250	82,446.25	82,446.25
DKK - Danish krone	72.140	72.14	72.14
EUR - Euro	39,787.870	39,787.87	39,787.87
GBP - British pound sterling	23,339.050	23,339.05	23,339.05
HKD - Hong Kong dollar	6,433.590	6,433.59	6,433.59
JPY - Japanese yen	57,983.130	57,983.13	57,983.13
KRW - South Korean won	1.650	1.65	1.65
NOK - Norwegian krone	42.610	42.61	42.61
NZD - New Zealand dollar	2,039.950	2,039.95	2,039.95
SEK - Swedish krona	88.440	88.44	88.44
SGD - Singapore dollar	642.710	642.71	642.71
USD - United States dollar	-12,163.330	-12,163.33	-12,163.33
USD - United States dollar	0.000	-323,691.68	-323,691.68
Total - all currencies		**-107,991.60**	**-107,991.60**
Total Non-Interest Bearing Cash - USD		**-107,991.60**	**-107,991.60**
Receivables - Other - USD			
Pending trade sales: United States dollar	0.000	777,234.90	777,234.90
Total - all currencies		**777,234.90**	**777,234.90**
Pending trade sales: United States dollar	0.000	221,997.43	221,997.43
Total - all currencies		**221,997.43**	**221,997.43**
Total Receivables - Other - USD		**999,232.33**	**999,232.33**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Interest Bearing Cash - USD			
USD - United States dollar	29,567.940	29,567.94	29,567.94
Total - all currencies		**29,567.94**	**29,567.94**
Total Interest Bearing Cash - USD		**29,567.94**	**29,567.94**
U.S. Government Securities			
United States - USD			
FHLB BD 5.5 07-15-2036 CUSIP: 3133XGAY0	75,000.000	103,155.75	82,690.19
FHLMC DTD 10/25/2000 6.75 03-15-2031 CUSIP: 3134A4AA2	455,000.000	664,714.05	538,325.01
FNMA NT 5.625 07-15-2037 CUSIP: 31398AFD9	280,000.000	387,343.60	314,265.56
TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG SEDOL: BYTX2R8	150,000.000	169,876.50	131,386.75
TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG SEDOL: B4NTYJ8	200,000.000	261,558.00	209,211.39
TENNESSEE VY AUTH GLOBAL PWR BD 2022 SERA 4.25% 09-15-2052 SEDOL: BNVRF94	370,000.000	358,108.20	330,004.29
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	135,000.000	142,119.34	101,534.77
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	1,640,000.000	1,438,421.31	1,084,450.00
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	880,000.000	790,282.63	791,862.50
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3	8,760,000.000	7,476,408.16	7,284,487.50
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	1,875,000.000	1,963,918.24	1,920,410.16
UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP: 912810ST6	4,100,000.000	3,608,640.63	2,685,660.15
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	3,075,000.000	2,645,189.75	2,194,541.03
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	1,035,000.000	1,010,183.08	836,085.94

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG SEDOL: B6ZKRY9	1,610,000.000	1,352,083.20	1,400,637.12
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	3,080,000.000	3,680,064.16	2,645,912.50
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG SEDOL: BZ56WG7	1,520,000.000	1,684,011.43	1,451,006.25
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	365,000.000	348,813.59	309,351.76
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG SEDOL: BSTJVV1	505,000.000	522,966.79	539,442.58
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP: 912810QA9	610,000.000	685,218.38	576,497.65
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG SEDOL: BZ56WT0	245,000.000	176,119.46	184,793.16
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	4,590,000.000	3,675,888.40	2,577,033.98
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	2,500,000.000	3,236,035.16	2,018,066.40
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042 SEDOL: BL56GP6	3,570,000.000	3,601,650.85	3,518,123.44
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	1,498,000.000	1,352,169.65	1,178,621.72
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	3,635,000.000	3,278,072.78	2,859,722.66
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	415,000.000	344,298.04	344,725.58
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	1,240,000.000	1,023,381.46	904,473.43
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	1,650,000.000	1,234,252.24	1,137,533.20
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	2,505,000.000	2,249,282.10	1,362,387.31
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	615,000.000	508,372.13	437,851.17
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	1,885,000.000	1,343,205.06	1,205,958.19

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	2,550,000.000	2,526,954.60	2,250,773.44
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	1,615,000.000	1,189,686.82	1,134,032.81
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	2,230,000.000	2,081,326.42	1,688,353.92
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	1,150,000.000	1,172,195.80	832,851.56
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	1,335,000.000	1,362,063.87	947,172.07
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	2,965,000.000	2,744,655.95	2,437,322.66
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	295,000.000	297,861.92	239,468.56
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	5,385,000.000	4,246,953.84	4,355,118.75
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	2,390,000.000	1,784,112.72	1,719,026.17
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	2,005,000.000	2,124,477.77	1,660,547.26
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP: 912810SA7	815,000.000	802,269.72	673,680.27
UNITED STATES TREAS BDS 3.375 05-15-2044REG SEDOL: BYQLTW9	800,000.000	945,500.00	710,406.25
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG SEDOL: BDRJ2Q0	1,970,000.000	1,906,738.74	1,625,711.73
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SEDOL: BF0T9Z9	680,000.000	645,690.76	560,867.19
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	2,135,000.000	2,137,444.69	1,772,216.79
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG SEDOL: BYQLV01	225,000.000	308,039.06	231,319.34
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 SEDOL: BYQLV23	325,000.000	452,049.48	340,958.01
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	790,000.000	631,251.85	607,497.66

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG SEDOL: BZ56WF6	465,000.000	640,352.02	508,720.90
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG SEDOL: BYQLV12	220,000.000	299,472.01	229,350.00
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	3,225,000.000	3,008,779.44	2,150,419.94
Total United States - USD		**82,623,681.60**	**69,832,868.62**
Total U.S. Government Securities		**82,623,681.60**	**69,832,868.62**
Corporate Debt Instruments - Preferred			
Netherlands - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	50,000.000	61,759.09	43,988.58
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	175,000.000	203,868.98	158,588.77
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	145,000.000	148,826.35	117,373.07
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87	1,550,000.000	1,525,760.15	1,231,182.11
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	35,000.000	39,663.40	38,696.57
Total Netherlands - USD		**1,979,877.97**	**1,589,829.10**
Switzerland - USD			
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	45,000.000	54,381.09	39,750.87
Total Switzerland - USD		**54,381.09**	**39,750.87**
United Kingdom - USD			
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	75,000.000	99,636.90	84,849.52
Total United Kingdom - USD		**99,636.90**	**84,849.52**

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ABBOTT LABS 4.75% 04-15-2043 SEDOL: BD6NWW9	215,000.000	261,837.76	206,898.85
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58	175,000.000	242,258.17	170,613.77
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BF5M0D8	85,000.000	94,068.65	77,971.49
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	345,000.000	399,754.65	314,549.70
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL: B7F2JD5	40,000.000	39,837.60	36,675.81
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	30,000.000	26,241.90	25,456.89
BRISTOL MYERS 3.25% DUE 08-01-2042 SEDOL: B8L71C4	40,000.000	38,424.00	30,731.07
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	55,000.000	61,556.00	53,957.90
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	45,000.000	46,988.34	36,859.64
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	205,000.000	290,083.20	196,644.90
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP: 12189LAP6	835,000.000	993,489.26	819,898.42
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	150,000.000	187,793.40	136,421.31
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	295,000.000	355,303.70	249,849.63
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	105,000.000	103,852.70	81,279.72
CENTERPOINT ENERGY 3.95% 03-01-2048 SEDOL: BFYS3F0	45,000.000	53,402.54	37,110.08
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP: 202795JA9	425,000.000	488,125.25	347,282.41
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO SEDOL: B98D0N6	45,000.000	52,011.45	37,408.78
CONSUMERS ENERGY FIXED 3.75% 02-15-2050 SEDOL: BK92VB4	70,000.000	75,863.07	54,973.58

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	35,000.000	23,743.65	25,329.24
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	110,000.000	126,320.70	89,241.33
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL: B4M4CP6	60,000.000	85,031.40	65,037.59
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP: 26442UAE4	506,000.000	446,929.75	382,061.25
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	75,000.000	78,222.34	62,451.57
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	60,000.000	58,141.80	52,106.00
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	660,000.000	734,981.68	571,073.08
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	60,000.000	59,626.80	42,026.93
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	10,000.000	9,905.86	6,106.35
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	55,000.000	54,650.20	41,135.50
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	65,000.000	84,111.95	53,299.54
ENTERGY LA LLC 4.75% 09-15-2052 SEDOL: BM9B7L7	50,000.000	49,728.50	45,275.93
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	135,000.000	134,243.10	118,607.97
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	40,000.000	30,957.60	28,974.48
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	245,000.000	257,681.20	194,092.44
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL: B0B0N65	40,000.000	52,888.40	39,384.16
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	240,000.000	288,117.60	211,257.58
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	55,000.000	64,759.20	48,960.31

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
JOHNSON & JOHNSON 4.375 DUE 12-05-2033 SEDOL: BQY7CZ7	100,000.000	125,450.20	98,517.25
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	190,000.000	222,934.45	161,276.37
KIMBERLY-CLARK 2.875% DUE 02-07-2050 SEDOL: BKT1TG2	45,000.000	39,199.50	30,907.59
KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL: BDT5NR4	40,000.000	36,223.38	32,670.17
KY UTILS CO 4.65 DUE 11-14-2043 SEDOL: BFZBBB0	60,000.000	66,050.40	51,155.57
MEDTRONIC INC 4.375% DUE 03-15-2035 SEDOL: BYMLDT8	50,000.000	44,837.50	47,440.87
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	132,000.000	124,194.84	123,716.97
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	115,000.000	79,099.30	73,217.72
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL: BG5GXT4	30,000.000	44,948.70	34,297.55
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	75,000.000	86,995.50	61,504.06
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXK7	870,000.000	1,033,553.60	815,930.88
NEVADA PWR CO 3.125% DUE 08-01-2050 SEDOL: BKT3043	95,000.000	95,484.13	64,715.26
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	270,000.000	329,749.50	275,669.95
PACIFICORP 6.25% DUE 10-15-2037 CUSIP: 695114CG1	585,000.000	832,151.30	625,718.59
PACIFICORP 6% DUE 01-15-2039 SEDOL: B3KTPK2	145,000.000	171,304.95	151,912.89
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	85,000.000	85,130.30	58,578.67
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SEDOL: B58NF99	70,000.000	74,672.50	71,009.91
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	35,000.000	37,127.65	27,949.12

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	55,000.000	88,308.00	66,854.65
PFIZER INC 5.6% DUE 09-15-2040 SEDOL: BZ4CYN7	25,000.000	29,515.00	26,298.19
PPL ELEC UTILS 4.75 DUE 07-15-2043 CUSIP: 69351UAR4	1,470,000.000	1,540,480.22	1,349,564.99
PRAXAIR INC NT 2% 08-10-2050 SEDOL: BMF26G2	50,000.000	39,992.00	27,934.56
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO SEDOL: BP96081	40,000.000	27,959.60	30,843.90
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	130,000.000	157,506.82	109,752.60
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 SEDOL: B1L6KD6	30,000.000	41,760.30	31,115.41
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	105,000.000	105,577.15	80,335.00
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	50,000.000	39,342.00	34,313.88
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	60,000.000	66,894.60	43,175.66
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	35,000.000	43,857.45	31,342.32
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL: B4359G8	145,000.000	169,623.90	143,059.51
SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033 SEDOL: 2197621	5,000.000	7,257.70	5,643.19
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052 SEDOL: BQ3QPB2	150,000.000	149,440.50	164,969.48
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	30,000.000	29,927.10	23,229.06
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	35,000.000	40,941.60	28,219.54
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	60,000.000	60,746.31	47,218.43
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: BFZDDV0	105,000.000	161,050.75	116,866.43

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL: BKPGX14	45,000.000	50,729.85	32,095.74
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	35,000.000	44,028.95	28,306.56
UNION ELEC CO 8.45% DUE 03-15-2039 SEDOL: B650DS5	65,000.000	87,858.30	82,761.74
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	85,000.000	84,790.90	68,750.73
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	204,000.000	202,616.88	157,398.17
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	35,000.000	38,123.05	31,480.93
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	30,000.000	26,997.30	28,356.40
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	50,000.000	59,127.50	41,275.38
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	110,000.000	139,289.58	100,997.33
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	90,000.000	101,876.40	94,218.30
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	90,000.000	94,439.70	96,677.48
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	125,000.000	134,013.25	104,408.91
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	200,000.000	240,793.06	215,855.79
Total United States - USD		**14,084,906.79**	**11,240,514.85**
Total Corporate Debt Instruments - Preferred		**16,218,802.75**	**12,954,944.34**
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	360,000.000	474,807.80	370,011.69
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG SEDOL: B5NNJ47	65,000.000	53,822.60	56,779.33

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	65,000.000	89,628.28	63,387.89
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	115,000.000	113,745.35	76,413.65
WESTPAC BKG CORP NT 3.02% 11-18-2036 CUSIP: 961214EX7	120,000.000	120,000.00	89,717.22
Total Australia - USD		**852,004.03**	**656,309.78**
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	1,175,000.000	1,413,246.52	1,178,641.59
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	40,000.000	62,368.00	49,365.27
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	825,000.000	868,793.81	781,408.67
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	830,000.000	843,756.49	760,724.14
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4	40,000.000	42,895.10	35,319.96
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	40,000.000	65,634.40	49,919.12
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	70,000.000	58,122.40	62,881.85
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	35,000.000	32,431.00	32,078.73
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SEDOL: BDCMR47	170,000.000	227,605.10	176,808.29
Total Belgium - USD		**3,614,852.82**	**3,127,147.62**
Brazil - USD			
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	95,000.000	95,529.75	100,061.91
Total Brazil - USD		**95,529.75**	**100,061.91**

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ALCAN INC 6.125% DUE 12-15-2033 SEDOL: 2213970	40,000.000	55,566.00	43,009.61
BELL CDA FIXED 4.3% 07-29-2049 CUSIP: 0778FPAB5	215,000.000	237,578.10	175,732.74
BELL CDA 3.65% 08-15-2052 SEDOL: BP38R48	310,000.000	305,559.20	227,276.60
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	1,515,000.000	1,508,789.20	991,536.18
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	60,000.000	68,579.86	48,203.05
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	185,000.000	135,220.42	125,177.77
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	205,000.000	244,679.15	197,987.71
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	175,000.000	212,475.65	174,004.64
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	85,000.000	118,209.70	88,317.57
CDN PAC RY LTD 4.8% DUE 09-15-2035 SEDOL: BYMKLV3	85,000.000	94,712.10	79,778.61
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	280,000.000	250,261.60	198,054.43
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFNL6J5	60,000.000	73,959.60	54,169.40
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	74,000.000	99,639.54	77,041.68
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	95,000.000	94,950.60	56,227.67
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 SEDOL: BYMLKX1	90,000.000	76,707.00	74,870.64
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	95,000.000	125,144.55	99,700.03
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CD1	1,000,000.000	944,089.40	775,780.08
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO SEDOL: B01YRG5	55,000.000	63,859.95	54,874.15

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: BBVJ660	100,000.000	139,229.00	103,040.13
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2	40,000.000	48,912.80	42,175.08
TELUS CORP TCN 3.4% 05-13-2032 CUSIP: 87971MBW2	120,000.000	119,655.60	102,806.99
TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672	150,000.000	131,067.00	137,241.74
TRANSCANADA 4.75% DUE 05-15-2038 SEDOL: BD366Y1	200,000.000	218,481.70	179,049.56
TRANSCANADA 4.875% DUE 05-15-2048 SEDOL: BD366Z2	920,000.000	842,674.10	807,537.26
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL: B11K5C2	40,000.000	43,609.20	39,462.47
TRANSCANADA 5% DUE 10-16-2043 SEDOL: BFF3376	20,000.000	23,482.80	17,787.49
Total Canada - USD		**6,277,093.82**	**4,970,843.28**
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	105,000.000	105,222.70	66,018.70
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	100,000.000	66,011.00	64,161.51
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	110,000.000	127,750.54	84,679.57
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034 SEDOL: BYP8WZ5	70,000.000	80,563.00	63,115.60
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	180,000.000	179,486.55	126,313.50
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG CUSIP: 88032WBB1	835,000.000	838,619.71	617,580.66
PVTPL XIAOMI BEST TIME INTL LTD 4.1% DUE07-14-2051 BEO CUSIP: 98422HAE6	1,275,000.000	1,139,179.20	743,095.41
Total China - USD		**2,536,832.70**	**1,764,964.95**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
EDF S A 4.95% DUE 10-13-2045 CUSIP: 268317AQ7	1,210,000.000	1,413,397.16	978,063.99
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	90,000.000	113,670.94	80,388.00
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	80,000.000	79,289.22	60,058.40
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	2,090,000.000	1,651,132.23	1,490,150.99
Total France - USD		**3,257,489.55**	**2,608,661.38**
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 CUSIP: 07274NAQ6	1,240,000.000	1,444,796.97	1,077,521.92
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9	400,000.000	398,857.87	296,611.33
Total Germany - USD		**1,843,654.84**	**1,374,133.25**
Ireland - USD			
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	1,640,000.000	1,576,744.45	1,248,615.13
Total Ireland - USD		**1,576,744.45**	**1,248,615.13**
Italy - USD			
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP: 29278GAY4	860,000.000	843,161.20	714,307.67
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	520,000.000	602,690.40	557,924.47
Total Italy - USD		**1,445,851.60**	**1,272,232.14**
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032 CUSIP: 606822BX1	310,000.000	284,216.70	239,387.74
MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039 SEDOL: BJLV5R6	165,000.000	128,479.45	140,012.86

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	65,000.000	65,000.00	62,272.62
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	235,000.000	229,117.08	173,468.99
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	170,000.000	134,725.41	116,230.14
Total Japan - USD		**841,538.64**	**731,372.35**
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	120,000.000	145,093.30	125,096.31
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	125,000.000	154,094.81	129,605.00
AMER MOVIL SAB DE 4.7% DUE 07-21-2032 CUSIP: 02364WBK0	790,000.000	789,059.90	758,136.61
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL: BBM3LH7	130,000.000	183,828.20	138,350.08
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 SEDOL: BKKBHZ6	265,000.000	223,336.28	185,847.15
FOMENTO ECONOMICO 4.375% DUE 05-10-2043 SEDOL: BFPMGV8	70,000.000	75,540.80	58,326.80
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	45,000.000	44,221.50	46,424.25
Total Mexico - USD		**1,615,174.79**	**1,441,786.20**
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP: 21684AAB2	55,000.000	63,973.17	52,856.77
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	85,000.000	112,001.15	90,659.06
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8	305,000.000	286,058.26	250,344.66
Total Netherlands - USD		**462,032.58**	**393,860.49**

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	495,000.000	554,172.42	416,528.13
Total Norway - USD		**554,172.42**	**416,528.13**
Peru - USD			
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	195,000.000	289,121.00	226,494.45
Total Peru - USD		**289,121.00**	**226,494.45**
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	1,140,000.000	1,080,707.30	953,391.29
Total South Africa - USD		**1,080,707.30**	**953,391.29**
Spain - USD			
BANCO SANTANDER S 3.49% DUE 05-28-2030 CUSIP: 05971KAF6	1,680,000.000	1,650,204.02	1,420,638.44
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SEDOL: BJLKT93	185,000.000	221,144.77	155,802.99
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	185,000.000	195,690.84	149,485.35
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	880,000.000	1,128,517.01	907,446.55
Total Spain - USD		**3,195,556.64**	**2,633,373.33**
Switzerland - USD			
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045 SEDOL: BY4K810	255,000.000	313,646.13	175,356.12
PVTPL CREDIT SUISSE GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	255,000.000	255,000.00	261,858.64
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	195,000.000	144,530.92	126,798.48
Total Switzerland - USD		**713,177.05**	**564,013.24**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Taiwan - USD			
TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032 SEDOL: BN7F127	60,000.000	59,845.20	58,388.52
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	140,000.000	142,901.70	109,542.66
Total Taiwan - USD		**202,746.90**	**167,931.18**
United Kingdom - USD			
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	30,000.000	28,843.50	26,842.66
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL: B8C0348	135,000.000	172,609.94	117,555.27
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	5,000.000	5,783.55	5,680.21
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	320,000.000	300,045.00	218,914.65
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	1,080,000.000	1,072,172.91	768,391.48
B A T CAP CORP 7.75% DUE 10-19-2032 CUSIP: 05526DBX2	250,000.000	248,852.50	270,101.67
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO SEDOL: BP6NKL8	150,000.000	150,000.00	114,684.05
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 SEDOL: BN6QGJ3	310,000.000	310,731.89	269,544.71
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	5,000.000	5,000.00	4,645.49
LLOYDS BKG GROUP 3.369% DUE 12-14-2046 SEDOL: BPDH0D5	220,000.000	197,684.90	143,514.30
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	100,000.000	110,799.60	76,471.36
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041 CUSIP: 50220PAE3	50,000.000	50,161.11	36,919.93
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL: BP7LTG9	70,000.000	70,000.00	72,490.54
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	50,000.000	48,995.00	30,482.37
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	40,000.000	37,497.20	35,871.81

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	105,000.000	98,277.90	107,797.78
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	355,000.000	317,208.45	259,384.26
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	100,000.000	72,456.00	72,265.14
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO SEDOL: BM8DC53	150,000.000	148,062.00	97,562.64
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	175,000.000	197,972.35	134,243.64
Total United Kingdom - USD		**3,643,153.80**	**2,863,363.96**
United States - USD			
$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL: BMCBVH8	35,000.000	39,795.65	28,124.80
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	160,000.000	165,375.50	143,354.38
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	645,000.000	653,833.16	555,280.12
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	185,000.000	189,451.43	160,002.48
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	135,000.000	135,809.56	120,518.99
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	160,000.000	186,212.91	144,681.01
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	45,000.000	48,791.25	41,481.34
ACTIVISION 2.5% DUE 09-15-2050 SEDOL: BMF3VR1	1,390,000.000	980,455.09	860,360.27
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP: 007903BG1	35,000.000	35,000.00	30,976.74
ADVENTHEALTH OBL 2.795% 11-15-2051 SEDOL: BNVRKY4	55,000.000	55,000.00	35,199.10
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	40,000.000	41,469.77	28,431.42
AEP TEX INC 5.25% DUE 05-15-2052 SEDOL: BPCMJD4	85,000.000	84,860.60	81,913.83

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	40,000.000	38,220.40	30,733.61
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	130,000.000	130,019.50	90,531.05
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL: BPQCM64	135,000.000	130,881.24	119,651.83
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	210,000.000	264,642.00	186,055.68
AETNA INC NEW 6.625 DUE 06-15-2036 BEO SEDOL: BG48N91	75,000.000	84,803.25	79,997.61
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	35,000.000	39,226.60	37,704.29
AETNA INC 4.125% DUE 11-15-2042 SEDOL: B82CZV5	45,000.000	48,735.84	36,939.53
AFLAC INC 4% DUE 10-15-2046 SEDOL: BZCNMN8	195,000.000	165,020.10	151,881.34
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 CUSIP: 008513AD5	635,000.000	571,846.30	589,488.23
AHS HOSP CORP 2.78% DUE 07-01-2051 SEDOL: BN4NBT1	85,000.000	85,000.00	53,397.40
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL: BKX8JV4	95,000.000	94,727.05	71,097.16
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL: BKX8JW5	45,000.000	38,884.95	31,346.95
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	50,000.000	44,366.50	38,400.70
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	130,000.000	129,711.58	101,793.62
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	55,000.000	55,806.85	46,067.43
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL: BD2Z1R7	40,000.000	33,167.60	33,541.54
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP: 010392FP8	1,415,000.000	1,519,557.89	1,181,398.67
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BNC0149	70,000.000	49,932.40	44,625.50

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BMXWZP6	1,225,000.000	1,148,308.03	873,413.36
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL: BMYX9K1	55,000.000	35,560.80	39,016.88
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0	310,000.000	232,490.70	234,686.28
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	145,000.000	138,322.92	96,263.52
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	40,000.000	38,887.92	26,938.55
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	115,000.000	114,140.92	85,716.57
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	20,000.000	20,904.00	14,252.42
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	110,000.000	111,568.94	83,074.21
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	115,000.000	111,280.46	102,586.11
AMAZON COM INC NT 3.1% 05-12-2051 SEDOL: BN45045	115,000.000	102,041.50	82,540.64
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	220,000.000	229,119.86	151,984.53
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	155,000.000	146,548.18	94,295.28
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	65,000.000	56,176.25	55,987.33
AMAZON COM INC 4.84% 12-01-2032 SEDOL: BPCPZ13	305,000.000	311,130.90	302,928.27
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	75,000.000	65,948.25	62,654.94
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	1,855,000.000	1,727,041.73	1,479,422.06
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWW0	130,000.000	140,831.49	93,803.44
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	1,520,000.000	1,558,970.75	1,590,484.10

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	50,000.000	49,437.57	31,352.50
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 SEDOL: BNDB2N7	35,000.000	34,032.95	25,718.81
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	160,000.000	145,334.50	144,521.76
AMERISOURCEBERGEN 4.3% 12-15-2047 SEDOL: BD1DD09	55,000.000	64,165.75	45,932.54
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	40,000.000	34,075.60	30,152.15
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	120,000.000	112,259.40	104,708.41
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMC59H6	130,000.000	94,243.80	81,210.86
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	225,000.000	232,698.00	166,419.77
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	35,000.000	23,240.00	22,498.10
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	60,000.000	35,414.40	36,418.05
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	250,000.000	231,031.50	175,124.76
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	25,000.000	21,992.50	20,057.82
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	65,000.000	53,474.20	54,663.28
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	125,000.000	115,392.81	111,242.14
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	260,000.000	270,288.80	238,805.22
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	78,000.000	79,162.38	73,284.86
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	40,000.000	42,393.60	40,683.26
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	75,000.000	66,696.45	57,351.29

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	145,000.000	122,463.01	92,994.27
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SEDOL: BNRNRF6	35,000.000	35,165.90	32,746.68
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SEDOL: BJR20Z6	170,000.000	168,655.91	141,069.35
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL: BXPB5R0	70,000.000	62,559.70	57,905.05
APPALACHIAN PWR CO 6.7% DUE 08-15-2037 SEDOL: B2425R7	65,000.000	74,537.45	67,876.59
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	80,000.000	63,101.80	57,122.83
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	635,000.000	644,749.83	423,645.51
APPLE INC 2.85% DUE 08-05-2061 BEO SEDOL: BL6LZ19	245,000.000	229,308.76	159,097.23
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	115,000.000	125,345.80	92,773.20
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	335,000.000	327,237.70	279,818.10
APPLE INC 4.1% DUE 08-08-2062 BEO SEDOL: BNYNTK8	425,000.000	408,363.18	356,026.60
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	40,000.000	38,804.80	37,918.79
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL: B450GW6	70,000.000	98,696.30	76,535.53
APTIV PLC/APTIV CORP 4.15% 05-01-2052 SEDOL: BNYF3L3	875,000.000	819,687.60	634,099.90
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5	45,000.000	29,325.15	31,278.82
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	65,000.000	71,290.05	46,151.03
AT&T INC CORP 4.65% 06-01-2044 CUSIP: 00206RJK9	3,015,000.000	3,249,969.20	2,545,806.39
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	460,000.000	408,245.68	345,379.79

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 3.5% DUE 09-15-2053 REG SEDOL: BNTFQF3	180,000.000	122,051.49	121,387.18
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	1,007,000.000	887,338.72	674,935.43
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	25,000.000	19,843.80	17,730.00
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60	160,000.000	122,677.60	107,635.60
AT&T INC 3.8% 12-01-2057 SEDOL: BNYDPS8	1,424,000.000	1,136,842.53	990,280.90
AT&T INC 4.35% DUE 06-15-2045 CUSIP: 00206RBK7	405,000.000	451,473.75	328,617.75
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	90,000.000	103,170.72	73,563.79
AT&T INC 4.5% DUE 05-15-2035 SEDOL: BX2KBF0	140,000.000	153,685.62	127,485.20
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	50,000.000	57,531.00	41,309.58
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCWK1	35,000.000	30,457.35	31,556.73
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	35,000.000	34,560.75	33,528.23
AT&T INC 5.45% DUE 03-01-2047 SEDOL: BDCL4K9	30,000.000	29,498.10	28,277.74
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8	45,000.000	43,629.71	27,832.49
ATHENE HOLDING LTD 3.95% 05-25-2051 SEDOL: BLF9FJ2	65,000.000	49,875.80	44,176.88
AUTONATION INC 2.4% 08-01-2031 CUSIP: 05329WAS1	1,777,000.000	1,635,654.75	1,281,845.06
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	115,000.000	113,558.83	101,350.52
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP: 059165EP1	1,520,000.000	1,517,294.40	1,354,076.45
BANK AMER CORP FIXED 4.078% 04-23-2040 SEDOL: BK1LR11	235,000.000	255,792.85	195,977.59

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	40,000.000	26,686.40	29,536.35
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	290,000.000	235,232.40	228,865.98
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO SEDOL: BPNYGN8	260,000.000	258,500.89	247,677.81
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	110,000.000	101,864.40	101,028.87
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	5,760,000.000	5,535,178.14	3,901,208.60
BANNER HEALTH 3.181% DUE 01-01-2050 SEDOL: BMDWVG9	50,000.000	50,680.00	35,227.65
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050 SEDOL: BLSN900	45,000.000	45,000.00	32,552.11
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071 SEDOL: BNXGDC8	30,000.000	30,000.00	17,221.22
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	55,000.000	55,000.00	35,828.86
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 SEDOL: BMF04H3	30,000.000	30,000.00	24,015.19
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	80,000.000	79,966.25	52,579.45
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	70,000.000	78,125.54	62,005.34
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	40,000.000	32,841.20	30,898.49
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	45,000.000	34,376.40	37,557.37
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG SEDOL: BMYCBT1	70,000.000	41,068.30	44,083.13
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	157,000.000	143,910.33	105,668.71
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	130,000.000	152,737.32	115,546.90
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	705,000.000	648,451.90	570,043.64

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	55,000.000	43,577.60	47,579.52
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP: 084664BV2	1,160,000.000	1,401,220.23	1,047,668.63
BIOGEN INC CORP 3.15% 05-01-2050 CUSIP: 09062XAG8	100,000.000	99,873.10	66,030.46
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	45,000.000	44,658.72	46,805.06
BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL: BJV1DQ1	30,000.000	30,008.35	21,305.30
BLACK HILLS CORP 4.2% DUE 09-15-2046 SEDOL: BDHDF96	45,000.000	33,912.45	34,435.88
BLACK HILLS CORP 4.35% DUE 05-01-2033 SEDOL: BDTYM63	35,000.000	34,912.03	30,904.46
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL: BJBC2K1	205,000.000	206,771.25	148,420.49
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	35,000.000	33,723.90	25,913.47
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	75,000.000	73,749.00	49,418.54
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	75,000.000	78,228.50	71,520.10
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL: BG48P39	60,000.000	75,805.80	57,942.18
BOEING CO 3.75% DUE 02-01-2050 CUSIP: 097023CQ6	1,385,000.000	1,343,794.82	958,194.76
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	45,000.000	41,509.22	31,107.59
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	165,000.000	155,050.01	116,740.12
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	75,000.000	96,525.75	79,394.07
BON SECOURS MERCY 3.205% DUE 06-01-2050 SEDOL: BMTMKH7	60,000.000	60,000.00	40,210.94
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	305,000.000	239,408.40	205,218.22

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	115,000.000	107,790.05	76,322.28
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	270,000.000	272,825.44	238,629.83
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	140,000.000	178,071.34	126,734.73
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	150,000.000	173,013.16	138,383.07
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	45,000.000	30,924.45	28,461.97
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL: BP96188	50,000.000	40,701.50	40,816.72
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	125,000.000	118,603.59	97,425.40
BSTN SCIENTIFIC 4.55% DUE 03-01-2039 SEDOL: BN0TS92	69,000.000	76,259.66	62,235.27
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 SEDOL: BJQV485	100,000.000	98,820.80	77,588.07
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	90,000.000	91,250.40	77,268.69
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	80,000.000	97,960.00	71,729.25
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	20,000.000	22,806.40	20,267.95
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	45,000.000	51,898.50	40,561.25
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	25,000.000	30,379.00	21,038.70
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	40,000.000	36,938.40	29,355.76
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 SEDOL: BM9F7Q4	1,450,000.000	1,458,057.10	1,351,348.62
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL: BZ4DMG9	85,000.000	95,031.70	67,033.37
CARGILL INC 2.125% 11-10-2031 SEDOL: BPLQRD3	110,000.000	109,508.30	87,145.37

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	55,000.000	51,246.22	41,988.78
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	105,000.000	111,765.85	75,394.12
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	205,000.000	204,360.80	189,433.99
CATERPILLAR INS 4.75% DUE 05-15-2064 SEDOL: BMM1RV4	55,000.000	78,162.70	52,523.50
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	50,000.000	38,946.50	42,431.74
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	30,000.000	33,398.40	21,072.76
CBS CORP NEW 4.85% DUE 07-01-2042 CUSIP: 124857AJ2	740,000.000	780,562.49	551,054.11
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	60,000.000	41,227.80	37,872.92
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7	155,000.000	153,633.09	100,488.13
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO SEDOL: BJHNYB3	800,000.000	855,785.59	608,415.09
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	335,000.000	263,708.55	215,559.35
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7	85,000.000	67,266.45	61,876.64
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	170,000.000	110,332.15	98,732.67
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	40,000.000	35,603.20	32,975.33
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	345,000.000	294,860.00	226,041.17
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	190,000.000	207,443.38	158,433.98
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	85,000.000	111,573.33	83,198.39
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 SEDOL: BLF0PN9	65,000.000	58,507.15	39,067.72

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHILDRENS HOSP CORP 2.585% 02-01-2050 SEDOL: BL63WD6	35,000.000	35,000.00	21,441.33
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	25,000.000	29,767.75	26,569.50
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL: BQ0JV50	95,000.000	94,953.45	89,953.00
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	60,000.000	58,638.00	55,858.03
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	185,000.000	176,800.79	140,377.37
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	155,000.000	136,434.38	110,711.38
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	115,000.000	114,777.57	89,805.73
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO SEDOL: BMYJ501	75,000.000	82,266.00	77,734.07
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	575,000.000	677,851.93	620,350.15
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	30,000.000	42,711.00	31,457.41
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	70,000.000	57,906.80	55,444.22
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	2,064,000.000	1,913,927.72	1,433,434.71
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1	100,000.000	81,081.00	86,309.37
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	35,000.000	41,457.65	29,252.25
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	155,000.000	200,364.35	140,411.35
CITIGROUP INC 6.675% DUE 09-13-2043 SEDOL: BDC7485	90,000.000	138,289.20	96,388.31
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL: 2312093	20,000.000	27,525.00	20,613.70
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042 SEDOL: BPMP1M6	90,000.000	89,987.59	82,670.60

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050 SEDOL: BMTXGG1	100,000.000	101,124.40	63,301.31
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	30,000.000	35,924.40	25,300.34
COCA COLA CO 2.875% DUE 05-05-2041 SEDOL: BMV87K5	195,000.000	194,531.74	149,593.03
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	257,000.000	225,411.60	160,156.80
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	120,000.000	125,798.09	95,932.31
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	110,000.000	95,499.37	87,324.33
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024	30,000.000	32,966.70	33,273.59
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	270,000.000	244,239.88	171,709.50
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	225,000.000	157,108.86	145,350.97
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	150,000.000	137,689.09	91,605.82
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	690,000.000	765,739.28	540,362.64
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	2,940,000.000	3,142,328.84	2,163,233.74
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	135,000.000	136,912.11	116,902.54
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0	25,000.000	36,843.00	26,301.54
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 SEDOL: BFZ5JS5	20,000.000	21,588.60	14,996.95
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	145,000.000	153,134.20	108,122.25
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	75,000.000	75,348.50	52,419.53
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	105,000.000	106,351.85	74,853.56

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	35,000.000	33,032.30	28,555.07
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	195,000.000	210,912.55	152,641.74
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	40,000.000	43,898.80	34,396.89
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	175,000.000	214,662.14	159,160.83
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	175,000.000	211,518.80	166,715.67
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	375,000.000	342,359.13	297,559.65
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	125,000.000	152,967.66	108,794.10
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	80,000.000	87,453.60	62,482.73
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	50,000.000	54,909.00	38,812.96
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	70,000.000	49,873.60	43,606.92
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	240,000.000	231,922.20	202,062.52
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	130,000.000	145,698.66	105,111.75
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	25,000.000	31,726.75	21,599.74
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	35,000.000	35,345.45	30,701.03
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SEDOL: B57H0J7	85,000.000	95,363.20	83,392.48
CONS EDISON CO N Y 5.7% DUE 06-15-2040 SEDOL: B5M23K9	20,000.000	29,230.80	19,936.01
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	55,000.000	62,999.30	39,877.32
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	45,000.000	59,957.10	42,448.48

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL: BLR95V2	65,000.000	83,316.35	49,636.66
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP: 210518DB9	180,000.000	221,131.80	149,533.41
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SEDOL: BNYNTF3	60,000.000	59,957.40	51,483.77
CONSUMERS ENERGY 4.35% DUE 04-15-2049 CUSIP: 210518DD5	1,295,000.000	1,495,989.94	1,131,317.19
COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042 SEDOL: BNDT5D2	110,000.000	98,747.75	90,768.85
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052 SEDOL: BMFTCR6	550,000.000	539,761.27	439,263.70
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	55,000.000	56,694.42	47,805.58
CORNING INC 5.75% DUE 08-15-2040 SEDOL: B4YPKP3	40,000.000	50,118.80	39,906.84
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	170,000.000	147,113.10	116,251.88
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HL0	245,000.000	253,195.77	208,212.34
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	50,000.000	41,679.50	36,252.48
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	75,000.000	64,042.50	59,309.84
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZYR3	90,000.000	105,850.80	75,960.72
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	75,000.000	93,775.95	68,817.80
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	165,000.000	168,307.35	154,997.97
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	125,000.000	117,840.10	104,547.47
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	35,000.000	26,560.10	28,059.15
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	255,000.000	280,265.60	233,115.85

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CVS HEALTH CORP 4.875% DUE 07-20-2035 SEDOL: BYPFCH8	60,000.000	61,420.80	57,091.09
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,122,000.000	1,098,170.49	1,012,146.52
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	345,000.000	368,142.20	313,046.06
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	100,000.000	84,189.02	66,762.40
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SEDOL: BKR3FX9	45,000.000	45,675.00	41,982.73
DEERE JOHN CAP CORP 3.35% 04-18-2029 SEDOL: BPBQP17	80,000.000	74,807.20	74,077.28
DELL INC 6.5% DUE 04-15-2038 SEDOL: BF3NP38	60,000.000	68,970.47	58,200.60
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	65,000.000	93,559.05	73,115.18
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	982,000.000	1,417,509.46	1,124,929.65
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	150,000.000	162,548.69	127,790.22
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	40,000.000	41,940.40	37,536.63
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	175,000.000	176,871.68	140,702.83
DIAGEO INVT CORP 4.25% DUE 05-11-2042 SEDOL: BBM4R38	40,000.000	32,718.00	35,263.81
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 CUSIP: 25278XAW9	1,095,000.000	1,112,160.75	1,065,565.04
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	40,000.000	44,070.51	30,646.93
DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL: BQWR7X2	60,000.000	59,743.20	61,023.58
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	865,000.000	782,012.70	561,131.97
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 SEDOL: BP4X032	155,000.000	123,840.28	93,572.88

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 CUSIP: 25470DAT6	150,000.000	151,950.15	112,103.11
DISCOVERY FIXED 4.65% DUE 05-15-2050 SEDOL: BMDNBL7	220,000.000	242,481.80	151,715.17
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	35,000.000	48,632.15	35,129.11
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577	85,000.000	103,861.50	92,751.12
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	240,000.000	233,032.08	160,251.52
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	75,000.000	63,750.75	60,350.14
DISNEY WALT CO 4.625% DUE 03-23-2040 SEDOL: BMF33P3	145,000.000	183,322.20	136,206.25
DOMINION ENERGY 4.6% DUE 03-15-2049 SEDOL: BJ5JG73	35,000.000	27,666.80	29,642.77
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	205,000.000	191,498.05	177,819.45
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	40,000.000	31,793.60	31,605.03
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	170,000.000	181,646.96	141,582.98
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO SEDOL: BQ72LX0	225,000.000	229,293.25	245,921.88
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	1,650,000.000	1,551,745.85	1,128,223.47
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	265,000.000	267,284.36	195,158.56
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	70,000.000	73,809.40	53,292.81
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	200,000.000	192,900.46	178,630.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	40,000.000	40,042.40	33,771.87
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	105,000.000	102,470.20	73,227.85

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	145,000.000	159,171.75	112,441.02
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL: BBWX683	25,000.000	33,057.00	22,993.31
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	100,000.000	114,388.55	74,159.82
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	30,000.000	21,366.90	22,872.91
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	75,000.000	81,635.16	63,108.38
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL: BMNQYY0	70,000.000	86,176.00	57,778.91
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	50,000.000	60,077.50	42,270.98
EATON CORP OHIO 4.15% 03-15-2033 SEDOL: BPSLKJ8	40,000.000	39,971.60	37,270.42
EATON CORP OHIO 4.7% 08-23-2052 SEDOL: BPBRR47	65,000.000	64,647.70	59,261.28
ECOLAB INC 2.75% 08-18-2055 BEO SEDOL: BN912T7	150,000.000	143,500.25	90,334.88
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	170,000.000	217,577.90	192,828.30
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	230,000.000	245,971.84	191,105.21
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	105,000.000	136,755.95	115,065.95
ELECTRONIC ARTS INC 2.95% 02-15-2051 SEDOL: BM8C3L3	60,000.000	59,344.20	39,010.20
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	190,000.000	204,919.35	204,100.73
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP: 291011BS2	130,000.000	129,711.40	84,320.20
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	40,000.000	44,000.00	32,801.87
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	40,000.000	46,850.05	37,581.69

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	200,000.000	231,166.85	224,652.48
ENCANA CORP 6.625% DUE 08-15-2037 SEDOL: B23Y0M4	85,000.000	93,866.35	85,820.93
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	95,000.000	84,185.50	79,261.16
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	75,000.000	80,814.55	69,811.89
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	35,000.000	30,220.75	28,155.24
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	80,000.000	70,336.80	66,743.46
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP: 29273RAZ2	800,000.000	856,064.35	742,861.07
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	170,000.000	168,881.75	153,592.99
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	455,000.000	541,623.94	485,423.16
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL: BJDRF72	40,000.000	42,350.00	33,123.36
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	60,000.000	75,217.80	49,352.33
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	1,575,000.000	1,470,614.68	1,213,390.33
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	145,000.000	145,858.41	126,965.12
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	370,000.000	412,088.55	328,700.35
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	40,000.000	40,486.85	32,146.37
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	60,000.000	52,556.40	50,699.96
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	120,000.000	130,594.80	106,289.66
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	60,000.000	51,768.60	54,258.98

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	90,000.000	95,895.56	87,668.39
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	35,000.000	43,188.25	36,022.12
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	106,638.70	78,479.99
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	55,000.000	38,045.70	34,836.19
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	95,000.000	118,097.10	80,706.17
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	135,000.000	141,076.16	92,915.00
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL: BMBVXG2	35,000.000	34,694.80	32,940.97
ESSEX PORTFOLIO L P 4.5% 03-15-2048 SEDOL: BYX30X6	40,000.000	37,553.20	31,760.68
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL: BM9XD71	230,000.000	225,110.20	144,584.12
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	170,000.000	163,153.94	131,150.86
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP: 30231GBM3	655,000.000	550,319.70	492,698.29
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	120,000.000	112,681.20	108,317.77
FED EXPRESS CORP 7.6% DUE 07-01-2097 SEDOL: B4R2H61	45,000.000	64,409.40	48,984.61
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	60,000.000	56,303.06	47,162.19
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,055,000.000	1,002,038.80	847,084.51
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	130,000.000	137,759.00	106,106.55
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	65,000.000	78,233.23	55,172.75
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	65,000.000	81,775.06	56,978.12

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FID NATL 5.625% DUE 07-15-2052 SEDOL: BMWTGY4	65,000.000	64,971.40	59,698.88
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	105,000.000	127,559.95	85,834.58
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	155,000.000	146,816.35	125,268.78
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	50,000.000	62,917.50	42,600.67
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	30,000.000	28,079.40	25,339.61
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	70,000.000	72,300.90	56,440.28
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	50,000.000	48,103.50	29,453.70
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	210,000.000	235,597.20	192,032.19
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	75,000.000	97,034.20	67,339.18
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL: BMWK1B9	165,000.000	165,000.00	153,744.47
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	40,000.000	33,344.80	34,548.19
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	125,000.000	105,200.80	87,895.94
GATX CORP 3.1% DUE 06-01-2051 SEDOL: BLH1J61	1,190,000.000	988,904.05	717,328.46
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP: 369550BH0	590,000.000	665,340.75	541,407.96
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	190,000.000	219,260.00	209,950.65
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4	150,000.000	147,709.52	129,977.40
GENERAL MTRS CO 6.75% DUE 04-01-2046 CUSIP: 37045VAL4	1,415,000.000	1,643,134.21	1,363,731.47
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	100,000.000	69,707.60	69,352.18

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	55,000.000	47,807.65	45,719.28
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	60,000.000	75,029.40	53,177.30
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	190,000.000	224,199.32	175,163.05
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	65,000.000	62,240.00	66,687.56
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	75,000.000	74,668.50	67,788.78
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	310,000.000	316,076.54	256,100.31
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	45,000.000	31,977.45	33,281.11
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	85,000.000	58,692.95	58,206.75
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	1,480,000.000	1,433,435.41	1,072,592.23
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039 CUSIP: 38141GXA7	580,000.000	594,279.03	503,709.25
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	70,000.000	96,329.35	72,934.10
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	175,000.000	248,217.50	186,174.55
GSK CONSUMER HEALTHCARE CAP US LLC GTD SR NT 4% 03-24-2052 SEDOL: BP0SVV6	90,000.000	73,173.80	70,738.53
HALLIBURTON CO 4.5 DUE 11-15-2041 SEDOL: B5TFVQ3	140,000.000	139,637.65	117,439.45
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	100,000.000	115,762.40	85,826.84
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	275,000.000	268,488.07	244,439.10
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	30,000.000	40,593.29	33,919.24
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051 SEDOL: BM9SW79	90,000.000	89,242.42	57,045.65

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HARTFORD FINL SVCS 3.6% DUE 08-19-2049 SEDOL: BK5R469	70,000.000	77,406.00	50,652.23
HARTFORD FINL SVCS 5.95% DUE 10-15-2036 SEDOL: BG48WM7	45,000.000	62,748.00	44,996.27
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	420,000.000	303,194.72	271,489.20
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	35,000.000	30,460.50	29,973.04
HERSHEY CO 3.125% DUE 11-15-2049 SEDOL: BK7G3Y5	60,000.000	43,054.80	42,956.24
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	40,000.000	47,895.20	37,693.54
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	95,000.000	122,741.90	94,944.10
HILL CITY FDG TR PRE CAPITALIZED TR SEC 144A 4.046% 08-15-2041 CUSIP: 43137PAA8	1,140,000.000	1,097,843.50	789,377.28
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	95,000.000	95,000.00	74,550.46
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	85,000.000	81,921.75	55,991.64
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	310,000.000	314,591.54	221,262.74
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	35,000.000	38,273.90	26,063.43
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	100,000.000	118,420.85	82,756.49
HONEYWELL INTERNATIONAL 5% 02-15-2033 BEO SEDOL: BMFS1P4	280,000.000	277,250.40	284,756.56
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	40,000.000	40,347.10	27,784.87
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	40,000.000	45,505.20	32,386.56
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	40,000.000	39,432.40	29,697.15
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	70,000.000	70,000.00	45,293.87

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	65,000.000	64,494.30	44,385.24
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	25,000.000	16,382.25	16,321.80
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	55,000.000	55,638.37	34,804.38
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	440,000.000	416,691.36	300,507.02
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,200,000.000	1,220,612.45	906,201.69
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	40,000.000	48,695.20	32,510.92
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	160,000.000	159,403.08	142,360.51
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	420,000.000	420,100.90	371,384.81
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	55,000.000	52,199.40	51,028.79
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	125,000.000	124,040.33	119,197.86
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	185,000.000	164,787.40	154,198.35
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL: BF037N5	65,000.000	56,600.70	54,356.94
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 CUSIP: 459200KK6	930,000.000	875,043.06	677,397.94
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL SEDOL: 2129754	45,000.000	75,509.55	55,304.96
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	75,000.000	74,985.75	52,944.37
INTL BUSINESS 4.9% DUE 07-27-2052 SEDOL: BNKMC55	475,000.000	462,699.75	433,700.54
INTL FLAVORS & 4.375% DUE 06-01-2047 SEDOL: BDS6RQ5	45,000.000	34,466.40	35,206.12
INTL PAPER CO 4.4% DUE 08-15-2047 SEDOL: BYYGTQ0	30,000.000	28,368.30	24,580.40

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN8KPX0	102,000.000	116,872.04	88,589.02
INTL PAPER CO 6 DUE 11-15-2041 SEDOL: B6ZWB98	55,000.000	68,450.25	55,088.57
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	160,000.000	188,641.37	116,823.46
JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052 SEDOL: BMQ7H29	90,000.000	87,240.22	85,640.97
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 SEDOL: BP4XYT6	160,000.000	160,000.00	158,785.54
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL: BLBKJ19	85,000.000	71,234.00	53,571.43
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	330,000.000	304,450.37	228,675.96
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	110,000.000	112,330.90	97,519.26
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL: BF01Z35	290,000.000	314,026.55	246,115.83
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG CUSIP: 478160AV6	952,000.000	1,287,606.42	917,808.01
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	115,000.000	153,437.88	96,114.59
JPM CHASE 2.963% 01-25-2033 SEDOL: BLGSH92	105,000.000	90,751.50	85,631.94
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048 SEDOL: BF348D2	140,000.000	136,226.10	111,217.94
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	45,000.000	50,503.50	48,874.69
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	600,000.000	619,528.16	438,640.75
JPMORGAN CHASE & CO 3.157% 04-22-2042 CUSIP: 46647PCD6	985,000.000	986,686.00	718,257.00
JPMORGAN CHASE & CO 3.328% 04-22-2052 SEDOL: BMCPMR7	20,000.000	14,574.60	13,686.65
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	140,000.000	149,737.19	109,452.21

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO SEDOL: BNG8Z25	865,000.000	864,162.52	850,589.51
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	515,000.000	426,642.71	335,863.19
JPMORGAN CHASE & 3.882% DUE 07-24-2038 CUSIP: 46647PAJ5	1,825,000.000	2,107,398.30	1,522,045.20
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	175,000.000	175,320.35	120,191.06
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	35,000.000	35,582.97	29,867.66
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069 SEDOL: BKLKM46	40,000.000	35,024.00	29,785.36
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	90,000.000	87,618.97	75,419.27
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	105,000.000	116,325.25	79,448.44
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 SEDOL: BMGNVJ2	75,000.000	75,000.00	50,052.29
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL: BKBNMB2	85,000.000	69,450.10	58,450.45
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	25,000.000	26,076.75	23,490.38
KINDER MORGAN INC 5.45% DUE 08-01-2052 SEDOL: BMZNPX5	105,000.000	102,359.40	94,547.35
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL: BG48YC1	150,000.000	194,638.50	147,095.76
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	60,000.000	72,330.60	59,688.24
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP: 494550BD7	1,355,000.000	1,599,956.87	1,372,446.95
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	95,000.000	109,272.77	95,691.43
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	35,000.000	43,564.40	37,334.99
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	40,000.000	40,252.40	29,224.44

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	65,000.000	64,404.60	60,812.48
KLA CORP 5.25% 07-15-2062 SEDOL: BQ5J0D6	690,000.000	689,393.10	667,541.88
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	40,000.000	37,210.40	35,264.97
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	455,000.000	391,977.77	372,442.69
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	30,000.000	27,942.30	23,061.49
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	110,000.000	125,385.70	93,010.12
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	35,000.000	39,953.90	30,245.08
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	55,000.000	58,823.60	52,483.67
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050 SEDOL: BMCSNP1	150,000.000	163,469.45	112,375.41
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BM9VJM2	790,000.000	731,610.75	674,780.24
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	70,000.000	53,438.70	59,417.44
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	120,000.000	137,830.85	104,439.03
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	90,000.000	117,926.10	83,726.72
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	40,000.000	39,655.60	43,314.28
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL: BJH0CV0	115,000.000	131,137.05	96,051.73
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL: BNNKRH3	135,000.000	140,248.17	95,386.03
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	40,000.000	39,573.29	27,404.26
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	55,000.000	52,408.95	41,012.28

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	90,000.000	102,294.75	70,900.90
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	100,000.000	87,285.84	79,925.32
LOWES COS INC 4.375% DUE 09-15-2045 SEDOL: BYMYN08	50,000.000	62,741.00	41,166.60
LOWES COS INC 4.45% 04-01-2062 SEDOL: BMGCHK2	1,410,000.000	1,306,041.20	1,105,233.70
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	140,000.000	191,440.57	128,074.43
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	120,000.000	126,263.80	89,868.64
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	1,570,000.000	1,556,865.57	1,123,329.84
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	230,000.000	199,545.70	155,089.22
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	140,000.000	145,663.87	102,640.10
MA INST TECH 3.067% DUE 04-01-2052 SEDOL: BP4T8P8	45,000.000	45,000.00	33,236.37
MA INST TECH 3.885% DUE 07-01-2116 SEDOL: BZB26Q7	40,000.000	38,057.60	29,029.11
MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG CUSIP: 559080AN6	1,095,000.000	1,204,948.92	910,540.43
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043 SEDOL: BFGCNC7	120,000.000	128,215.50	105,241.31
MARATHON OIL CORP 6.8% DUE 03-15-2032 SEDOL: BBMT8K7	45,000.000	54,689.85	46,450.25
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	35,000.000	40,974.85	28,143.99
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL: BZ02G68	50,000.000	54,671.50	45,511.81
MARKEL CORP 4.15% DUE 09-17-2050 REG SEDOL: BJYDFL3	50,000.000	42,382.00	38,298.38
MARKEL CORP 5.0% 05-20-2049 SEDOL: BK5JGR0	55,000.000	44,911.90	48,270.22

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	105,000.000	117,207.00	88,721.99
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	65,000.000	83,521.75	60,043.26
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SEDOL: BPCPZ46	65,000.000	65,000.00	64,821.16
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	185,000.000	193,370.70	151,029.51
MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL: BD6KVZ6	30,000.000	28,158.30	25,250.74
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	45,000.000	54,717.30	43,208.80
MCDONALDS CORP 6.3% DUE 10-15-2037 SEDOL: BG48ZN9	85,000.000	119,814.30	92,822.51
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	40,000.000	27,253.60	25,688.91
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	330,000.000	292,340.39	230,961.65
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	100,000.000	127,974.42	84,961.69
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	30,000.000	41,055.40	30,422.22
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	30,000.000	35,923.20	35,031.52
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 CUSIP: 30303M8J4	611,000.000	490,016.37	489,134.47
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	1,036,000.000	905,531.77	829,646.66
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SEDOL: BMXL0J2	155,000.000	151,813.50	99,477.90
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	40,000.000	62,460.00	53,062.40
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	175,000.000	194,998.93	161,023.47
METLIFE INC 5.7% DUE 06-15-2035 SEDOL: B0BXDC0	40,000.000	55,281.60	42,001.69

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
METLIFE INC 6.375% DUE 06-15-2034 SEDOL: B019VJ1	50,000.000	69,519.00	55,618.43
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 CUSIP: 595112BU6	55,000.000	55,000.00	34,408.46
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	45,000.000	45,000.00	30,226.59
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047 SEDOL: BYP2PC5	40,000.000	51,347.60	37,585.06
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	910,000.000	828,884.25	605,949.84
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	315,000.000	287,919.69	201,721.13
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	1,640,000.000	1,906,303.82	1,382,183.29
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	355,000.000	405,018.62	303,956.39
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051 SEDOL: BJK6BS5	25,000.000	24,647.00	16,067.93
MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036 SEDOL: B1FS7D7	40,000.000	57,034.00	42,076.61
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	100,000.000	99,291.00	64,555.19
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	85,000.000	69,183.20	72,644.42
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	105,000.000	132,192.90	93,301.93
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	20,000.000	19,786.80	12,837.56
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	100,000.000	117,350.40	81,499.12
MISSISSIPPI PWR CO 4.75% DUE 10-15-2041 SEDOL: B718562	35,000.000	37,222.50	28,577.65
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	85,000.000	71,000.50	66,350.30
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	75,000.000	87,936.25	66,902.58

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	95,000.000	93,411.60	86,364.69
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5	45,000.000	43,974.45	31,510.98
MOODYS CORP 3.75% 02-25-2052 SEDOL: BPGKWW4	35,000.000	34,398.70	26,861.95
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	30,000.000	30,816.00	28,991.76
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	115,000.000	118,869.60	97,101.66
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	125,000.000	150,835.34	110,298.82
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	45,000.000	40,702.95	42,415.42
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	1,980,000.000	1,981,297.95	1,816,308.00
MORGAN STANLEY 6.342% 10-18-2033 SEDOL: BPK5WF8	365,000.000	365,570.83	383,294.57
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	105,000.000	127,699.35	89,610.91
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	70,000.000	85,352.31	59,934.19
MPLX LP SR NT 4.95% 03-14-2052 SEDOL: BPJHGG4	1,115,000.000	1,106,426.59	917,116.52
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	40,000.000	36,040.80	31,758.15
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	215,000.000	212,863.65	190,330.61
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	65,000.000	65,000.00	49,411.28
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	105,000.000	131,742.45	78,669.59
N.W. PIPELN LLC FIXED 4% DUE 04-01-2027 SEDOL: BF42B58	95,000.000	94,513.60	89,929.28
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	145,000.000	100,541.55	94,592.98

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NASDAQ INC 3.25% DUE 04-28-2050 REG SEDOL: BMYSTG2	125,000.000	96,559.04	84,735.52
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052 SEDOL: BPCVJR5	160,000.000	133,047.04	95,981.07
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051 SEDOL: BLH3FY7	100,000.000	62,389.00	67,303.67
NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO CUSIP: 637432NR2	1,055,000.000	1,061,752.66	884,751.21
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL: BPSJK81	55,000.000	55,438.90	44,295.00
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL: BG0QJT1	35,000.000	30,342.55	29,684.82
NEW YORK & 3.954% DUE 08-01-2119 SEDOL: BK5WMP9	55,000.000	34,950.30	38,320.80
NEWMONT GOLDCORP CORP 5.875% 04-01-2035 SEDOL: BKTYJV6	60,000.000	70,888.20	61,293.09
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	180,000.000	254,479.20	188,839.80
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052 SEDOL: BMV7VW2	20,000.000	13,692.00	13,167.35
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	70,000.000	75,652.00	66,319.26
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	180,000.000	196,504.71	176,794.23
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL: B3N5358	70,000.000	72,765.00	70,894.41
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	45,000.000	28,557.45	29,317.55
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 SEDOL: BMBVPW2	115,000.000	89,305.55	80,228.99
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	215,000.000	164,393.33	142,154.76
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDLQK3	120,000.000	113,253.70	96,761.35
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLQC5	25,000.000	27,071.69	20,184.34

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NORFOLK SOUTHN FIXED 4.1% 05-15-2049 SEDOL: BKBTGN0	235,000.000	276,781.40	190,958.95
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	45,000.000	44,153.10	28,815.38
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	90,000.000	95,911.20	70,598.84
NORTHN STS PWR CO 6.2% DUE 07-01-2037 SEDOL: B1Z4JL7	55,000.000	62,989.30	59,463.37
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	185,000.000	230,526.24	180,324.46
NOVANT HEALTH INC 2.637% DUE 11-01-2036 SEDOL: BLFJCT1	115,000.000	115,000.00	85,181.47
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL: BN7T7H6	145,000.000	145,000.00	100,977.22
NOVANT HEALTH INC 3.318% DUE 11-01-2061 SEDOL: BN7T7G5	100,000.000	100,000.00	66,618.61
NUCOR CORP NT 3.85% 04-01-2052 SEDOL: BP96092	1,215,000.000	1,178,678.82	924,033.53
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	120,000.000	126,046.40	97,793.69
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	25,000.000	28,161.75	18,932.76
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	55,000.000	43,376.85	37,005.86
OGLETHORPE PWR CORP SR SECD 1ST MTG BD 144A 4.5% 04-01-2047 SEDOL: BKZ7889	80,000.000	79,644.80	63,945.48
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	50,000.000	49,651.00	43,002.81
OHIOHEALTH CORP 2.834% 11-15-2041 SEDOL: BMVRDN7	105,000.000	105,000.00	75,074.38
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 CUSIP: 681936BN9	1,215,000.000	1,203,708.90	881,697.26
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL: BL4PTW2	30,000.000	37,728.00	24,300.66
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	45,000.000	49,898.25	32,167.24

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ONCOR ELEC FIXED 3.8% DUE 09-30-2047 SEDOL: BGJWTV2	40,000.000	39,924.00	32,623.53
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	140,000.000	137,375.89	119,044.52
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	110,000.000	82,921.30	82,474.27
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	55,000.000	46,653.75	46,021.05
ONEOK INC NEW 7.15% DUE 01-15-2051 REG CUSIP: 682680BF9	1,255,000.000	1,412,213.85	1,281,957.30
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	475,000.000	473,805.68	352,260.16
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	165,000.000	146,861.39	110,496.24
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	575,000.000	588,628.08	427,396.07
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	130,000.000	126,231.33	98,626.41
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	50,000.000	53,113.80	36,712.47
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	240,000.000	255,793.59	176,702.52
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	185,000.000	233,431.67	171,257.71
ORACLE CORP 6.125% DUE 07-08-2039 SEDOL: B3LR141	70,000.000	97,237.47	69,881.16
ORACLE CORP 6.5% DUE 04-15-2038 CUSIP: 68389XAE5	1,420,000.000	1,976,356.97	1,478,491.76
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	260,000.000	268,539.03	204,215.15
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMTC6G8	1,590,000.000	1,767,088.10	1,239,473.90
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	165,000.000	168,386.25	112,554.67
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL: B6XRFT3	80,000.000	53,987.20	56,759.73

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	40,000.000	27,986.00	30,386.98
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	205,000.000	171,511.75	157,749.20
PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052 SEDOL: BNVRFD8	90,000.000	89,668.75	86,312.56
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	85,000.000	68,097.75	70,054.33
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXCMN8	175,000.000	215,700.81	144,411.46
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL: BMHBC14	105,000.000	103,963.35	67,512.82
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL: BKMKKT6	40,000.000	44,624.00	30,720.30
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	40,000.000	40,000.00	26,171.11
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	75,000.000	67,206.00	59,227.27
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	0.000	0.00	0.00
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 SEDOL: BPCTMS1	135,000.000	143,147.25	122,479.17
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	35,000.000	35,219.80	24,160.68
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	60,000.000	65,151.60	47,653.26
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	90,000.000	89,901.80	65,666.71
PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	230,000.000	277,099.55	209,125.08
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	120,000.000	139,196.95	110,485.08
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	265,000.000	200,998.91	185,966.27
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	155,000.000	154,982.19	157,937.73

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	290,000.000	282,776.00	252,985.73
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	215,000.000	214,979.75	203,609.47
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	305,000.000	303,876.73	296,364.03
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL: BPX32F9	80,000.000	79,997.70	74,404.19
PG&E WILDFIRE 4.377% DUE 06-03-2041 SEDOL: BPX32G0	130,000.000	129,996.06	116,310.91
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL: BPX32J3	130,000.000	129,995.53	115,945.60
PG&E WILDFIRE 4.722% DUE 06-01-2039 SEDOL: BMG3WS8	165,000.000	164,989.62	157,185.00
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	125,000.000	124,993.81	120,526.36
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	140,000.000	144,912.35	106,927.33
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 CUSIP: 718172CX5	120,000.000	119,892.00	122,707.69
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	110,000.000	136,104.35	96,822.00
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	250,000.000	283,336.92	198,831.10
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	70,000.000	68,534.76	58,022.49
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	70,000.000	80,723.30	59,384.36
PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL: BNM6J09	110,000.000	109,189.30	76,401.05
PHILLIPS 66 4.65% DUE 11-15-2034 SEDOL: BSPCBQ9	45,000.000	51,224.00	42,154.92
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	65,000.000	64,433.85	59,077.14
PNC FINL SVCS FLTG RT 6.037% DUE 10-28-2033 SEDOL: BNNJRJ2	90,000.000	90,000.00	94,014.70

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	530,000.000	552,823.02	450,632.58
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL: BD6JXP7	40,000.000	39,872.40	27,910.49
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	620,000.000	680,575.97	613,110.17
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	90,000.000	112,833.51	75,845.58
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9	35,000.000	27,098.05	28,331.29
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	75,000.000	70,157.95	41,951.26
PROLOGIS L P SR NT 3.05% 03-01-2050 SEDOL: BQNKCC4	35,000.000	32,996.75	23,492.83
PROVID ST JOSEPH 2.532% DUE 10-01-2029 SEDOL: BK6J3Z6	55,000.000	55,000.00	46,670.81
PROVID ST JOSEPH 2.7% DUE 10-01-2051 SEDOL: BN14JM6	195,000.000	195,000.00	116,041.40
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	185,000.000	173,268.91	145,151.03
PRUDENTIAL FINL INC 5.125% 03-01-2052 SEDOL: BPXW256	275,000.000	275,273.00	250,250.00
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	75,000.000	64,627.50	60,193.21
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	25,000.000	24,894.00	16,706.56
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	75,000.000	77,877.75	48,856.96
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 SEDOL: B7V8P28	65,000.000	70,223.40	51,676.62
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SEDOL: BMH3RJ3	70,000.000	69,596.30	63,195.83
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	100,000.000	97,929.17	79,540.31
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	80,000.000	72,858.40	66,174.33

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	50,000.000	61,800.50	41,716.45
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	50,000.000	49,881.50	38,589.82
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	75,000.000	52,967.25	51,660.83
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	70,000.000	77,961.66	57,111.66
PUGET SOUND ENERGY 4.3% DUE 05-20-2045 SEDOL: BD3J3P0	145,000.000	187,100.75	120,950.94
PUGET SOUND ENERGY 4.434% DUE 11-15-2041 SEDOL: B469075	40,000.000	41,723.60	33,544.03
PUGET SOUND ENERGY 5.483% DUE 06-01-2035 SEDOL: B09G0Z3	50,000.000	56,178.00	48,233.95
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	100,000.000	118,209.60	91,354.17
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	515,000.000	377,887.86	371,089.34
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	75,000.000	65,377.50	65,605.49
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	245,000.000	190,620.02	176,121.28
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	175,000.000	147,815.50	129,263.66
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	300,000.000	277,975.84	240,393.10
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	85,000.000	86,152.40	67,617.35
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082	120,000.000	120,000.00	97,102.94
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75	90,000.000	89,612.10	78,616.91
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041 SEDOL: BN16CX4	140,000.000	140,039.79	94,400.22
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051 SEDOL: BP0X650	130,000.000	129,951.90	80,160.73

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052 SEDOL: BL56GL2	190,000.000	197,707.95	204,534.04
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	60,000.000	82,402.85	56,492.10
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042 SEDOL: BP960W5	125,000.000	125,213.70	100,093.66
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052 SEDOL: BMG9LZ6	90,000.000	67,355.10	63,435.83
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	125,000.000	125,000.00	80,031.17
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO SEDOL: BNW0GH7	510,000.000	450,039.40	392,098.04
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1	1,420,000.000	1,332,889.12	1,037,334.31
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO SEDOL: BNW0GN3	905,000.000	839,128.53	658,638.60
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	25,000.000	30,235.37	24,253.23
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	45,000.000	54,127.35	45,397.81
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SEDOL: BMFQJH6	875,000.000	875,170.15	824,192.63
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052 SEDOL: BPLY759	30,000.000	27,069.90	27,693.42
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052 SEDOL: BNNKN86	30,000.000	29,860.20	29,157.83
PVTPL PHILLIPS 66 CO 4.68% DUE 02-15-2045 BEO SEDOL: BQ0FT10	70,000.000	59,782.80	61,047.55
PVTPL PHILLIPS 66 CO 4.9% 10-01-2046 BEO SEDOL: BQ2HDQ7	110,000.000	112,083.24	98,016.54
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SEDOL: B1XCPL5	63,628.300	81,269.25	64,586.34
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO SEDOL: BMD7M61	50,000.000	49,105.50	39,020.21
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL: BD0RRX3	110,000.000	109,865.87	92,088.49

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	155,000.000	166,011.20	125,189.40
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.966% DUE 02-01-2042 BEO SEDOL: BMDTNP3	260,000.000	259,975.22	247,128.54
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL: BMDTNQ4	135,000.000	134,986.66	127,768.44
QUALCOMM INC 6% 05-20-2053 SEDOL: BNSP1K4	1,575,000.000	1,591,580.00	1,683,852.78
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051 SEDOL: BP2BTQ4	45,000.000	41,488.61	29,414.94
RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG CUSIP: 75513EAC5	735,000.000	520,081.30	518,763.37
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	405,000.000	481,549.79	346,708.06
RAYTHEON TECHNOLOGIES CORP 4.875% CB 10-15-2040 USD SEDOL: BNDVXM3	35,000.000	35,736.05	32,833.30
REALTY INCOME CORP 1.8% DUE 03-15-2033 SEDOL: BN459R1	45,000.000	43,499.25	32,408.63
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	30,000.000	51,059.70	31,759.40
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	230,000.000	268,217.91	208,051.87
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	80,000.000	55,694.40	51,504.15
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	55,000.000	37,270.75	33,982.08
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	40,000.000	35,187.29	28,886.08
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	195,000.000	186,663.57	140,076.04
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	70,000.000	53,725.00	55,078.85
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	120,000.000	101,279.10	89,547.89
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	35,000.000	41,809.25	29,653.87

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGXX9	150,000.000	110,631.00	100,057.62
SIMON PPTY GROUP L FIXED 6.75% DUE 02-01-2040 SEDOL: B3PR0Y0	90,000.000	101,875.50	97,651.04
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 SEDOL: BMVPR84	1,600,000.000	1,094,739.50	1,170,468.94
SIMON PPTY GROUP L 4.75% DUE 03-15-2042 SEDOL: B7RRL54	35,000.000	32,510.45	30,184.98
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	85,000.000	84,714.40	61,112.17
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	40,000.000	34,758.00	33,169.49
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	170,000.000	189,263.96	149,303.54
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	55,000.000	48,717.90	46,137.02
SOUTHN CAL EDISON 4% DUE 04-01-2047 CUSIP: 842400GG2	1,170,000.000	889,716.20	917,903.04
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	150,000.000	191,845.50	145,185.86
SOUTHN CAL EDISON 6% DUE 01-15-2034 SEDOL: 2317894	85,000.000	113,626.30	88,275.32
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	40,000.000	38,940.40	30,182.22
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	180,000.000	179,350.20	119,301.70
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL: BJQZ0B2	135,000.000	160,054.94	104,084.30
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL: BD1DDS7	175,000.000	192,804.15	129,977.50
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	70,000.000	76,752.90	53,554.39
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	1,380,000.000	1,526,395.61	1,166,309.04
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL: BDGL8V4	45,000.000	47,222.61	32,665.86

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
STANFORD HLTH CARE 3.795% DUE 11-15-2048 SEDOL: BZ5ZP21	80,000.000	84,856.23	63,997.44
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	70,000.000	65,702.70	44,488.97
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 SEDOL: BMHX630	210,000.000	199,906.25	128,604.65
STARBUCKS CORP 3.75% 12-01-2047 SEDOL: BF2RBL1	50,000.000	39,603.50	38,157.48
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	100,000.000	94,139.75	84,535.79
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	120,000.000	109,814.29	96,962.71
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	140,000.000	147,352.80	118,892.36
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	45,000.000	38,418.75	38,354.76
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	55,000.000	55,000.00	37,569.97
SYNCHRONY FINANCIAL 2.875% 10-28-2031 CUSIP: 87165BAR4	275,000.000	273,564.82	206,843.82
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	55,000.000	47,312.10	45,409.32
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	95,000.000	103,790.35	104,225.10
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL: BLM1PN5	30,000.000	27,554.10	20,711.89
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	105,000.000	121,918.65	88,591.57
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	30,000.000	29,155.50	26,601.98
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	775,000.000	856,543.17	665,025.62
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	180,000.000	178,887.05	176,079.78
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	65,000.000	60,206.50	43,971.84

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	35,000.000	30,720.90	30,211.60
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	65,000.000	64,834.25	43,278.29
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	65,000.000	82,304.40	53,339.29
TARGET CORP SR NT 2.95% 01-15-2052 SEDOL: BN95W88	150,000.000	110,905.30	103,827.70
TARGET CORP 4.5% DUE 09-15-2032 BEO SEDOL: BMD54D6	85,000.000	82,516.30	82,900.43
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	110,000.000	109,988.67	105,256.95
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 SEDOL: BMF5HB3	70,000.000	70,000.00	40,245.93
TEXAS INSTRS INC 4.1% DUE 08-16-2052 CUSIP: 882508BQ6	830,000.000	819,268.10	744,203.92
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	255,000.000	227,567.11	188,355.56
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	105,000.000	105,000.00	75,478.66
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	65,000.000	71,367.40	54,132.23
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	515,000.000	651,279.02	450,923.50
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	25,000.000	28,595.15	23,716.76
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	85,000.000	91,296.80	72,519.12
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL: BM8ZH54	85,000.000	84,750.95	58,347.31
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	39,000.000	47,621.30	31,771.76
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	35,000.000	47,803.35	34,854.69
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	45,000.000	49,668.75	48,800.85

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG SEDOL: BMQ7TS9	40,000.000	40,000.00	27,887.51
TRUIST FINL FIXED 6.123% DUE 10-28-2033 SEDOL: BQ83W39	240,000.000	240,000.00	253,408.56
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048 SEDOL: BF9MYY3	50,000.000	50,000.00	41,685.54
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033 SEDOL: BM9WJ58	1,215,000.000	1,232,544.60	1,265,616.18
UDR INC FIXED 1.9% DUE 03-15-2033 SEDOL: BMC74N3	90,000.000	89,620.20	64,333.33
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	140,000.000	140,000.00	129,905.42
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	20,000.000	24,768.40	16,469.06
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL: BYSSD48	180,000.000	213,071.30	148,183.64
UNION PAC CORP FIXED 5.15% DUE 01-20-2063 SEDOL: BMDQFY7	65,000.000	65,449.80	62,960.31
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	115,000.000	104,050.42	86,267.35
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	55,000.000	58,396.67	40,267.59
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85	20,000.000	19,943.00	16,603.79
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	40,000.000	45,322.40	31,440.07
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	195,000.000	212,661.90	161,994.29
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	80,000.000	75,698.40	68,704.27
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	130,000.000	144,532.89	110,349.87
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	170,000.000	164,503.72	142,617.63
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	85,000.000	81,942.55	77,615.64

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	175,000.000	141,321.25	127,811.75
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	545,000.000	463,639.97	412,047.24
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	100,000.000	78,281.50	72,123.20
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	870,000.000	876,353.25	807,620.89
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 CUSIP: 91324PEL2	1,035,000.000	1,041,772.00	972,923.07
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	165,000.000	164,125.68	135,560.57
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	45,000.000	46,499.85	35,525.33
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	80,000.000	72,792.30	64,098.68
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	85,000.000	73,009.70	73,679.51
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	130,000.000	138,974.30	120,503.66
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL: B55H840	35,000.000	42,494.90	36,537.07
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP: 91324PES7	125,000.000	124,051.25	135,248.87
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	460,000.000	477,292.91	502,745.86
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	125,000.000	150,101.50	139,979.97
UNIV PA TRUSTEES 2.396% DUE 10-01-2050 SEDOL: BMW12L9	70,000.000	70,000.00	44,143.79
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	60,000.000	60,000.00	40,262.14
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	50,000.000	50,000.00	40,684.81
UNUM GROUP 4.5% DUE 12-15-2049 CUSIP: 91529YAP1	634,000.000	626,368.68	452,598.11

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL: B6Y3NC9	40,000.000	44,650.40	33,403.45
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	220,000.000	239,895.84	170,868.06
UTD TECHNOLOGIES 4.05% DUE 05-04-2047 SEDOL: BD8Z3T7	120,000.000	128,181.40	99,122.21
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	150,000.000	149,022.00	135,972.49
VALERO ENERGY CORP NEW ISSUE 30YR CUSIP: 91913YBE9	764,000.000	726,561.06	576,682.70
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	90,000.000	79,963.81	64,015.12
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5	75,000.000	58,102.91	59,535.77
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	265,000.000	233,739.58	166,537.37
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	535,000.000	522,318.93	328,581.06
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	85,000.000	78,425.74	50,958.55
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	170,000.000	122,689.00	128,378.78
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	1,780,000.000	1,263,124.05	1,272,246.44
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	60,000.000	40,504.80	42,213.67
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	90,000.000	68,374.80	70,051.81
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	145,000.000	117,125.75	98,534.97
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	70,000.000	76,577.83	55,959.96
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	130,000.000	114,244.50	119,501.62
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	50,000.000	49,955.50	45,134.03

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	25,000.000	29,779.75	22,839.99
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	170,000.000	133,271.15	117,630.20
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	85,000.000	88,627.80	65,635.12
VIACOMCBS INC FIXED 4.95% DUE 01-15-2031 SEDOL: BL66P92	145,000.000	129,148.60	129,224.52
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	1,430,000.000	1,435,101.23	963,029.29
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	60,000.000	61,657.91	37,176.04
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	35,000.000	34,742.40	26,692.57
WALMART INC 4.5% DUE 09-09-2052 BEO CUSIP: 931142EZ2	495,000.000	494,757.45	474,327.94
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	285,000.000	285,000.00	225,853.68
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	130,000.000	130,000.00	102,762.07
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	225,000.000	221,844.37	148,924.48
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,055,000.000	1,399,068.36	935,879.56
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	2,020,000.000	1,737,287.82	1,442,538.56
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	395,000.000	382,006.76	336,356.13
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	60,000.000	57,094.07	46,416.40
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	45,000.000	33,418.80	36,174.69
WESTAR ENERGY INC FIXED 3.25% 09-01-2049 SEDOL: BKFVB37	65,000.000	57,126.55	45,281.61
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL: B95XFC3	90,000.000	89,460.00	74,281.46

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL: BKP5407	40,000.000	29,857.60	26,599.11
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	80,000.000	77,537.60	47,677.18
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	40,000.000	39,306.40	30,417.53
WI ELEC PWR CO 4.3% DUE 10-15-2048 CUSIP: 976656CK2	1,310,000.000	1,343,558.04	1,075,878.97
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	25,000.000	27,544.50	17,565.86
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	50,000.000	49,977.00	45,002.29
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	270,000.000	277,820.46	258,178.26
WILLIS NORTH AMERICA INC 5.05% 09-15-2048 SEDOL: BGLRQG9	45,000.000	54,147.96	37,759.44
WYETH 6% DUE 02-15-2036 SEDOL: BG491R8	65,000.000	75,860.85	69,726.13
YALE UNIV 2.402% DUE 04-15-2050 SEDOL: BMB1CC1	90,000.000	90,000.00	57,640.00
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	55,000.000	69,421.55	49,706.56
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	120,000.000	148,859.37	104,032.39
3M CO 3.25% DUE 08-26-2049 SEDOL: BK4H0D9	155,000.000	133,445.85	108,541.17
Total United States - USD		**193,379,897.67**	**156,979,696.46**
Total Corporate Debt Instruments - Other		**227,477,332.35**	**184,494,780.52**
Corporate Stock - Common			
Canada - USD			
CANADIAN NAT RES LTD COM CANADIAN COM STK NATURAL RESOURCE SEDOL: 2125202	5,870.000	186,931.41	325,961.10
Total Canada - USD		**186,931.41**	**325,961.10**

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
India - USD			
ADR WNS HLDGS LTD SPONSORED ADR CUSIP: 92932M101	1,198.000	62,524.57	95,828.02
Total India - USD		**62,524.57**	**95,828.02**
United States - USD			
ABBOTT LAB COM SEDOL: 2002305	3,974.000	435,214.19	436,305.46
ABM INDS INC COM CUSIP: 000957100	2,038.000	76,764.62	90,527.96
ACCENTURE PLC SHS CL A NEW SEDOL: B4BNMY3	782.000	207,888.38	208,668.88
ADOBE SYS INC COM SEDOL: 2008154	1,410.000	591,110.20	474,507.30
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	2,737.000	227,099.00	177,275.49
AGIOS PHARMACEUTICALS INC COM CUSIP: 00847X104	1,810.000	71,446.72	50,824.80
ALLEGIANT TRAVEL CO COM CUSIP: 01748X102	545.000	99,818.34	37,054.55
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	4,966.000	408,346.95	440,633.18
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	4,993.000	404,152.73	440,532.39
AMAZON COM INC COM SEDOL: 2000019	9,700.000	1,145,039.00	814,800.00
AMER ELEC PWR CO INC COM SEDOL: 2026242	4,661.000	407,308.85	442,561.95
AMERESCO INC CUSIP: 02361E108	1,403.000	49,420.58	80,167.42
AMERICAN EQUITY INVT LIFE HLDG CO COM CUSIP: 025676206	465.000	14,183.33	21,213.30
AMERICAN EXPRESS CO SEDOL: 2026082	202.000	27,218.29	29,845.50
AMICUS THERAPEUTICS INC COM CUSIP: 03152W109	8,105.000	118,079.46	98,962.05
AON PLC SEDOL: BLP1HW5	791.000	199,108.03	237,410.74

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
APELLIS PHARMACEUTICALS INC COM CUSIP: 03753U106	1,813.000	94,061.69	93,750.23
APPLE INC COM STK SEDOL: 2046251	11,168.000	861,396.21	1,451,058.24
APPLIED INDL TECHNOLOGIES INC COM CUSIP: 03820C105	1,181.000	86,070.00	148,841.43
ARTIVION INC COM USD0.01 CUSIP: 228903100	3,386.000	73,998.44	41,038.32
ASGN INCORPORATED COMN STK USD0.01 CUSIP: 00191U102	1,397.000	96,850.54	113,827.56
ATN INTL INC COM CUSIP: 00215F107	806.000	46,201.01	36,519.86
ATRICURE INC COM STK CUSIP: 04963C209	1,764.000	97,655.38	78,286.32
AZENTA INC COM USD0.01 CUSIP: 114340102	1,000.000	42,424.59	58,220.00
BALCHEM CORP COM CUSIP: 057665200	269.000	25,596.52	32,847.59
BANK OF AMERICA CORP SEDOL: 2295677	7,445.000	252,990.85	246,578.40
BARNES GROUP INC COM CUSIP: 067806109	886.000	50,031.19	36,193.10
BERKSHIRE HATHAWAY INC-CL B SEDOL: 2073390	2,871.000	649,486.42	886,851.90
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 SEDOL: 2437071	2,522.000	209,475.55	261,001.78
BJS WHSL CLUB HLDGS INC COM CUSIP: 05550J101	601.000	18,646.24	39,762.16
BLACK HILLS CORP COM CUSIP: 092113109	1,062.000	83,123.06	74,701.08
BLACKLINE INC COM CUSIP: 09239B109	808.000	66,576.88	54,354.16
BLACKROCK INC COM STK SEDOL: 2494504	278.000	165,157.51	196,999.14
BLUEPRINT MEDICINES CORP COM CUSIP: 09627Y109	1,476.000	120,230.35	64,663.56

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BOISE CASCADE CO COM CUSIP: 09739D100	2,348.000	93,650.52	161,237.16
BOSTON SCIENTIFIC CORP COM SEDOL: 2113434	6,595.000	249,487.22	305,150.65
BOX INC CL A CL A CUSIP: 10316T104	2,518.000	49,399.90	78,385.34
BRIGHTVIEW HLDGS INC COM CUSIP: 10948C107	4,116.000	57,938.42	28,359.24
BRINKER INTL INC COM CUSIP: 109641100	1,134.000	66,490.67	36,185.94
CASELLA WASTE SYS INC CL A COM STK CUSIP: 147448104	1,106.000	52,514.77	87,716.86
CHART INDS INC COM PAR $0.01 COM PAR $0.01 CUSIP: 16115Q308	168.000	30,768.58	19,358.64
CHEVRON CORP COM SEDOL: 2838555	4,089.000	422,376.77	733,934.61
CHUYS HOLDINGS INC COM USD0.01 CUSIP: 171604101	1,165.000	29,331.32	32,969.50
CITY HLDG CO COM CUSIP: 177835105	698.000	52,119.84	64,976.82
COHERENT CORP COM CUSIP: 19247G107	1,445.000	57,378.71	50,719.50
COLUMBUS MCKINNON CORP N Y COM CUSIP: 199333105	1,969.000	70,233.99	63,933.43
COMCAST CORP NEW-CL A SEDOL: 2044545	10,418.000	414,700.72	364,317.46
CONMED CORP COM CUSIP: 207410101	912.000	72,058.17	80,839.68
CONSENSUS CLOUD SOLUTIONS INC COM USD0.001 CUSIP: 20848V105	1,281.000	57,435.44	68,866.56
CORTEVA INC COM USD0.01 WI SEDOL: BK73B42	2,318.000	103,696.71	136,252.04
COTY INC COM CL A COM CL A SEDOL: BBBSMJ2	13,687.000	94,994.09	117,160.72
CVS HEALTH CORP COM SEDOL: 2577609	4,228.000	368,734.76	394,007.32

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DANA INC COM CUSIP: 235825205	4,271.000	66,842.62	64,620.23
EARTHSTONE ENERGY INC COM USD0.10 CL A CUSIP: 27032D304	3,858.000	35,076.35	54,899.34
ELEVANCE HEALTH INC SEDOL: BSPHGL4	860.000	299,414.38	441,154.20
ELI LILLY & CO COM SEDOL: 2516152	1,770.000	342,125.07	647,536.80
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A SEDOL: BJQ05Y5	6,511.000	162,872.24	146,757.94
ENTERPRISE FINL SVCS CORP COM STK CUSIP: 293712105	995.000	40,416.30	48,715.20
EOG RESOURCES INC COM SEDOL: 2318024	3,184.000	234,124.66	412,391.68
ESCO TECHNOLOGIES INC CUSIP: 296315104	519.000	35,849.35	45,433.26
ESSENT GROUP LTD COM STK CUSIP: G3198U102	2,248.000	95,146.08	87,402.24
EXLSERVICE COM INC COM STK CUSIP: 302081104	1,010.000	67,354.31	171,124.30
FEDERAL SIGNAL CORP COM CUSIP: 313855108	2,793.000	75,573.72	129,790.71
FIDELITY NATL INFORMATION SVCS INC COM STK SEDOL: 2769796	1,891.000	198,532.34	128,304.35
FIRST BANCORP N C COM CUSIP: 318910106	1,673.000	61,451.91	71,671.32
FIRST FINL BANCORP OHIO COM CUSIP: 320209109	3,524.000	91,542.50	85,386.52
FIRST INTERSTATE BANCSYS/MT CUSIP: 32055Y201	2,577.000	101,404.90	99,601.05
FOCUS FINL PARTNERS INC CL A CL A CUSIP: 34417P100	2,298.000	80,535.28	85,646.46
GENERAL ELECTRIC CO COM USD0.01(POST REV SPLIT) SEDOL: BL59CR9	3,951.000	303,053.87	331,054.29
HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	2,665.000	82,650.07	151,638.50

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
HAMILTON LANE INC CL A CL A CUSIP: 407497106	1,354.000	76,938.29	86,493.52
HELEN TROY LTD COM STK CUSIP: G4388N106	384.000	74,325.13	42,589.44
HIBBETT INC COM STK USD0.01 CUSIP: 428567101	658.000	31,667.48	44,888.76
HONEYWELL INTL INC COM STK SEDOL: 2020459	1,144.000	198,404.99	245,159.20
HUB GROUP INC CL A CUSIP: 443320106	1,435.000	68,758.23	114,068.15
HUNTSMAN CORP COM STK CUSIP: 447011107	1,216.000	34,541.82	33,415.68
ICHOR HOLDINGS LTD COM USD0.0001 CUSIP: G4740B105	1,247.000	45,411.42	33,444.54
IMAX CORP COM CUSIP: 45245E109	3,129.000	60,565.88	45,871.14
INDEPENDENT BK CORP MASS COM COM STK USD0.01 CUSIP: 453836108	1,012.000	77,209.78	85,443.16
INDEPENDENT BK GROUP INC COM CUSIP: 45384B106	892.000	55,818.31	53,591.36
INSMED INC COM PAR $.01 CUSIP: 457669307	3,552.000	105,004.16	70,968.96
INSPIRE MED SYS INC COM CUSIP: 457730109	491.000	90,818.39	123,673.08
INSTRUCTURE HLDGS INC COM CUSIP: 457790103	2,181.000	49,996.69	51,122.64
INTERCEPT PHARMACEUTICALS INC COM CUSIP: 45845P108	957.000	63,277.97	11,838.09
INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973	895.000	111,404.91	126,096.55
INTL FLAVORS & FRAGRANCES INC COM SEDOL: 2464165	2,783.000	351,528.55	291,769.72
INTUIT COM SEDOL: 2459020	1,185.000	524,713.86	461,225.70
IQVIA HLDGS INC COM USD0.01 SEDOL: BDR73G1	690.000	146,690.60	141,374.10

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
J & J SNACK FOODS CORP COM STK NPV CUSIP: 466032109	781.000	118,226.33	116,923.51
JACK IN THE BOX INC COM CUSIP: 466367109	519.000	43,597.50	35,411.37
JOHNSON & JOHNSON COM USD1 SEDOL: 2475833	5,680.000	910,431.07	1,003,372.00
JPMORGAN CHASE & CO COM SEDOL: 2190385	1,872.000	215,931.30	251,035.20
KADANT INC COM CUSIP: 48282T104	513.000	56,641.53	91,124.19
KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01 CUSIP: 483007704	772.000	78,546.19	58,641.12
KB HOME COM CUSIP: 48666K109	2,556.000	67,228.21	81,408.60
KBR INC COM CUSIP: 48242W106	1,086.000	24,949.61	57,340.80
KEMPER CORP DEL COM CUSIP: 488401100	1,097.000	69,195.34	53,972.40
LA Z BOY INC COM CUSIP: 505336107	1,904.000	66,711.21	43,449.28
LAM RESH CORP COM SEDOL: 2502247	621.000	271,076.77	261,006.30
LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP: 53220K504	918.000	69,056.44	61,322.40
LOWES COS INC COM SEDOL: 2536763	645.000	79,756.40	128,509.80
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK CUSIP: 55405Y100	908.000	38,693.02	57,185.84
MADDEN STEVEN LTD COM CUSIP: 556269108	3,778.000	114,080.68	120,744.88
MALIBU BOATS INC COM CL A COM CL A CUSIP: 56117J100	1,647.000	77,027.44	87,785.10
MARVELL TECHNOLOGY INC COM SEDOL: BNKJSM5	2,367.000	107,174.69	87,673.68
MASTERCARD INC CL A SEDOL: B121557	1,326.000	356,790.10	461,089.98

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MATCH GROUP INC NEW COM SEDOL: BK80XH9	5,089.000	248,588.60	211,142.61
MATIV HOLDINGS INC CUSIP: 808541106	1,782.000	39,934.62	37,243.80
MAXLINEAR INC COMMON STOCK CUSIP: 57776J100	2,646.000	66,218.24	89,831.70
MC DONALDS CORP COM SEDOL: 2550707	1,053.000	271,757.27	277,497.09
MERIT MED SYS INC COM CUSIP: 589889104	1,852.000	83,386.95	130,788.24
META PLATFORMS INC SEDOL: B7TL820	2,600.000	497,231.49	312,884.00
MICROCHIP TECHNOLOGY INC COM SEDOL: 2592174	2,056.000	128,773.52	144,434.00
MICROSOFT CORP COM SEDOL: 2588173	7,337.000	1,128,622.46	1,759,559.34
MINERALS TECHNOLOGIES INC COM CUSIP: 603158106	1,977.000	126,269.45	120,043.44
MONDELEZ INTL INC COM SEDOL: B8CKK03	7,159.000	431,749.94	477,147.35
MONSTER BEVERAGE CORP NEW COM SEDOL: BZ07BW4	926.000	74,672.37	94,016.78
MSCI INC COMMON SEDOL: B2972D2	293.000	154,670.92	136,294.81
MYR GROUP INC DEL COM STK CUSIP: 55405W104	1,002.000	38,165.99	92,254.14
NEOGENOMICS INC COM NEW COM NEW CUSIP: 64049M209	2,525.000	88,083.76	23,331.00
NETGEAR INC COM CUSIP: 64111Q104	1,019.000	30,896.23	18,454.09
NEXSTAR MEDIA GROUP INC COMMON STOCK CUSIP: 65336K103	184.000	16,525.66	32,205.52
NEXTIER OILFIELD SOLUTIONS INC CUSIP: 65290C105	6,492.000	70,035.34	59,986.08
NMI HLDGS INC CL A CL A CUSIP: 629209305	4,422.000	83,753.76	92,419.80

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NORTHWESTERN CORP COM NEW COM NEW CUSIP: 668074305	1,370.000	77,914.87	81,295.80
NUVASIVE INC COM CUSIP: 670704105	1,566.000	88,671.15	64,581.84
NVIDIA CORP COM SEDOL: 2379504	2,779.000	362,733.07	406,123.06
OLD NATL BANCORP IND COM CUSIP: 680033107	6,408.000	113,578.31	115,215.84
OMNIAB INC COM CUSIP: 68218J103	4,444.000	50,346.38	15,998.40
OMNIAB INC COM $12.50 VESTING CUSIP: 68218J202	343.000	0.00	0.00
OMNIAB INC COM $15.00 VESTING CUSIP: 68218J301	343.000	0.00	0.00
OMNICELL INC COM CUSIP: 68213N109	902.000	93,287.61	45,478.84
PAC PREMIER BANCORP COM CUSIP: 69478X105	2,358.000	61,464.24	74,418.48
PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK CUSIP: 69404D108	4,984.000	86,464.59	40,769.12
PALO ALTO NETWORKS INC COM USD0.0001 SEDOL: B87ZMX0	912.000	89,847.84	127,260.48
PARKER-HANNIFIN CORP COM SEDOL: 2671501	1,129.000	309,733.08	328,539.00
PATTERSON-UTI ENERGY INC COM CUSIP: 703481101	10,312.000	91,539.13	173,654.08
PDC ENERGY INC COM CUSIP: 69327R101	2,090.000	38,724.39	132,673.20
PRESTIGE CONSUMER HEALTHCARE INC COM CUSIP: 74112D101	2,574.000	99,648.06	161,132.40
PROCTER & GAMBLE COM NPV SEDOL: 2704407	4,947.000	732,241.60	749,767.32
PTC THERAPEUTICS INC COM CUSIP: 69366J200	1,685.000	86,899.22	64,316.45
PUB SERVICE ENTERPRISE GROUP INC COM SEDOL: 2707677	5,257.000	336,958.72	322,096.39

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
PVTPL FIRST FNDTN INC COM CUSIP: 32026V104		2,354.000	51,324.05	33,732.82
QUAKER CHEM CORP COM CUSIP: 747316107		371.000	60,788.24	61,919.90
QUALCOMM INC COM SEDOL: 2714923		1,080.000	121,071.76	118,735.20
Q2 HLDGS INC COM CUSIP: 74736L109		2,050.000	97,783.94	55,083.50
RAPID7 INC COM CUSIP: 753422104		1,494.000	64,895.34	50,766.12
RAYTHEON TECHNOLOGIES CORP SEDOL: BM5M5Y3		5,986.000	439,602.29	604,107.12
REGAL REXNORD CORPORATION COM STK CUSIP: 758750103	USD0.01	471.000	28,889.86	56,510.58
S.W. AIRL CO COM SEDOL: 2831543		3,775.000	186,580.79	127,104.25
SELECTIVE INS GROUP INC COM CUSIP: 816300107		1,522.000	99,445.38	134,864.42
SEMTECH CORP COM CUSIP: 816850101		1,713.000	76,978.99	49,145.97
SHERWIN-WILLIAMS CO COM SEDOL: 2804211		1,138.000	283,901.91	270,081.54
SHOCKWAVE MED INC COM CUSIP: 82489T104		528.000	29,852.21	108,562.08
SILICON LABORATORIES INC COM CUSIP: 826919102		733.000	86,678.78	99,446.11
SONIC AUTOMOTIVE INC CL A CUSIP: 83545G102		676.000	30,037.58	33,306.52
SOUTHSTATE CORP COM CUSIP: 840441109		1,178.000	76,902.01	89,952.08
SOUTHWESTERN ENERGY CO COM CUSIP: 845467109		17,867.000	98,955.23	104,521.95
SPIRE INC COM CUSIP: 84857L101		1,187.000	87,370.00	81,736.82
SPROUT SOCIAL INC COM CL A COM CL A CUSIP: 85209W109		880.000	57,706.33	49,684.80

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SPS COMM INC COM CUSIP: 78463M107	368.000	42,117.17	47,262.24
STATE STR CORP COM SEDOL: 2842040	5,023.000	400,422.51	389,634.11
STIFEL FINL CORP COM CUSIP: 860630102	612.000	25,510.42	35,722.44
SUMMIT MATLS INC CL A CL A CUSIP: 86614U100	4,068.000	98,176.20	115,490.52
SUN CTRY AIRLS HLDGS INC COM CUSIP: 866683105	2,961.000	61,474.24	46,961.46
SUPERNUS PHARMACEUTICALS INC COM STK CUSIP: 868459108	2,908.000	92,719.01	103,728.36
SYSCO CORP COM SEDOL: 2868165	2,865.000	215,760.29	219,029.25
T-MOBILE US INC COM SEDOL: B94Q9V0	2,967.000	309,477.97	415,380.00
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 SEDOL: 2122117	4,062.000	550,067.56	422,976.06
TAPESTRY INC COM USD0.01 SEDOL: BF09HX3	5,889.000	212,100.01	224,253.12
TAYLOR MORRISON HOME CORP COM USD0.00001 CUSIP: 87724P106	3,866.000	83,955.40	117,333.10
TE CONNECTIVITY LTD SEDOL: B62B7C3	2,386.000	270,847.63	273,912.80
TESLA INC COM USD0.001 SEDOL: B616C79	1,185.000	327,384.73	145,968.30
TETRA TECH INC NEW COM CUSIP: 88162G103	376.000	23,969.40	54,591.44
TEXAS ROADHOUSE INC COMMON STOCK CUSIP: 882681109	1,497.000	82,520.43	136,152.15
THERMO FISHER CORP SEDOL: 2886907	454.000	247,851.00	250,013.26
TJX COS INC COM NEW SEDOL: 2989301	3,013.000	189,955.58	239,834.80
TRANSMEDICS GROUP INC COM CUSIP: 89377M109	2,029.000	46,133.57	125,229.88

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
TRAVERE THERAPEUTICS INC COM CUSIP: 89422G107	4,546.000	93,050.33	95,602.38
UBER TECHNOLOGIES INC COM USD0.00001 SEDOL: BK6N347	14,465.000	478,287.38	357,719.45
ULTRAGENYX PHARMACEUTICAL INC COM CUSIP: 90400D108	1,157.000	65,224.59	53,603.81
UMPQUA HLDGS CORP COM CUSIP: 904214103	3,047.000	56,632.25	54,388.95
UNION PAC CORP COM SEDOL: 2914734	1,226.000	236,056.85	253,867.82
UNITED CMNTY BK BLAIRSVILLE GA COM CUSIP: 90984P303	2,441.000	64,595.08	82,505.80
UPWORK INC COM CUSIP: 91688F104	1,932.000	78,318.14	20,170.08
VAL NATL BANCORP COM CUSIP: 919794107	7,029.000	79,269.33	79,497.99
VANDA PHARMACEUTICALS INC COM CUSIP: 921659108	1,721.000	29,552.35	12,718.19
VARONIS SYS INC COM CUSIP: 922280102	2,651.000	108,889.31	63,464.94
VERINT SYS INC COM CUSIP: 92343X100	1,435.000	67,817.62	52,061.80
VERTEX PHARMACEUTICALS INC COM SEDOL: 2931034	1,442.000	298,847.18	416,420.76
VISA INC COM CL A STK SEDOL: B2PZN04	2,275.000	474,364.00	472,654.00
WALMART INC COM SEDOL: 2936921	2,644.000	369,050.98	374,892.76
WALT DISNEY CO SEDOL: 2270726	3,156.000	396,800.37	274,193.28
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	13,029.000	564,037.65	537,967.41
WENDYS CO COM CUSIP: 95058W100	2,522.000	50,788.92	57,072.86
WERNER ENTERPRISES INC COM CUSIP: 950755108	2,566.000	99,575.95	103,307.16

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WESBANCO INC COM CUSIP: 950810101	2,333.000	76,052.48	86,274.34
WESCO INTL INC COM CUSIP: 95082P105	486.000	27,621.84	60,847.20
WILLSCOT MOBILE MINI HLDGS CORP COM USD0.01 CUSIP: 971378104	1,036.000	15,402.06	46,796.12
WORTHINGTON INDS INC COM CUSIP: 981811102	1,870.000	82,316.98	92,957.70
WSFS FINANCIAL CORP COM CUSIP: 929328102	2,427.000	99,494.95	110,040.18
YELP INC COM CUSIP: 985817105	2,142.000	77,365.00	58,562.28
YETI HLDGS INC COM CUSIP: 98585X104	565.000	24,258.03	23,340.15
ZEBRA TECHNOLOGIES CORP CL A SEDOL: 2989356	326.000	87,730.40	83,589.66
ZIFF DAVIS INC COM USD0.001 CUSIP: 48123V102	1,359.000	101,782.73	107,496.90
ZOOMINFO TECHNOLOGIES INC COM USD0.01 SEDOL: BMWF095	5,170.000	138,293.00	155,668.70
ZURN ELKAY WATER SOLUTIONS CORPORATION CUSIP: 98983L108	2,320.000	35,485.90	49,068.00
Total United States - USD		**33,107,196.23**	**35,887,656.13**
Total Corporate Stock - Common		**33,356,652.21**	**36,309,445.25**
Partnership/Joint Venture Interests			
United States - USD			
SLC MANAGEMENT U.S. INVESTMENT GRADE FUND, L.P PRIVATE CREDIT CUSIP: 993XVV997	40,000,000.000	40,000,000.00	32,932,230.00
Total United States - USD		**40,000,000.00**	**32,932,230.00**
Total Partnership/Joint Venture Interests		**40,000,000.00**	**32,932,230.00**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP: 8X1999F89	3,181,385.220	53,563,965.21	61,871,407.96
CF BLACKROCK US DEBT INDEX FUND E CUSIP: 8EN99YB29	1,303,033.000	60,578,448.00	54,214,278.97
Total Global Region - USD		**114,142,413.21**	**116,085,686.93**
United States - USD			
CF BLACKROCK MONEY MARKET FD CUSIP: 066459CF3	201.210	201.21	201.21
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 14999KK08	721,992.160	27,556,151.81	33,664,555.15
CF COHEN & STEERS REAL ASSETS MULTI-STRATEGY FD CL-A CUSIP: 1P2999O66	1,718,983.560	23,000,000.00	24,598,654.74
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	3,977,030.730	3,977,030.73	3,977,030.73
Total United States - USD		**54,533,383.75**	**62,240,441.83**
Total Value of Interest in Common/Collective Trusts		**168,675,796.96**	**178,326,128.76**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO AMERICAN CENTY INVT TR HIGH INCOME R6 CUSIP: 024932121	3,205,471.490	29,590,951.84	25,836,100.21
Total United States - USD		**29,590,951.84**	**25,836,100.21**
Total Value of Interest in Registered Investment Com		**29,590,951.84**	**25,836,100.21**
Other			
Chile - USD			
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	425,000.000	399,799.09	358,381.30
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	235,000.000	186,436.28	168,489.40

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Chile - USD			
Total Chile - USD		**586,235.37**	**526,870.70**
Global Region - USD			
CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITED - CLASS F ELIGIBLE CUSIP: 1AP999X31	10,227.050	12,394,586.32	20,858,463.55
Total Global Region - USD		**12,394,586.32**	**20,858,463.55**
Hungary - USD			
PVTPL HUNGARY 5.5% 06-16-2034 CUSIP: 445545AQ9	90,000.000	88,312.50	84,312.00
Total Hungary - USD		**88,312.50**	**84,312.00**
Indonesia - USD			
INDONESIA REP BD 5.35% DUE 02-11-2049 CUSIP: 455780CJ3	115,000.000	119,942.50	111,561.04
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP: 455780DP8	150,000.000	146,104.50	146,070.00
PVTPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO CUSIP: 69377FAC0	35,000.000	35,568.75	30,555.43
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	95,000.000	93,661.91	81,584.48
Total Indonesia - USD		**395,277.66**	**369,770.95**
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	160,000.000	136,968.18	122,875.20
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG SEDOL: BM6R097	55,000.000	51,586.50	48,100.80
Total Israel - USD		**188,554.68**	**170,976.00**
Italy - USD			
ITALY REP 3.875% DUE 05-06-2051 REG CUSIP: 465410CC0	420,000.000	386,150.05	282,450.84
Total Italy - USD		**386,150.05**	**282,450.84**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Mexico - USD			
UNITED MEXICAN STATES 12/02/2052 4.4% 02-12-2052 CUSIP: 91087BAS9	115,000.000	104,600.53	84,324.64
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	439,000.000	408,237.54	337,695.72
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	165,000.000	124,265.00	127,974.51
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	200,000.000	116,102.08	126,106.89
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	80,000.000	82,960.00	83,280.80
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	70,000.000	58,607.50	56,091.84
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,320,000.000	2,331,161.73	1,869,977.37
Total Mexico - USD		**3,225,934.38**	**2,685,451.77**
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	710,000.000	789,500.81	516,433.64
PANAMA REP 4.5% 01-19-2063 CUSIP: 698299BS2	385,000.000	351,218.71	271,041.42
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	125,000.000	109,682.43	94,267.31
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	35,000.000	22,443.75	22,439.05
REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG CUSIP: 698299BM5	420,000.000	309,867.03	305,739.53
Total Panama - USD		**1,582,712.73**	**1,209,920.95**
Peru - USD			
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP: 715638AU6	30,000.000	31,620.00	31,516.70
PERU REP GLOBAL BD 3.55% 03-10-2051 CUSIP: 715638DT6	115,000.000	83,492.50	81,677.51
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	205,000.000	196,328.22	133,198.43

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Peru - USD			
PERU REP 3.0% 01-15-2034 CUSIP: 715638DU3	55,000.000	44,797.50	43,344.11
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	40,000.000	28,087.50	29,066.96
Total Peru - USD		**384,325.72**	**318,803.71**
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	65,000.000	50,830.00	54,960.87
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG CUSIP: 718286BG1	35,000.000	38,487.50	38,728.42
PHILIPPINES REP 3.2% 07-06-2046 CUSIP: 718286CP0	330,000.000	299,255.67	240,513.18
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	330,000.000	271,713.32	281,673.72
Total Philippines - USD		**660,286.49**	**615,876.19**
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	125,000.000	88,076.00	96,051.50
Total Qatar - USD		**88,076.00**	**96,051.50**
United States - USD			
AMERICAN TOWER CORP SEDOL: B7FBFL2	2,043.000	465,291.10	432,829.98
ARMADA HOFFLER PPTYS INC REIT CUSIP: 04208T108	4,099.000	59,513.09	47,138.50
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL: BN7GSB8	110,000.000	110,000.00	73,311.79
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	75,000.000	139,248.23	91,596.70
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	90,000.000	151,662.60	110,635.75
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL: BMFTHY8	155,000.000	155,000.00	138,461.64

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	155,000.000	155,000.00	137,076.33
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	370,000.000	552,158.70	451,648.57
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	95,000.000	144,387.25	119,973.69
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	960,000.000	1,262,936.70	1,201,566.72
CF WEATHER OFFSHORE FD II CLASS A CUSIP: 748996N27	11,428.070	12,447,878.01	19,652,365.14
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL: B4TB7N3	60,000.000	66,418.80	61,744.00
COMMONWEALTH FING AUTH PA REV 4.144% 06-01-2038 BEO TAXABLE SEDOL: BZBWSF0	60,000.000	62,421.00	53,691.07
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	125,000.000	125,000.00	82,293.40
DALLAS TEX INDPT SCH DIST TAXABLE-SCH BLDG-C-BUILD AMER 6.45 DUE 2-15-2035 CUSIP: 235308RA3	80,000.000	81,775.20	80,167.22
DIAMONDROCK HOSPITALITY CO COM STK CUSIP: 252784301	7,915.000	72,247.68	64,823.85
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTIL REV 3.207% 10-01-2048 BEO TAXABLE CUSIP: 254845RM4	375,000.000	341,715.00	280,437.90
EASTGROUP PPTYS INC REIT CUSIP: 277276101	415.000	42,114.13	61,444.90
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP: 524ESCR36	1,950,000.000	195.00	19,500.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP: 524ESC7M6	295,000.000	29.50	2.95
FOUR CORNERS PPTY TR INC COM CUSIP: 35086T109	2,347.000	65,786.99	60,857.71
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	-9.000	-1,205,430.81	-1,208,812.50
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	9.000	1,205,430.81	1,208,812.50
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	65,000.000	65,000.00	48,087.51

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL: BNG9S30	195,000.000	195,530.10	156,484.30
IDAHO ENERGY RES AUTH TRANSMISSION FACS REV 2.861% 09-01-2046 BEO TAXABLE SEDOL: BNRRQX9	135,000.000	135,000.00	91,740.09
INDEPENDENCE RLTY TR INC COM CUSIP: 45378A106	5,587.000	107,713.47	94,196.82
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	75,000.000	75,000.00	53,957.15
ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG CUSIP: 46513EFG2	80,000.000	103,829.35	87,275.41
JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 SEDOL: BL71KX5	70,000.000	65,091.95	54,689.97
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL: BP6K7Y1	210,000.000	210,000.00	141,604.47
KITE RLTY GROUP TR COM NEW COM NEW CUSIP: 49803T300	5,041.000	87,008.46	106,113.05
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	365,000.000	365,000.00	339,615.97
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL: BN946L6	45,000.000	45,000.00	37,649.78
LOS ANGELES CALIF CMNTY CG DIST 1.806% 08-01-2030 SEDOL: BQPCCB7	120,000.000	120,000.00	98,293.22
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL: BNHWYS5	315,000.000	315,000.00	292,884.80
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SEDOL: BNNWHY6	40,000.000	40,000.00	30,173.14
LXP INDUSTRIAL TRUST COM USD0.0001 CUSIP: 529043101	5,548.000	59,484.74	55,590.96
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL: BMXB984	150,000.000	140,961.60	106,774.13
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL: BMX8Z10	110,000.000	110,000.00	72,005.82
MASSACHUSETTS ST 2.9% 09-01-2049 BEO TAXABLE SEDOL: BK4W2R2	220,000.000	222,959.41	152,245.83
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL: B431XP3	80,000.000	108,825.60	98,287.34

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	115,000.000	113,630.45	92,150.95
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.229% 05-15-2050 BEO TAXABLE SEDOL: BM8Z798	105,000.000	116,036.90	76,742.70
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE CUSIP: 60636APP2	115,000.000	144,383.60	88,148.89
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	87,000.000	128,511.11	93,067.54
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT CUSIP: 637870106	1,409.000	48,224.67	50,893.08
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	90,000.000	131,220.00	108,523.44
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	55,000.000	86,823.65	68,179.84
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	65,000.000	81,944.87	66,684.09
NEW YORK ST DORM AUTH ST PERS INCOME MUNI 3.11% 02-15-2039 SEDOL: BG0RZP2	140,000.000	140,000.00	110,127.29
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 2.202% 03-15-2034 BEO TAXABLE SEDOL: BNT2FZ7	65,000.000	65,000.00	49,560.28
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: BL53Q79	145,000.000	179,672.40	148,718.61
NEW YORK ST TWY AUTH GEN REV 2.9% 01-01-2035 BEO TAXABLE SEDOL: BKMCP42	85,000.000	85,002.01	69,749.68
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	60,000.000	71,101.80	61,616.90
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	145,000.000	252,031.95	171,855.93
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	90,000.000	136,958.40	80,405.24
OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG SEDOL: BP6QQ86	80,000.000	80,000.00	72,649.58
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL: BMY9CF5	60,000.000	60,000.00	54,897.62
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE SEDOL: BPMPT88	105,000.000	105,000.00	97,334.18

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE SEDOL: BNM7FV5	90,000.000	90,000.00	85,209.44
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE SEDOL: BNM40F5	65,000.000	65,000.00	61,136.45
OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE SEDOL: B5YBV22	15,000.000	18,571.50	16,103.50
PEBBLEBROOK HOTEL TR COM STK CUSIP: 70509V100	2,924.000	79,156.74	39,152.36
PENNSYLVANIA ST UNIV 2.79% 09-01-2043 SEDOL: BLB4B60	90,000.000	92,316.80	64,187.39
PHYSICIANS RLTY TR COM CUSIP: 71943U104	5,346.000	95,548.65	77,356.62
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	115,000.000	105,426.25	74,999.02
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP: 73358WJA3	600,000.000	615,485.26	520,644.30
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	70,000.000	73,521.00	64,866.41
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE SEDOL: BMDNFT3	50,000.000	50,697.69	43,529.40
RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST CUSIP: 74971D101	5,202.000	63,360.43	52,228.08
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	100,000.000	99,982.00	80,635.35
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL: BG13YT6	80,000.000	80,000.00	61,555.13
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP: 797400FN3	195,000.000	269,294.45	213,615.25
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL: B585KY5	35,000.000	51,927.75	42,418.03
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL: B4YX109	10,000.000	15,719.20	10,387.71
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	45,000.000	51,450.75	34,076.86
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	950,000.000	1,360,412.87	1,003,381.93

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
TEXAS TRANSN COMMN ST HWY FD REV 4% 10-01-2033 BEO TAXABLE SEDOL: BMXPHY8	70,000.000	86,791.60	63,639.78
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	65,000.000	66,267.50	40,845.32
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	60,000.000	81,637.80	68,206.23
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL: B8C1VQ9	75,000.000	109,450.80	85,271.34
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	225,000.000	256,996.50	189,668.07
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	620,000.000	620,000.00	502,654.40
Total United States - USD		**25,596,741.01**	**30,396,311.78**
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**45,577,192.91**	**57,615,259.94**
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-834,124.51	-834,124.51
Total - all currencies		**-834,124.51**	**-834,124.51**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-705,897.38	-705,897.38
Total - all currencies		**-705,897.38**	**-705,897.38**
Total Other Liabilities		**-1,540,021.89**	**-1,540,021.89**
Total		**642,901,197.40**	**597,682,544.42**

** All or a portion of this security participates in Securities Lending.

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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

Number of Participants

Attained Age	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				3						
30-34			2	34	4					
35-39			1	79	63	2				
40-44			3	76	152	88	3			
45-49			1	62	133	131	69	5		
50-54				70	142	137	129	75	6	
55-59			2	61	105	112	130	134	110	19
60-64			2	55	91	80	84	73	93	192
65-69			1	5	18	28	20	29	25	111
70+				3	7	7	10	5	7	15

N-3,104

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Number of Participants and Average Cash Balance Account

Attained Age	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				4						
35-39				37 $3,265	33 $11,870					
40-44				40 $3,682	73 $14,613	32 $19,388				
45-49				37 $5,386	72 $20,307	58 $26,014	33 $25,291	3		
50-54				41 $5,018	66 $17,813	69 $30,825	57 $32,500	21 $37,879	1	
55-59				30 $4,178	51 $19,384	63 $29,488	65 $38,000	49 $43,590	39 $48,664	10
60-64				29 $4,875	41 $19,154	49 $27,791	47 $36,588	15	35 $66,423	70 $69,727
65-69				1	7	17	13	6	10	43 $125,883
70+				3	5	1	8	1	1	9

N-1,395

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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 stabilization 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%
Interest Crediting Rate	0.91% in 2022 increasing 105 basis points over 30 years, linearly
Optional Payment Form Election Percentage	Actives Eligible for Retirement and Eligible for an Unrestricted Lump Sum—65% lump sum, 35% as an annuity in the normal form. Actives Eligible for Retirement and Eligible for a Partial Lump Sum—60% lump sum on the portion of benefits payable as such, normal form is assumed for the portion of benefits payable as an annuity Actives Not Eligible for Retirement and Eligible for an Unrestricted Lump Sum—55% immediate lump sum; 40% lump sum at age 60 and 5% annuity at age 65. Actives Not Eligible for Retirement and Eligible for a Partial Lump Sum—60% lump sum on the portion of benefits payable as such, normal form is assumed for the portion of benefits payable as an annuity at age 65 Deferred Participants Eligible for an Unrestricted Lump Sum—90% lump sum according to the salaried retirement rates. 10% annuity at age 65. Deferred Participants Eligible a Partial Lump Sum—Age 65 commencement. Benefits are actuarially increased with the valuation assumptions for terminated vested participants over age 65.

Optional Payment Form Conversion Interest Rates	Same as funding interest
Optional Payment Form Conversion Mortality	Published IRC section 417(e) table for lump sums for 2022 payment dates
Retirement Rates	Tables 1–3
Mortality Rates	
Healthy	2022 static mortality table for annuitants and non-annuitants per section 1.430(h)(3)-1(a)(3)
Disabled	Revenue Ruling 96-7 mortality table for disability after December 31, 1994
Withdrawal Rates	Tables 4–7
Disability Rates	100% of the 1987 Commissioners Group Disability Table for Primary and R&E employees
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 60% of participants have an eligible spouse, and that males are three years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $245,000.
Valuation of Plan Assets	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. 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).
Expected Return on Assets	
2020 Plan Year	6.50%
2021 Plan Year	4.75%

2022 Plan Year	4.75%
Trust Expenses Included in Target Normal Cost	$4,724,000, which represents the prior year's plan administrative expenses (excluding PBGC premiums), plus the estimated PBGC premiums for the current year (rounded to the nearest thousand)
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2022

Table 1

Retirement Rates—Salaried

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	10.00%
61	10.00%
62	20.00%
63	15.00%
64	15.00%
65	20.00%
66	25.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 2

Retirement Rates—Primary

Age	Rate
55	6.00%
56	5.00%
57	7.00%
58	7.00%
59	7.00%
60	15.00%
61	15.00%
62	30.00%
63	30.00%
64	20.00%
65	25.00%
66	40.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 3

Retirement Rates—Roofing and Asphalt (R&A)

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	5.00%
61	5.00%
62	20.00%
63	15.00%
64	10.00%
65	40.00%
66	30.00%
67	25.00%
68	20.00%
69	10.00%
70+	100.00%

Table 4

Withdrawal Rates—Cash Balance Plan–Salaried

Age	Rate	Age	Rate
15	12.00%	45	7.50%
16	12.00%	46	7.30%
17	12.00%	47	7.10%
18	12.00%	48	6.90%
19	12.00%	49	6.70%
20	12.00%	50	6.60%
21	12.00%	51	6.40%
22	12.00%	52	6.20%
23	12.00%	53	6.00%
24	12.00%	54	5.50%
25	11.50%	55	5.00%
26	11.50%	56	4.50%
27	11.50%	57	4.00%
28	11.50%	58	4.00%
29	11.50%	59	4.00%
30	11.10%	60+	4.00%
31	10.70%		
32	10.30%		
33	9.90%		
34	9.50%		
35	9.25%		
36	9.00%		
37	8.75%		
38	8.50%		
39	8.25%		
40	8.00%		
41	7.90%		
42	7.80%		
43	7.70%		
44	7.60%		

Table 5—Page 1 of 2

Withdrawal Rates—RSB Plan

	Years of Service			
Age	**0**	**1**	**2**	**3+**
15	30.00%	20.00%	15.00%	10.00%
16	30.00%	20.00%	15.00%	10.00%
17	30.00%	20.00%	15.00%	10.00%
18	30.00%	20.00%	15.00%	10.00%
19	30.00%	20.00%	15.00%	10.00%
20	30.00%	20.00%	15.00%	10.00%
21	30.00%	20.00%	15.00%	10.00%
22	30.00%	20.00%	15.00%	10.00%
23	30.00%	20.00%	15.00%	10.00%
24	30.00%	20.00%	15.00%	10.00%
25	30.00%	20.00%	15.00%	10.00%
26	30.00%	20.00%	15.00%	10.00%
27	30.00%	20.00%	15.00%	10.00%
28	30.00%	20.00%	15.00%	10.00%
29	30.00%	20.00%	15.00%	10.00%
30	30.00%	20.00%	15.00%	9.50%
31	30.00%	20.00%	15.00%	9.00%
32	30.00%	20.00%	15.00%	8.50%
33	30.00%	20.00%	15.00%	8.00%
34	30.00%	20.00%	15.00%	7.50%
35	30.00%	20.00%	15.00%	7.00%
36	30.00%	20.00%	15.00%	6.75%
37	30.00%	20.00%	15.00%	6.50%
38	30.00%	20.00%	15.00%	6.25%
39	30.00%	20.00%	15.00%	6.00%
40	30.00%	20.00%	15.00%	6.00%
41	30.00%	20.00%	15.00%	6.00%
42	30.00%	20.00%	15.00%	6.00%
43	30.00%	20.00%	15.00%	6.00%
44	30.00%	20.00%	15.00%	6.00%

Table 5—Page 2 of 2

Withdrawal Rates—RSB Plan

	Years of Service			
Age	**0**	**1**	**2**	**3+**
45	30.00%	20.00%	15.00%	5.50%
46	30.00%	20.00%	15.00%	5.00%
47	30.00%	20.00%	15.00%	4.50%
48	30.00%	20.00%	15.00%	4.00%
49	30.00%	20.00%	15.00%	4.00%
50	30.00%	20.00%	15.00%	4.00%
51	30.00%	20.00%	15.00%	4.00%
52	30.00%	20.00%	15.00%	4.00%
53	30.00%	20.00%	15.00%	4.00%
54	30.00%	20.00%	15.00%	4.00%
55	30.00%	20.00%	15.00%	4.00%
56	30.00%	20.00%	15.00%	4.00%
57	30.00%	20.00%	15.00%	4.00%
58	30.00%	20.00%	15.00%	4.00%
59	30.00%	20.00%	15.00%	4.00%
60+	30.00%	20.00%	15.00%	4.00%

Table 6

Withdrawal Rates—Cash Balance Hourly Without Retiree Medical Coverage

Age	Rate	Age	Rate
15	25.00%	45	17.00%
16	25.00%	46	16.50%
17	25.00%	47	16.00%
18	25.00%	48	15.50%
19	25.00%	49	15.00%
20	25.00%	50	14.00%
21	25.00%	51	13.00%
22	25.00%	52	12.00%
23	25.00%	53	11.00%
24	25.00%	54	10.00%
25	24.00%	55	9.00%
26	23.00%	56	8.00%
27	22.00%	57	7.00%
28	21.00%	58	6.00%
29	20.00%	59	5.00%
30	19.50%	60+	4.00%
31	19.00%		
32	18.50%		
33	18.00%		
34	17.50%		
35	17.50%		
36	17.50%		
37	17.50%		
38	17.50%		
39	17.50%		
40	17.50%		
41	17.50%		
42	17.50%		
43	17.50%		
44	17.50%		

Table 7

Withdrawal Rates—Cash Balance Hourly With Retiree Medical Coverage

Age	Rate	Age	Rate
15	25.00%	45	3.50%
16	25.00%	46	3.40%
17	25.00%	47	3.30%
18	25.00%	48	3.20%
19	25.00%	49	3.10%
20	25.00%	50	3.00%
21	25.00%	51	2.90%
22	25.00%	52	2.80%
23	25.00%	53	2.70%
24	25.00%	54	2.60%
25	22.00%	55	2.50%
26	19.00%	56	2.50%
27	16.00%	57	2.50%
28	13.00%	58	2.50%
29	10.00%	59	2.50%
30	7.00%	60+	2.50%
31	7.00%		
32	7.00%		
33	7.00%		
34	7.00%		
35	7.00%		
36	6.50%		
37	6.00%		
38	5.50%		
39	5.00%		
40	4.50%		
41	4.30%		
42	4.10%		
43	3.90%		
44	3.70%		

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the cash balance interest crediting rate assumption from 0.29% in 2021 (increasing 135 basis points over 30 years, linearly) to 0.91% in 2022 (increasing 105 basis points over 30 years, linearly).
- A change in the withdrawal rates to better reflect anticipated future experience as the result of an assumption study.
- A change in the retirement rates to better reflect anticipated future experience as the result of an assumption study.

These changes were made to better reflect the anticipated plan experience. The funding assumption changes did not reduce the funding shortfall more than the thresholds stated in the Internal Revenue Code Section 430(h)(5), so approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 15—Reconciliation of Differences Between Valuation Results and Amounts Used to Calculate AFTAP

The AFTAP for the Plan was originally issued September 30, 2022. The AFTAP was revised and reissued February 9, 2023 due to a change in the audited asset value for purposes of the Value of Plan Assets. The inputs used in each certification are outlined below:

	9/30/2022 Certification	2/9/2023 Certification
Funding Target	$ 647,614,830	$ 647,614,830
Value of Plan Assets	$ 802,935,900	$ 801,948,301
Applicable Funding Standard Carryover Balance	$ 0	$ 0
Applicable Prefunding Balance	$ 0	$ 0
Certified AFTAP	123.98%	123.83%

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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.

Salaried

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	5.00%	1.0000	2.78
56.5	5.00%	0.9500	2.68
57.5	5.00%	0.9025	2.59
58.5	5.00%	0.8574	2.51
59.5	5.00%	0.8145	2.42
60.5	10.00%	0.7738	4.68
61.5	10.00%	0.6964	4.28
62.5	20.00%	0.6268	7.83
63.5	15.00%	0.5014	4.78
64.5	15.00%	0.4262	4.12
65.5	20.00%	0.3623	4.75
66.5	25.00%	0.2898	4.82
67.5	30.00%	0.2174	4.40
68.5	30.00%	0.1522	3.13
69.5	30.00%	0.1065	2.22
70	100.00%	0.0746	5.22
	Weighted Average		63.21

Primary

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	5.00%	0.9400	2.66
57.5	7.00%	0.8930	3.59
58.5	7.00%	0.8305	3.40
59.5	7.00%	0.7724	3.22
60.5	15.00%	0.7183	6.52
61.5	15.00%	0.6105	5.63
62.5	30.00%	0.5190	9.73
63.5	30.00%	0.3633	6.92
64.5	20.00%	0.2543	3.28
65.5	25.00%	0.2034	3.33
66.5	40.00%	0.1526	4.06
67.5	30.00%	0.0915	1.85
68.5	30.00%	0.0641	1.32
69.5	30.00%	0.0449	0.94
70	100.00%	0.0314	2.20
	Weighted Average		61.98

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Roofing & Asphalt

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	5.00%	1.0000	2.78
56.5	5.00%	0.9500	2.68
57.5	5.00%	0.9025	2.59
58.5	5.00%	0.8574	2.51
59.5	5.00%	0.8145	2.42
60.5	5.00%	0.7738	2.34
61.5	5.00%	0.7351	2.26
62.5	20.00%	0.6983	8.73
63.5	15.00%	0.5587	5.32
64.5	10.00%	0.4749	3.06
65.5	40.00%	0.4274	11.20
66.5	30.00%	0.2564	5.12
67.5	25.00%	0.1795	3.03
68.5	20.00%	0.1346	1.84
69.5	10.00%	0.1077	0.75
70	100.00%	0.0969	6.79
		Weighted Average	63.42

Division	Participant Count	Average Retirement Age	Weight
Salaried	1,387	63.21	44.68%
Primary	1,045	61.98	33.67%
Roofing & Asphalt	672	63.42	21.65%
	3,104		

Weighted Average Retirement Age 62.84

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	16,440,619	12,361,833	33,431,114	62,233,567
2023	15,082,645	7,520,036	32,664,623	55,267,304
2024	13,985,968	7,045,619	31,908,504	52,940,091
2025	13,754,185	6,657,613	31,121,864	51,533,662
2026	13,468,234	6,905,959	30,253,367	50,627,560
2027	12,812,311	6,517,080	29,396,202	48,725,593
2028	12,792,430	6,427,474	28,520,325	47,740,230
2029	12,514,310	6,288,113	27,616,161	46,418,584
2030	12,350,621	6,270,540	26,688,414	45,309,575
2031	12,085,201	6,304,558	25,711,059	44,100,818
2032	11,970,044	6,009,815	24,710,399	42,690,257
2033	11,878,861	6,095,611	23,689,906	41,664,378
2034	11,813,356	5,929,320	22,635,807	40,378,482
2035	11,653,686	5,843,541	21,547,631	39,044,858
2036	11,496,470	5,803,449	20,425,511	37,725,430
2037	11,256,826	5,703,447	19,270,513	36,230,785
2038	11,142,552	5,585,243	18,084,994	34,812,789
2039	10,876,340	5,457,796	16,872,975	33,207,110
2040	10,713,663	5,349,729	15,640,394	31,703,786
2041	10,372,925	5,214,765	14,395,146	29,982,836
2042	10,116,541	5,116,551	13,146,985	28,380,077
2043	9,852,187	4,956,671	11,907,291	26,716,149
2044	9,498,783	4,734,797	10,688,607	24,922,187
2045	9,158,898	4,535,977	9,504,172	23,199,047
2046	8,797,541	4,308,950	8,367,376	21,473,866
2047	8,350,327	4,093,771	7,290,954	19,735,052
2048	7,938,233	3,844,527	6,286,231	18,068,991
2049	7,499,376	3,594,275	5,362,430	16,456,080
2050	7,042,029	3,347,036	4,526,081	14,915,146
2051	6,562,426	3,089,225	3,780,705	13,432,355
2052	6,115,970	2,844,708	3,126,840	12,087,518
2053	5,662,330	2,602,934	2,562,202	10,827,466
2054	5,202,778	2,368,941	2,082,057	9,653,776
2055	4,754,859	2,145,997	1,679,788	8,580,645
2056	4,325,710	1,933,904	1,347,537	7,607,150
2057	3,913,573	1,733,595	1,076,771	6,723,939
2058	3,523,508	1,548,391	858,797	5,930,697
2059	3,156,284	1,376,050	685,216	5,217,550
2060	2,813,627	1,217,640	548,233	4,579,500
2061	2,496,339	1,071,561	440,878	4,008,779
2062	2,204,413	938,352	357,134	3,499,898
2063	1,937,473	817,549	291,959	3,046,981
2064	1,694,769	708,548	241,221	2,644,538
2065	1,475,262	610,647	201,608	2,287,517

Schedule SB Attachment (Form 5500)—2022 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2066	1,277,700	523,113	170,516	1,971,328
2067	1,100,702	445,206	145,918	1,691,827
2068	942,850	376,213	126,264	1,445,327
2069	802,737	315,465	110,373	1,228,576
2070	679,005	262,323	97,356	1,038,683
2071	570,352	216,165	86,544	873,061

APPENDIX B

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

(Form 5500, Schedule H, Line 4i)

For the Year Ended December 31, 2022

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C256677AD7	$ GEN CORP NEW 4.15% DUE 11-01-2025				
		Acquisitions	138,000.00	-138,729.00	
		Dispositions	-138,000.00		134,744.58
C72341T103	#REORG/PING CASH MERGER PING 10-18-2022				
		Acquisitions	2,662.00	-64,001.57	
		Dispositions	-2,662.00		75,343.72
S2002305	ABBOTT LAB COM				
		Acquisitions	2,008.00	-233,067.25	
		Dispositions	-3,098.00		366,221.69
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	540,000.00	-486,789.00	
		Dispositions	-585,000.00		515,326.40
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	110,000.00	-106,013.20	
		Dispositions	-110,000.00		98,337.55
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	180,000.00	-181,835.30	
		Dispositions	-45,000.00		51,319.35
C000957100	ABM INDS INC COM				
		Acquisitions	181.00	-8,046.02	
		Dispositions	-518.00		22,258.28
C00507VAQ2	ACTIVISION 2.5% DUE 09-15-2050				
		Acquisitions	1,795,000.00	-1,277,771.90	
		Dispositions	-1,075,000.00		794,088.75
S2008154	ADOBE SYS INC COM				
		Acquisitions	873.00	-323,915.11	
		Dispositions	-388.00		150,981.34
C92932M101	ADR WNS HLDGS LTD SPONSORED ADR				
		Acquisitions	56.00	-4,286.94	
		Dispositions	-620.00		51,925.79
C00101JAH9	ADT CORP 4.125 DUE 06-15-2023				
		Acquisitions	315,000.00	-315,749.85	
		Dispositions	-315,000.00		311,270.40
S2007849	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	3,658.00	-314,280.38	
		Dispositions	-921.00		70,414.20
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				
		Acquisitions	75,000.00	-73,646.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-75,000.00		50,968.50
C00774CAB3	AECOM 5.125% DUE 03-15-2027				
		Acquisitions	32,000.00	-30,400.00	
		Dispositions	-127,000.00		127,800.62
SBPCMJD4	AEP TEX INC 5.25% DUE 05-15-2052				
		Acquisitions	125,000.00	-124,795.00	
		Dispositions	-40,000.00		38,702.00
C00115AAP4	AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052				
		Acquisitions	535,000.00	-531,592.05	
		Dispositions	-535,000.00		529,345.05
SBPQCM64	AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052				
		Acquisitions	220,000.00	-213,287.95	
		Dispositions	-85,000.00		82,239.65
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051				
		Acquisitions	40,000.00	-27,955.60	
		Dispositions	-40,000.00		28,690.00
C00774MAY1	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033				
		Acquisitions	270,000.00	-204,970.20	
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033				
		Acquisitions	65,000.00	-50,727.30	
		Dispositions	-180,000.00		174,027.00
SBGYTGT5	AFLAC INC 4.75% DUE 01-15-2049				
		Acquisitions	45,000.00	-43,246.80	
		Dispositions	-45,000.00		44,883.90
C00847X104	AGIOS PHARMACEUTICALS INC COM				
		Acquisitions	468.00	-13,714.81	
		Dispositions	-412.00		11,478.53
S2507457	AKAMAI TECHNOLOGIES INC COM STK				
		Acquisitions	234.00	-24,017.48	
		Dispositions	-1,967.00		194,243.04
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	75,000.00	-65,145.75	
		Dispositions	-225,000.00		160,253.05
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	1,535,000.00	-1,417,175.70	
		Dispositions	-650,000.00		490,067.00
SBMXWZP6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	340,000.00	-331,239.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLH23R3	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041				
		Acquisitions	100,000.00	-66,011.00	
		Dispositions	-105,000.00		74,291.70
SBMYX9K1	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO				
		Acquisitions	135,000.00	-99,883.30	
		Dispositions	-120,000.00		89,774.05
SBM8RDJ6	ALLEGHANY CORP DEL 3.625% DUE 05-15-2030				
		Acquisitions	105,000.00	-105,580.65	
		Dispositions	-105,000.00		100,525.95
C01748X102	ALLEGIANT TRAVEL CO COM				
		Acquisitions	49.00	-4,858.49	
		Dispositions	-138.00		18,378.56
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	596.00	-173,185.01	
		Dispositions	-1,648.00		526,358.08
		Free Receipt	5,624.00		
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	603.00	-130,956.14	
		Dispositions	-1,626.00		422,525.10
		Free Receipt	5,643.00		
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040				
		Acquisitions	65,000.00	-49,037.30	
		Dispositions	-195,000.00		146,368.50
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	40,000.00	-28,467.10	
		Dispositions	-310,000.00		229,595.00
SBKPSXV0	ALTRIA GROUP INC 2.45% DUE 02-04-2032				
		Acquisitions	310,000.00	-232,490.70	
		Dispositions	-45,000.00		40,207.50
C02209SAM5	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Dispositions	-1,120,000.00		826,351.70
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Acquisitions	30,000.00	-27,858.90	
		Dispositions	-40,000.00		33,320.80
S2000019	AMAZON COM INC COM				
		Acquisitions	643.00	-295,332.91	
		Dispositions	-1,664.00		337,000.03
		Free Receipt	10,203.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	200,000.00	-216,478.00	
		Dispositions	-1,440,000.00		1,540,005.30
SBN45045	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	225,000.00	-210,639.00	
		Dispositions	-110,000.00		100,581.40
C023135CK0	AMAZON COM INC NT 4.1% 04-13-2062				
		Acquisitions	575,000.00	-572,309.00	
		Dispositions	-575,000.00		570,745.00
SBLPP192	AMAZON COM INC NT 4.1% 04-13-2062				
		Acquisitions	165,000.00	-152,246.60	
		Dispositions	-165,000.00		153,010.10
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	50,000.00	-37,829.50	
		Dispositions	-610,000.00		473,921.00
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	45,000.00	-32,536.80	
		Dispositions	-150,000.00		106,748.10
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	65,000.00	-56,176.25	
		Dispositions	-40,000.00		34,699.60
C023135CJ3	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	575,000.00	-572,596.50	
		Dispositions	-575,000.00		574,695.24
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	150,000.00	-140,530.35	
		Dispositions	-75,000.00		63,270.75
C00164VAD5	AMC NETWORKS INC 5% DUE 04-01-2024				
		Acquisitions	155,000.00	-155,193.75	
		Dispositions	-155,000.00		151,512.50
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040				
		Acquisitions	100,000.00	-120,106.85	
		Dispositions	-85,000.00		101,362.50
C02361E108	AMERESCO INC				
		Acquisitions	125.00	-7,092.38	
		Dispositions	-356.00		19,538.35
C024013104	AMERICAN ASSETS TR INC COM				
		Acquisitions	140.00	-4,059.06	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,497.00		69,633.80
C02553E106	AMERICAN EAGLE OUTFITTERS INC NEW COM				
		Acquisitions	108.00	-1,358.53	
		Dispositions	-7,329.00		90,931.07
C025676206	AMERICAN EQUITY INVT LIFE HLDG CO COM				
		Acquisitions	142.00	-5,468.52	
		Dispositions	-1,963.00		75,508.95
C025816CX5	AMERICAN EXPRESS CO SUB NT FIXED/FLTG 4.989% 05-26-2033				
		Acquisitions	845,000.00	-845,000.00	
		Dispositions	-845,000.00		850,551.65
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	215,000.00	-211,856.45	
		Dispositions	-55,000.00		62,934.30
SB7FBFL2	AMERICAN TOWER CORP				
		Acquisitions	1,168.00	-265,328.70	
		Dispositions	-210.00		48,926.87
SBPGBNV3	AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032				
		Acquisitions	100,000.00	-99,491.00	
		Dispositions	-100,000.00		91,964.00
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				
		Acquisitions	170,000.00	-160,776.95	
		Dispositions	-170,000.00		156,548.70
C026874DA2	AMERN INTL GROUP 4.5% DUE 07-16-2044				
		Acquisitions	950,000.00	-1,013,355.50	
		Dispositions	-2,040,000.00		2,229,912.60
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044				
		Acquisitions	170,000.00	-159,034.15	
		Dispositions	-110,000.00		117,661.00
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Acquisitions	95,000.00	-90,341.50	
		Dispositions	-170,000.00		161,322.25
C03027XAJ9	AMERN TOWER CORP 4.4% DUE 02-15-2026				
		Acquisitions	76,000.00	-75,781.98	
		Dispositions	-76,000.00		73,707.08
C03027XAD2	AMERN TOWER CORP 5% DUE 02-15-2024				
		Acquisitions	373,000.00	-376,156.75	
		Dispositions	-373,000.00		371,135.00
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-185,447.20	
		Dispositions	-200,000.00		178,187.20
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	135,000.00	-95,148.50	
		Dispositions	-420,000.00		336,881.10
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	60,000.00	-35,414.40	
		Dispositions	-58,000.00		39,109.40
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	135,000.00	-131,314.90	
		Dispositions	-110,000.00		112,568.60
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	40,000.00	-39,278.00	
		Dispositions	-40,000.00		38,874.40
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	460,000.00	-440,780.20	
		Dispositions	-335,000.00		312,481.75
C03152W109	AMICUS THERAPEUTICS INC COM				
		Acquisitions	721.00	-8,089.88	
		Dispositions	-2,304.00		21,899.19
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG				
		Acquisitions	45,000.00	-47,252.25	
		Dispositions	-105,000.00		97,508.60
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	115,000.00	-145,627.95	
		Dispositions	-115,000.00		137,840.50
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	150,000.00	-156,262.35	
		Dispositions	-150,000.00		130,395.00
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	40,000.00	-56,239.20	
		Dispositions	-40,000.00		45,640.80
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	310,000.00	-300,185.20	
		Dispositions	-430,000.00		431,121.15
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	980,000.00	-939,288.30	
		Dispositions	-730,000.00		720,843.45

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	235,000.00	-230,744.55	
		Dispositions	-395,000.00		371,243.20
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	75,000.00	-76,126.20	
		Dispositions	-40,000.00		44,126.00
C036752AU7	ANTHEM INC 4.55% 05-15-2052				
		Acquisitions	845,000.00	-840,453.90	
		Dispositions	-845,000.00		798,896.80
SBP4C341	ANTHEM INC 4.55% 05-15-2052				
		Acquisitions	65,000.00	-64,650.30	
		Dispositions	-65,000.00		61,037.60
C75606DAQ4	ANYWHERE REAL ESTATE GROUP LLC / SR NT 144A 5.25% 04-15-2030				
		Acquisitions	448,000.00	-448,000.00	
		Dispositions	-448,000.00		445,760.00
SBN4FWF0	AON CORP FIXED 2.9% DUE 08-23-2051				
		Acquisitions	175,000.00	-137,691.85	
		Dispositions	-190,000.00		142,232.90
SBP8KPC3	AON CORP 2.6% 12-02-2031				
		Acquisitions	35,000.00	-32,130.00	
		Dispositions	-170,000.00		155,491.10
SBLP1HW5	AON PLC				
		Acquisitions	543.00	-150,827.38	
		Dispositions	-91.00		24,905.47
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045				
		Acquisitions	70,000.00	-67,170.60	
		Dispositions	-70,000.00		60,799.40
C03753U106	APELLIS PHARMACEUTICALS INC COM				
		Acquisitions	149.00	-8,051.98	
		Dispositions	-463.00		22,446.83
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049				
		Acquisitions	175,000.00	-173,552.40	
		Dispositions	-65,000.00		58,907.55
SB2425R7	APPALACHIAN PWR CO 6.7% DUE 08-15-2037				
		Acquisitions	95,000.00	-108,939.35	
		Dispositions	-30,000.00		35,208.60
S2046251	APPLE INC COM STK				
		Acquisitions	1,233.00	-185,767.97	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,658.00		715,529.04
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049				
		Acquisitions	160,000.00	-126,203.60	
		Dispositions	-80,000.00		64,700.80
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050				
		Acquisitions	90,000.00	-66,143.70	
		Dispositions	-370,000.00		261,194.15
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	30,000.00	-23,228.70	
		Dispositions	-335,000.00		254,620.85
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	115,000.00	-86,645.00	
		Dispositions	-115,000.00		79,302.85
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	65,000.00	-55,885.05	
		Dispositions	-65,000.00		48,645.35
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061				
		Acquisitions	10,000.00	-7,518.30	
		Dispositions	-55,000.00		32,167.30
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	80,000.00	-60,394.05	
		Dispositions	-270,000.00		212,841.30
SBP4W062	APPLE INC 3.35% DUE 08-08-2032				
		Acquisitions	50,000.00	-49,206.00	
		Dispositions	-50,000.00		49,190.50
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	150,000.00	-129,616.50	
		Dispositions	-150,000.00		130,346.40
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	165,000.00	-163,131.30	
		Dispositions	-165,000.00		139,902.70
C037833ER7	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	500,000.00	-498,240.00	
		Dispositions	-500,000.00		403,611.70
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	495,000.00	-475,623.00	
		Dispositions	-70,000.00		53,935.70
C037833BH2	APPLE INC 4.375% DUE 05-13-2045				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,415,000.00		2,764,107.20
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	85,000.00	-88,151.80	
		Dispositions	-85,000.00		77,194.45
C037833BX7	APPLE INC 4.65% DUE 02-23-2046				
		Acquisitions	110,000.00	-112,342.30	
		Dispositions	-70,000.00		70,145.60
C03820C105	APPLIED INDL TECHNOLOGIES INC COM				
		Acquisitions	104.00	-11,329.29	
		Dispositions	-301.00		31,427.52
SBNQSGM2	ARCHER DANIELS FIXED 2.9% DUE 03-01-2032				
		Acquisitions	65,000.00	-66,304.55	
		Dispositions	-65,000.00		59,456.15
SBH31WX5	ARCHER-DANIELS 4.5% DUE 03-15-2049				
		Acquisitions	30,000.00	-39,074.40	
		Dispositions	-30,000.00		28,645.80
C04208T108	ARMADA HOFFLER PPTYS INC REIT				
		Acquisitions	364.00	-4,616.43	
		Dispositions	-1,042.00		13,671.66
C228903100	ARTIVION INC COM USD0.01				
		Acquisitions	537.00	-8,377.83	
		Dispositions	-823.00		12,138.07
C00191U102	ASGN INCORPORATED COMN STK USD0.01				
		Acquisitions	125.00	-11,508.38	
		Dispositions	-355.00		36,338.65
C04621XAN8	ASSURANT INC 2.65% 01-15-2032				
		Acquisitions	835,000.00	-717,578.75	
		Dispositions	-1,430,000.00		1,068,810.60
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048				
		Acquisitions	30,000.00	-28,843.50	
		Dispositions	-80,000.00		89,252.70
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Acquisitions	5,000.00	-5,783.55	
		Dispositions	-275,000.00		341,742.20
SBG6F4D1	AT&T INC FIXED 4.3% 02-15-2030				
		Acquisitions	200,000.00	-204,520.10	
		Dispositions	-200,000.00		195,721.50
C00206RKF8	AT&T INC 3.5% DUE 02-01-2061				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,000.00	-32,349.10	
		Dispositions	-105,000.00		92,256.00
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	355,000.00	-264,834.75	
		Dispositions	-395,000.00		297,166.25
SBNTFQF3	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	650,000.00	-459,437.50	
		Dispositions	-535,000.00		378,570.85
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	280,000.00	-225,519.40	
		Dispositions	-590,000.00		471,912.90
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	100,000.00	-79,375.20	
		Dispositions	-75,000.00		58,098.00
SBNYDH60	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	245,000.00	-197,665.50	
		Dispositions	-85,000.00		67,161.55
SBNYDPS8	AT&T INC 3.8% 12-01-2057				
		Acquisitions	940,000.00	-684,426.60	
		Dispositions	-65,000.00		54,852.45
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060				
		Acquisitions	125,000.00	-106,392.65	
		Dispositions	-125,000.00		101,591.10
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	50,000.00	-43,283.00	
		Dispositions	-110,000.00		95,203.90
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047				
		Acquisitions	30,000.00	-29,498.10	
		Dispositions	-30,000.00		33,021.90
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047				
		Acquisitions	50,000.00	-64,298.00	
		Dispositions	-50,000.00		56,461.50
SBD8P267	AT&T INC 6.35% DUE 03-15-2040				
		Acquisitions	25,000.00	-32,062.50	
		Dispositions	-25,000.00		29,026.50
SBMV7VS8	ATHENE HLDG LTD 3.45% 05-15-2052				
		Acquisitions	45,000.00	-41,661.45	
		Dispositions	-65,000.00		46,304.05

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00215F107	ATN INTL INC COM				
		Acquisitions	71.00	-3,266.15	
		Dispositions	-205.00		7,363.84
C04963C209	ATRICURE INC COM STK				
		Acquisitions	507.00	-20,166.13	
		Dispositions	-392.00		20,043.66
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO				
		Acquisitions	165,000.00	-159,669.20	
		Dispositions	-95,000.00		88,004.20
C114340102	AZENTA INC COM USD0.01				
		Acquisitions	260.00	-17,484.10	
		Dispositions	-308.00		22,505.94
C05508RAE6	B & G FOODS INC 5.25% DUE 04-01-2025				
		Acquisitions	150,000.00	-150,719.30	
		Dispositions	-150,000.00		146,250.00
C05526DBV6	B A T CAP CORP NT 5.65% 03-16-2052				
		Acquisitions	165,000.00	-159,229.95	
		Dispositions	-165,000.00		156,787.95
C05526DBF1	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	200,000.00	-165,896.00	
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	90,000.00	-73,610.30	
		Dispositions	-90,000.00		68,513.40
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050				
		Acquisitions	40,000.00	-32,597.60	
		Dispositions	-40,000.00		33,812.80
C057665200	BALCHEM CORP COM				
		Acquisitions	24.00	-3,190.05	
		Dispositions	-68.00		9,238.46
C058498AS5	BALL CORP SR 4 DUE 11-15-2023 USD1000				
		Acquisitions	429,000.00	-429,655.00	
		Dispositions	-429,000.00		421,024.89
C058498AT3	BALL CORP 5.25% DUE 07-01-2025				
		Acquisitions	323,000.00	-326,602.10	
		Dispositions	-323,000.00		316,181.47
C059165EP1	BALT GAS & ELEC CO 4.55% DUE 06-01-2052				
		Acquisitions	1,650,000.00	-1,647,063.00	
		Dispositions	-130,000.00		131,320.80

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052				
		Acquisitions	35,000.00	-34,937.70	
		Dispositions	-35,000.00		28,942.55
C05988J103	BANDWIDTH INC CL A CL A				
		Acquisitions	374.00	-21,435.14	
		Dispositions	-656.00		13,997.28
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048				
		Acquisitions	35,000.00	-34,152.30	
		Dispositions	-35,000.00		33,977.65
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033				
		Acquisitions	765,000.00	-744,209.65	
		Dispositions	-765,000.00		736,667.90
SBNTG8M7	BANK AMER CORP 2.572% DUE 10-20-2032 BEO				
		Acquisitions	100,000.00	-84,586.00	
		Dispositions	-100,000.00		75,029.50
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	255,000.00	-207,374.45	
		Dispositions	-215,000.00		176,934.25
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	35,000.00	-31,546.90	
		Dispositions	-35,000.00		29,415.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051				
		Acquisitions	850,000.00	-807,908.85	
		Dispositions	-560,000.00		514,039.75
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG				
		Acquisitions	55,000.00	-46,146.65	
		Dispositions	-55,000.00		48,906.55
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050				
		Acquisitions	240,000.00	-250,755.75	
		Dispositions	-240,000.00		224,357.25
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO				
		Acquisitions	1,005,000.00	-1,005,000.00	
		Dispositions	-1,005,000.00		1,010,185.80
SBPNYGN8	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO				
		Acquisitions	1,500,000.00	-1,505,050.80	
		Dispositions	-1,240,000.00		1,202,850.90
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044				
		Acquisitions	75,000.00	-87,791.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-75,000.00		82,115.10
S2295677	BANK OF AMERICA CORP				
		Acquisitions	1,706.00	-77,986.65	
		Dispositions	-10,614.00		383,747.42
C06051GKA6	BANK OF AMERICA CORP 2.299% 07-21-2032				
		Acquisitions	110,000.00	-89,746.80	
		Dispositions	-110,000.00		81,301.00
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	920,000.00	-698,945.40	
		Dispositions	-640,000.00		468,963.80
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042				
		Acquisitions	210,000.00	-180,997.85	
		Dispositions	-410,000.00		311,515.00
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	130,000.00	-147,519.65	
		Dispositions	-130,000.00		125,183.20
C067806109	BARNES GROUP INC COM				
		Acquisitions	67.00	-2,226.49	
		Dispositions	-228.00		9,696.61
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043				
		Acquisitions	30,000.00	-40,234.20	
		Dispositions	-65,000.00		60,187.40
S2085102	BAXTER INTL INC COM				
		Acquisitions	1,316.00	-95,214.85	
		Dispositions	-4,910.00		317,482.02
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052				
		Acquisitions	65,000.00	-57,608.20	
		Dispositions	-65,000.00		49,811.45
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	70,000.00	-41,068.30	
		Dispositions	-195,000.00		155,265.70
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Acquisitions	125,000.00	-89,394.60	
		Dispositions	-458,000.00		371,802.43
C084664DB4	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	540,000.00	-518,237.50	
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	285,000.00	-249,790.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-120,000.00		120,189.60
S2073390	BERKSHIRE HATHAWAY INC-CL B				
		Acquisitions	125.00	-33,525.58	
		Dispositions	-880.00		273,830.67
SB630666	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042				
		Acquisitions	65,000.00	-72,817.55	
		Dispositions	-65,000.00		63,155.95
S2437071	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	893.00	-74,618.72	
		Dispositions	-1,564.00		120,925.74
SBM9WJ81	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033				
		Acquisitions	125,000.00	-124,052.00	
		Dispositions	-80,000.00		84,346.40
C092113109	BLACK HILLS CORP COM				
		Acquisitions	94.00	-6,770.33	
		Dispositions	-271.00		17,954.08
C09239B109	BLACKLINE INC COM				
		Acquisitions	509.00	-41,423.41	
		Dispositions	-176.00		11,190.74
S2494504	BLACKROCK INC COM STK				
		Acquisitions	136.00	-86,899.82	
		Dispositions	-252.00		183,129.30
C09627Y109	BLUEPRINT MEDICINES CORP COM				
		Acquisitions	130.00	-7,574.21	
		Dispositions	-375.00		22,481.12
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	50,000.00	-42,603.50	
		Dispositions	-50,000.00		31,083.00
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	35,000.00	-36,963.35	
		Dispositions	-35,000.00		36,354.15
C097023CQ6	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	435,000.00	-384,203.55	
		Dispositions	-250,000.00		189,990.00
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	50,000.00	-46,065.50	
		Dispositions	-835,000.00		846,994.00
C09739D100	BOISE CASCADE CO COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	176.00	-11,459.59	
		Dispositions	-605.00		45,632.30
C10316T104	BOX INC CL A CL A				
		Acquisitions	766.00	-18,846.79	
		Dispositions	-554.00		14,686.23
C103304BS9	BOYD GAMING CORP 8.625% DUE 06-01-2025				
		Acquisitions	80,000.00	-84,880.00	
		Dispositions	-80,000.00		83,450.40
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	305,000.00	-239,408.40	
		Dispositions	-45,000.00		37,952.10
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	135,000.00	-121,207.05	
		Dispositions	-105,000.00		90,226.50
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	40,000.00	-31,763.60	
		Dispositions	-200,000.00		189,221.20
C10373QBP4	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	1,195,000.00	-748,756.85	
		Dispositions	-2,845,000.00		2,209,141.50
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	45,000.00	-37,909.80	
		Dispositions	-85,000.00		53,249.95
C10948C107	BRIGHTVIEW HLDGS INC COM				
		Acquisitions	320.00	-3,496.00	
		Dispositions	-1,060.00		12,097.17
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	30,000.00	-28,874.40	
		Dispositions	-30,000.00		27,314.10
SBMWV9C9	BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045				
		Acquisitions	35,000.00	-45,415.30	
		Dispositions	-35,000.00		43,897.35
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040				
		Acquisitions	40,000.00	-34,058.40	
		Dispositions	-85,000.00		70,783.55
C110122DS4	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	459,000.00	-407,991.33	
		Dispositions	-459,000.00		340,738.65

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	45,000.00	-30,924.45	
		Dispositions	-75,000.00		66,432.75
SBP96177	BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032				
		Acquisitions	70,000.00	-69,745.90	
		Dispositions	-70,000.00		70,084.00
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042				
		Acquisitions	125,000.00	-115,445.00	
		Dispositions	-75,000.00		75,399.75
C110122DW5	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	275,000.00	-273,809.25	
		Dispositions	-275,000.00		279,419.25
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	155,000.00	-154,718.75	
		Dispositions	-155,000.00		156,323.10
C110122DX3	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	515,000.00	-515,356.20	
		Dispositions	-515,000.00		461,398.80
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	320,000.00	-307,217.40	
		Dispositions	-195,000.00		168,302.85
C115236AC5	BROWN & BROWN INC 2.375% DUE 03-15-2031				
		Acquisitions	34,000.00	-27,149.68	
		Dispositions	-34,000.00		27,484.58
C115236AA9	BROWN & BROWN INC 4.2% DUE 09-15-2024				
		Acquisitions	176,000.00	-176,114.40	
		Dispositions	-176,000.00		171,489.12
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051				
		Acquisitions	40,000.00	-39,370.00	
		Dispositions	-40,000.00		31,162.00
SBYP8NL8	BURL NORTHN SANTA 3.9% DUE 08-01-2046				
		Acquisitions	135,000.00	-143,769.85	
		Dispositions	-90,000.00		86,560.20
SBYXD4B2	BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD				
		Acquisitions	30,000.00	-35,435.70	
		Dispositions	-30,000.00		25,528.50
C12189LAP6	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043				
		Acquisitions	30,000.00	-38,038.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-230,000.00		213,681.50
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052				
		Acquisitions	30,000.00	-28,427.70	
		Dispositions	-180,000.00		158,515.45
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051				
		Acquisitions	125,000.00	-123,009.30	
		Dispositions	-245,000.00		247,918.15
SBN7L4K4	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO				
		Acquisitions	55,000.00	-54,695.85	
		Dispositions	-55,000.00		55,411.95
C13063A7D0	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				
		Dispositions	-475,000.00		721,036.00
SB54BZ20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				
		Acquisitions	35,000.00	-44,988.65	
		Dispositions	-225,000.00		277,526.25
C13063A5G5	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Acquisitions	960,000.00	-1,262,936.70	
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Dispositions	-25,000.00		40,957.00
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG				
		Acquisitions	55,000.00	-40,559.75	
		Dispositions	-190,000.00		144,489.10
S2125202	CANADIAN NAT RES LTD COM CANADIAN NATURAL RESOURCE COM STK				
		Acquisitions	618.00	-35,090.22	
		Dispositions	-2,622.00		135,675.28
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO				
		Acquisitions	250,000.00	-248,967.50	
		Dispositions	-250,000.00		249,210.00
C13645RBH6	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	580,000.00	-566,538.20	
		Dispositions	-850,000.00		653,575.70
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	220,000.00	-160,740.85	
		Dispositions	-210,000.00		199,789.60
C14040HCT0	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Acquisitions	1,805,000.00	-1,813,057.10	
		Dispositions	-650,000.00		651,703.00
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	360,000.00	-360,000.00	
		Dispositions	-65,000.00		62,639.85
SBK4N0D7	CARRIER GLOBAL CORPORATION COM USD0.01 WI				
		Acquisitions	674.00	-31,331.25	
		Dispositions	-3,640.00		159,129.61
C147448104	CASELLA WASTE SYS INC CL A COM STK				
		Acquisitions	427.00	-31,994.50	
		Dispositions	-281.00		21,303.65
C1248EPBZ5	CCO HLDGS LLC / 4% DUE 03-01-2023				
		Acquisitions	610,000.00	-608,881.23	
		Dispositions	-610,000.00		606,762.40
SB04SDS8	CDN NAT RES LTD 5.85% DUE 02-01-2035				
		Acquisitions	50,000.00	-52,597.00	
		Dispositions	-50,000.00		48,672.50
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115				
		Acquisitions	35,000.00	-38,970.05	
		Dispositions	-35,000.00		37,966.95
C12513GBD0	CDW LLC / CDW FIN CORP 4.25% DUE 04-01-2028				
		Acquisitions	20,000.00	-18,125.00	
		Dispositions	-85,000.00		74,819.55
C12513GBE8	CDW LLC / CDW FIN 4.125% DUE 05-01-2025				
		Acquisitions	95,000.00	-93,675.00	
		Dispositions	-95,000.00		89,629.65
C12513GBA6	CDW LLC / CDW FIN 5.5% DUE 12-01-2024				
		Acquisitions	275,000.00	-276,553.75	
		Dispositions	-275,000.00		271,191.25
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	70,000.00	-92,113.00	
		Dispositions	-91,000.00		99,976.24
C15135BAR2	CENTENE CORP DEL SR NT 4.25% 12-15-2027				
		Acquisitions	112,000.00	-105,278.25	
		Dispositions	-112,000.00		106,927.50
C15189XAX6	CENTERPOINT ENERGY HOUSTON ELEC LLC 3.0%02-23-2032				
		Acquisitions	140,000.00	-139,351.80	
		Dispositions	-140,000.00		128,749.60
C15189XAY4	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO				
		Acquisitions	140,000.00	-138,175.80	
		Dispositions	-140,000.00		128,140.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLNKQ72	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO				
		Acquisitions	105,000.00	-103,852.70	
SBKPT368	CENTERPOINT ENERGY 3.7% DUE 09-01-2049				
		Acquisitions	20,000.00	-16,310.60	
		Dispositions	-20,000.00		15,430.60
C156504AL6	CENTURY CMNTYS INC FIXED 6.75% 06-01-2027				
		Acquisitions	80,000.00	-83,000.00	
		Dispositions	-80,000.00		80,800.00
C1AP999X31	CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITED - CLASS F ELIGIBLE				
		Dispositions	-1,458.77		3,000,000.00
		Free Receipt	11,685.82	14,162,530.22	
SBPW8BN6	CHARLES SCHWAB CORP 2.9% DUE 03-03-2032 BEO				
		Acquisitions	215,000.00	-214,518.40	
		Dispositions	-215,000.00		204,579.45
C16115Q308	CHART INDS INC COM PAR $0.01 COM PAR $0.01				
		Acquisitions	184.00	-33,700.24	
		Dispositions	-16.00		3,233.36
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	160,000.00	-112,777.80	
		Dispositions	-225,000.00		186,931.10
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	65,000.00	-63,657.60	
		Dispositions	-65,000.00		56,687.80
C161175BK9	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO				
		Acquisitions	43,000.00	-40,535.24	
		Dispositions	-43,000.00		40,839.68
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	130,000.00	-114,554.25	
		Dispositions	-105,000.00		96,744.90
C161175AY0	CHARTER 4.908% DUE 07-23-2025				
		Acquisitions	145,000.00	-147,060.32	
		Dispositions	-145,000.00		142,674.19
C16411RAK5	CHENIERE ENERGY 4.625% DUE 10-15-2028				
		Acquisitions	35,000.00	-32,200.00	
		Dispositions	-35,000.00		33,329.10
C165167735	CHESAPEAKE ENERGY CORP COM NEW 01/2021				
		Acquisitions	1,461.00	-101,709.14	
		Dispositions	-1,461.00		127,830.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0X7DZ3	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	87.00	-125,530.00	
		Dispositions	-87.00		120,694.78
C171604101	CHUYS HOLDINGS INC COM USD0.01				
		Acquisitions	45.00	-941.50	
		Dispositions	-309.00		9,167.06
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	60,000.00	-58,638.00	
		Dispositions	-75,000.00		72,992.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	115,000.00	-107,363.15	
		Dispositions	-325,000.00		321,315.50
C125523CJ7	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040				
		Dispositions	-785,000.00		627,890.10
SBL6BBD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040				
		Acquisitions	40,000.00	-29,421.20	
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	175,000.00	-138,699.80	
		Dispositions	-280,000.00		220,361.60
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG				
		Acquisitions	485,000.00	-547,116.40	
		Dispositions	-45,000.00		54,530.55
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039				
		Acquisitions	120,000.00	-107,674.80	
		Dispositions	-120,000.00		106,595.60
C17327CAQ6	CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033				
		Acquisitions	360,000.00	-351,928.35	
		Dispositions	-360,000.00		340,648.60
C172967NF4	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	1,144,000.00	-1,066,571.11	
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	385,000.00	-293,762.10	
		Dispositions	-145,000.00		110,446.50
C172967NN7	CITIGROUP INC 3.785% 03-17-2033				
		Acquisitions	780,000.00	-776,936.85	
		Dispositions	-780,000.00		715,684.10
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045				
		Acquisitions	200,000.00	-199,882.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description			Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
				Dispositions	-250,000.00		251,742.75
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046						
				Acquisitions	40,000.00	-39,456.00	
				Dispositions	-120,000.00		105,096.40
C177835105	CITY HLDG CO COM						
				Acquisitions	60.00	-5,142.59	
				Dispositions	-319.00		29,304.41
SBPX38X9	CLOROX CO 4.6% 05-01-2032						
				Acquisitions	165,000.00	-164,142.00	
				Dispositions	-165,000.00		168,986.40
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051						
				Acquisitions	165,000.00	-141,728.20	
				Dispositions	-165,000.00		131,277.35
C192108504	COEUR MNG INC COM NEW COM NEW						
				Acquisitions	107.00	-333.87	
				Dispositions	-6,138.00		25,397.64
C19247G107	COHERENT CORP COM						
				Dispositions	-139.00		4,475.69
				Free Receipt	1,584.00	62,898.19	
C197679AB9	COLUMBIA 7.5% DUE 12-15-2023						
				Acquisitions	120,000.00	-128,550.00	
				Dispositions	-120,000.00		122,462.40
C199333105	COLUMBUS MCKINNON CORP N Y COM						
				Acquisitions	174.00	-5,276.93	
				Dispositions	-501.00		18,739.56
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE	11-01-2056					
				Acquisitions	90,000.00	-63,409.65	
				Dispositions	-130,000.00		93,319.70
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE	11-01-2047					
				Acquisitions	55,000.00	-49,628.15	
				Dispositions	-145,000.00		130,994.35
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE	11-01-2049					
				Acquisitions	165,000.00	-143,249.05	
				Dispositions	-55,000.00		49,984.55
SBL6D441	COMCAST CORP NEW 2.8% DUE	01-15-2051/05-28-2020	REG				
				Acquisitions	65,000.00	-47,849.10	
				Dispositions	-60,000.00		50,350.80
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051	BEO					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	280,000.00	-195,513.25	
		Dispositions	-55,000.00		38,731.00
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	45,000.00	-37,427.85	
		Dispositions	-315,000.00		265,815.90
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035				
		Acquisitions	30,000.00	-28,983.60	
		Dispositions	-30,000.00		29,899.20
S2044545	COMCAST CORP NEW-CL A				
		Acquisitions	11,377.00	-463,556.16	
		Dispositions	-11,202.00		453,288.41
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	45,000.00	-47,186.10	
		Dispositions	-45,000.00		45,522.00
C201723AK9	COML METALS CO 4.875% DUE 05-15-2023				
		Acquisitions	200,000.00	-202,562.50	
		Dispositions	-200,000.00		199,146.00
C202795JV3	COMMONWEALTH EDISON CO 3.85% 03-15-2052				
		Acquisitions	200,000.00	-199,646.00	
		Dispositions	-200,000.00		196,088.00
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052				
		Acquisitions	70,000.00	-69,876.10	
		Dispositions	-70,000.00		63,933.45
C205887CA8	CONAGRA BRANDS INC 4.3% 05-01-2024				
		Acquisitions	175,000.00	-172,408.25	
		Dispositions	-175,000.00		171,683.75
C207410101	CONMED CORP COM				
		Acquisitions	80.00	-7,248.52	
		Dispositions	-336.00		41,333.77
C20826FAV8	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	525,000.00	-500,077.25	
		Dispositions	-275,000.00		251,242.75
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	275,000.00	-263,095.40	
		Dispositions	-150,000.00		134,167.25
SBNNW177	CONOCOPHILLIPS CO 4.025% DUE 03-15-2062				
		Acquisitions	35,000.00	-31,821.65	
		Dispositions	-35,000.00		31,887.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C209111FB4	CONS EDISON CO N Y 4.2% DUE 03-15-2042				
		Dispositions	-490,000.00		461,516.30
SB7RDY08	CONS EDISON CO N Y 4.2% DUE 03-15-2042				
		Acquisitions	60,000.00	-53,718.60	
C20848V105	CONSENSUS CLOUD SOLUTIONS INC COM USD0.001				
		Acquisitions	1,060.00	-51,616.59	
		Dispositions	-236.00		12,797.26
C21036PBE7	CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO				
		Acquisitions	34,000.00	-30,872.00	
		Dispositions	-34,000.00		31,204.18
C21036PBM9	CONSTELLATION BRANDS INC 3.6% 05-09-2024				
		Acquisitions	75,000.00	-74,597.25	
		Dispositions	-75,000.00		72,980.25
SBMV9MT2	CONSTELLATION BRANDS INC 4.75% 05-09-2032				
		Acquisitions	135,000.00	-134,511.30	
		Dispositions	-135,000.00		136,540.35
C21036PBC1	CONSTELLATION 4.65% DUE 11-15-2028				
		Acquisitions	43,000.00	-42,890.35	
		Dispositions	-43,000.00		43,120.40
C21036PAN8	CONSTELLATION 4.75% DUE 11-15-2024				
		Acquisitions	210,000.00	-213,937.50	
		Dispositions	-210,000.00		208,055.40
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG				
		Acquisitions	110,000.00	-87,578.40	
		Dispositions	-145,000.00		95,903.00
C212015AL5	CONTL RES INC 4.5 DUE 04-15-2023				
		Acquisitions	270,000.00	-271,950.00	
		Dispositions	-270,000.00		268,463.70
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	75,000.00	-90,726.60	
		Dispositions	-65,000.00		76,839.10
SBMCMBW6	COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032				
		Acquisitions	395,000.00	-394,415.40	
		Dispositions	-395,000.00		372,329.10
C21871XAJ8	COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042				
		Acquisitions	580,000.00	-578,503.60	
		Dispositions	-580,000.00		490,209.70
SBNDT5D2	COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	110,000.00	-98,747.75	
C21871XAL3	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052				
		Acquisitions	290,000.00	-289,950.70	
		Dispositions	-290,000.00		248,776.50
SBMFTCR6	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052				
		Acquisitions	700,000.00	-688,855.95	
		Dispositions	-150,000.00		124,005.70
SBK73B42	CORTEVA INC COM USD0.01 WI				
		Acquisitions	1,278.00	-78,844.19	
		Dispositions	-6,723.00		374,153.25
C226373AP3	CRESTWOOD MIDSTREAM PARTNERS/FINANC BNDS 5.75% DUE 04-01-2025				
		Acquisitions	15,000.00	-15,280.80	
		Dispositions	-105,000.00		100,012.50
C228187AB6	CROWN AMERS LLC/CROWN AMERS CAP FIXED 4.75% 02-01-2026				
		Acquisitions	95,000.00	-94,626.90	
		Dispositions	-255,000.00		252,302.50
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Acquisitions	75,000.00	-52,533.00	
		Dispositions	-40,000.00		37,801.20
SBMG11F2	CROWN CASTLE INTL 2.25% DUE 01-15-2031				
		Acquisitions	130,000.00	-117,886.60	
		Dispositions	-130,000.00		106,479.10
C22822VAG6	CROWN CASTLE INTL 3.2% DUE 09-01-2024				
		Acquisitions	75,000.00	-73,544.25	
		Dispositions	-75,000.00		72,387.00
C12661PAC3	CSL FIN PLC GTD SR NT 144A 4.25% 04-27-2032				
		Acquisitions	105,000.00	-104,627.25	
		Dispositions	-105,000.00		105,085.05
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068				
		Acquisitions	285,000.00	-294,533.85	
		Dispositions	-40,000.00		39,132.00
SBKY5RH6	CSX CORP 2.5% DUE 05-15-2051				
		Acquisitions	55,000.00	-43,535.25	
		Dispositions	-55,000.00		38,935.05
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	75,000.00	-64,042.50	
		Dispositions	-45,000.00		47,816.55
SBNDW393	CSX CORP 4.5% 11-15-2052				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-188,289.60	
		Dispositions	-200,000.00		197,803.60
S2577609	CVS HEALTH CORP COM				
		Acquisitions	1,110.00	-110,939.71	
		Dispositions	-2,215.00		206,479.27
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	125,000.00	-117,840.10	
		Dispositions	-85,000.00		93,685.30
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	335,000.00	-353,642.15	
		Dispositions	-200,000.00		185,720.55
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	1,175,000.00	-1,164,277.85	
		Dispositions	-133,000.00		134,470.98
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	685,000.00	-722,626.55	
		Dispositions	-745,000.00		771,399.45
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	460,000.00	-493,958.35	
		Dispositions	-115,000.00		107,937.25
C235825205	DANA INC COM				
		Acquisitions	379.00	-5,970.10	
		Dispositions	-1,086.00		20,565.52
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	100,000.00	-76,490.80	
		Dispositions	-140,000.00		108,394.00
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050				
		Acquisitions	45,000.00	-32,267.25	
		Dispositions	-45,000.00		28,455.30
SBF3NP38	DELL INC 6.5% DUE 04-15-2038				
		Acquisitions	90,000.00	-103,455.70	
		Dispositions	-30,000.00		28,016.10
C24703TAK2	DELL INTL L L C/EMC CORP 8.35% 07-15-2046				
		Acquisitions	755,000.00	-1,069,396.60	
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046				
		Acquisitions	75,000.00	-88,916.25	
		Dispositions	-69,000.00		99,614.38
SBYNCYY2	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	40,000.00	-46,914.40	
		Dispositions	-40,000.00		33,546.00
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	160,000.00	-175,283.70	
		Dispositions	-55,000.00		49,480.75
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039				
		Acquisitions	60,000.00	-51,317.40	
		Dispositions	-50,000.00		42,059.50
SBG0WNG4	DH EUROPE FIN II S 3.4% DUE 11-15-2049				
		Acquisitions	40,000.00	-29,574.80	
		Dispositions	-40,000.00		32,477.20
SBQT6FK5	DIAGEO CAP PLC 5.5% DUE 01-24-2033				
		Acquisitions	150,000.00	-149,205.00	
		Dispositions	-150,000.00		149,862.00
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	110,000.00	-121,193.90	
		Dispositions	-70,000.00		66,247.30
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	180,000.00	-159,423.55	
		Dispositions	-180,000.00		137,342.65
SBQWR7X2	DIAMONDBACK ENERGY INC 6.25% 03-15-2033				
		Acquisitions	160,000.00	-159,315.20	
		Dispositions	-100,000.00		99,719.80
C252784301	DIAMONDROCK HOSPITALITY CO COM STK				
		Acquisitions	2,761.00	-26,345.27	
		Dispositions	-1,684.00		15,812.33
C253393AG7	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	785,000.00	-702,204.70	
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	145,000.00	-144,652.00	
		Dispositions	-65,000.00		45,071.65
SB8K5033	DIGNITY HEALTH 4.5% DUE 11-01-2042				
		Acquisitions	40,000.00	-37,785.60	
		Dispositions	-40,000.00		36,433.20
C254709AS7	DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO				
		Acquisitions	125,000.00	-124,327.50	
		Dispositions	-125,000.00		131,632.50
SBP7LTN6	DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	90,000.00	-90,633.60	
		Dispositions	-90,000.00		94,842.90
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055				
		Acquisitions	80,000.00	-49,168.00	
		Dispositions	-35,000.00		32,370.10
C25470XAJ4	DISH DBS CORP 5.875% DUE 07-15-2022				
		Acquisitions	130,000.00	-131,625.00	
		Dispositions	-130,000.00		130,000.00
C25470XAL9	DISH DBS CORP 5% DUE 03-15-2023				
		Acquisitions	75,000.00	-76,031.25	
		Dispositions	-75,000.00		73,500.00
SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044				
		Acquisitions	35,000.00	-39,804.10	
		Dispositions	-35,000.00		33,487.65
SBJQX533	DISNEY WALT CO SR NT 4.75% 09-15-2044				
		Acquisitions	35,000.00	-35,974.05	
		Dispositions	-35,000.00		33,958.75
C254687FY7	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Dispositions	-715,000.00		617,960.20
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	75,000.00	-63,750.75	
SBJ5JG73	DOMINION ENERGY 4.6% DUE 03-15-2049				
		Acquisitions	85,000.00	-67,190.80	
		Dispositions	-50,000.00		42,734.50
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052				
		Acquisitions	235,000.00	-219,522.15	
		Dispositions	-30,000.00		26,331.00
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049				
		Acquisitions	50,000.00	-61,753.00	
		Dispositions	-50,000.00		39,573.00
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042				
		Acquisitions	60,000.00	-65,569.50	
		Dispositions	-40,000.00		32,793.60
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048				
		Acquisitions	130,000.00	-137,004.45	
		Dispositions	-130,000.00		124,924.80
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	795,000.00	-704,458.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-225,000.00		178,173.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	40,000.00	-28,092.80	
C23338VAR7	DTE ELEC CO 3.65% DUE 03-01-2052 BEO				
		Acquisitions	80,000.00	-79,508.00	
		Dispositions	-80,000.00		81,304.60
C26442CBH6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	285,000.00	-284,107.95	
		Dispositions	-285,000.00		277,692.60
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	125,000.00	-84,703.00	
		Dispositions	-174,000.00		136,578.39
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	75,000.00	-51,636.00	
		Dispositions	-275,000.00		212,601.40
SBNG9CH2	DUKE ENERGY CORP 4.5% DUE 08-15-2032				
		Acquisitions	90,000.00	-89,870.40	
		Dispositions	-90,000.00		90,092.70
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Acquisitions	40,000.00	-34,367.20	
		Dispositions	-40,000.00		35,943.60
C26441CBU8	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	1,035,000.00	-1,030,684.05	
		Dispositions	-1,035,000.00		1,031,957.10
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	465,000.00	-452,641.70	
		Dispositions	-265,000.00		243,876.20
SBYQHNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046				
		Acquisitions	35,000.00	-23,743.65	
		Dispositions	-90,000.00		75,475.80
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052				
		Acquisitions	40,000.00	-39,653.60	
		Dispositions	-40,000.00		42,068.40
C27032D304	EARTHSTONE ENERGY INC COM USD0.10 CL A				
		Acquisitions	1,346.00	-18,534.35	
		Dispositions	-845.00		11,277.71
S2293819	EBAY INC COM USD0.001				
		Acquisitions	3,924.00	-219,854.06	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-7,155.00		339,470.57
S2304227	ECOLAB INC COM STK USD1				
		Acquisitions	1,525.00	-283,888.56	
		Dispositions	-1,525.00		215,434.67
SBNYHS25	EL PASSO NATURAL GAS SR NT 144A 3.5% 02-15-2032				
		Acquisitions	105,000.00	-104,983.20	
		Dispositions	-105,000.00		93,223.20
C28470RAH5	ELDORADO RESORTS 6.25% DUE 07-01-2025				
		Acquisitions	68,000.00	-68,616.25	
		Dispositions	-618,000.00		614,093.10
SBSPHGL4	ELEVANCE HEALTH INC				
		Acquisitions	43.00	-21,939.68	
		Dispositions	-144.00		64,507.54
SBPCTRK8	ELEVANCE HEALTH INC 5.5% 10-15-2032				
		Acquisitions	195,000.00	-193,798.80	
		Dispositions	-195,000.00		194,446.20
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045				
		Acquisitions	270,000.00	-318,032.65	
		Dispositions	-70,000.00		86,742.60
C29250NBF1	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Dispositions	-595,000.00		518,813.85
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Acquisitions	165,000.00	-137,539.05	
		Dispositions	-165,000.00		123,076.80
SB02DZ90	ENCANA CORP 6.5% DUE 08-15-2034				
		Acquisitions	55,000.00	-68,490.40	
		Dispositions	-55,000.00		65,829.50
SBJQ05Y5	ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A				
		Acquisitions	2,478.00	-56,926.35	
		Dispositions	-509.00		13,656.40
C29278NAL7	ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023				
		Acquisitions	70,000.00	-70,782.60	
		Dispositions	-70,000.00		70,063.70
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045				
		Acquisitions	35,000.00	-33,036.15	
		Dispositions	-40,000.00		37,280.00
C29273VAQ3	ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO				
		Acquisitions	125,000.00	-124,863.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-125,000.00		126,501.25
SBPLKW30	ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO				
		Acquisitions	100,000.00	-99,891.00	
		Dispositions	-100,000.00		100,608.00
C29278NAM5	ENERGY TRANSFER OPER L P 5.875% DUE 01-15-2024				
		Acquisitions	215,000.00	-218,990.40	
		Dispositions	-215,000.00		215,653.60
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				
		Acquisitions	70,000.00	-61,829.60	
		Dispositions	-70,000.00		64,468.60
SBD36VT1	ENTERGY LA LLC 4.0% 03-15-2033				
		Acquisitions	70,000.00	-66,804.50	
		Dispositions	-70,000.00		60,996.60
C29364WBL1	ENTERGY LA LLC 4.75% 09-15-2052				
		Acquisitions	125,000.00	-124,321.25	
		Dispositions	-125,000.00		122,872.50
SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052				
		Acquisitions	50,000.00	-49,728.50	
C293712105	ENTERPRISE FINL SVCS CORP COM STK				
		Acquisitions	424.00	-20,510.81	
		Dispositions	-621.00		31,050.15
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	40,000.00	-30,965.60	
		Dispositions	-40,000.00		28,764.40
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	40,000.00	-33,361.20	
		Dispositions	-40,000.00		31,482.00
S2318024	EOG RESOURCES INC COM				
		Acquisitions	256.00	-31,856.30	
		Dispositions	-498.00		56,726.97
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052				
		Acquisitions	50,000.00	-42,387.50	
		Dispositions	-50,000.00		37,388.50
C296315104	ESCO TECHNOLOGIES INC				
		Acquisitions	45.00	-3,561.71	
		Dispositions	-132.00		9,760.99
CG3198U102	ESSENT GROUP LTD COM STK				
		Acquisitions	199.00	-7,857.44	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-572.00		23,991.16
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				
		Acquisitions	50,000.00	-49,564.00	
		Dispositions	-15,000.00		13,253.85
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050				
		Acquisitions	80,000.00	-67,866.00	
		Dispositions	-40,000.00		33,489.20
SBPGMMB9	EXELON CORP SR NT 144A 4.1% 03-15-2052				
		Acquisitions	145,000.00	-144,898.50	
		Dispositions	-145,000.00		129,260.30
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	41.00	-5,931.54	
		Dispositions	-699.00		96,653.69
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	75,000.00	-90,590.25	
		Dispositions	-75,000.00		74,309.25
SBK81HN6	EXXON MOBIL CORP 2.995% DUE 08-16-2039				
		Acquisitions	40,000.00	-32,312.00	
		Dispositions	-40,000.00		34,334.80
C30231GBF8	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Dispositions	-920,000.00		967,481.20
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	155,000.00	-147,381.25	
		Dispositions	-35,000.00		32,898.60
C313855108	FEDERAL SIGNAL CORP COM				
		Acquisitions	249.00	-10,205.04	
		Dispositions	-710.00		28,516.77
C31428XCE4	FEDEX CORP NT 3.25% 05-15-2041				
		Dispositions	-525,000.00		526,092.00
SBMWPYT3	FEDEX CORP NT 3.25% 05-15-2041				
		Acquisitions	40,000.00	-38,806.80	
		Dispositions	-200,000.00		196,939.40
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045				
		Acquisitions	150,000.00	-178,505.75	
		Dispositions	-125,000.00		121,017.45
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	45,000.00	-49,913.10	
		Dispositions	-105,000.00		127,075.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2769796	FIDELITY NATL INFORMATION SVCS INC COM STK				
		Acquisitions	1,976.00	-204,168.70	
		Dispositions	-3,167.00		291,384.21
C318910106	FIRST BANCORP N C COM				
		Acquisitions	149.00	-5,861.85	
		Dispositions	-426.00		18,481.05
C320209109	FIRST FINL BANCORP OHIO COM				
		Acquisitions	313.00	-7,062.75	
		Dispositions	-896.00		22,375.30
C32055Y201	FIRST INTERSTATE BANCSYS/MT				
		Acquisitions	141.00	-5,593.36	
		Dispositions	-1,431.17		58,588.98
		Free Receipt	1,716.17	65,918.09	
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049				
		Acquisitions	90,000.00	-85,374.90	
		Dispositions	-90,000.00		77,107.50
SBD6R027	FL PWR & LT CO 4.125% DUE 06-01-2048				
		Acquisitions	60,000.00	-63,331.80	
		Dispositions	-60,000.00		56,833.20
C341081GE1	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	980,000.00	-803,695.00	
		Dispositions	-2,590,000.00		1,759,435.30
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Dispositions	-210,000.00		189,914.30
SBPLF6T9	FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032				
		Acquisitions	170,000.00	-169,728.00	
		Dispositions	-170,000.00		162,965.10
C34417P100	FOCUS FINL PARTNERS INC CL A CL A				
		Acquisitions	2,513.00	-88,062.24	
		Dispositions	-215.00		6,838.99
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	280,000.00	-212,042.40	
		Dispositions	-270,000.00		216,341.70
C345397ZB2	FORD MTR CR CO LLC 4.14% DUE 02-15-2023				
		Acquisitions	80,000.00	-81,200.00	
		Dispositions	-80,000.00		80,320.00
C345397WK5	FORD MTR CR CO LLC 4.375% DUE 08-06-2023				
		Acquisitions	80,000.00	-81,500.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-80,000.00		80,360.00
C35086T109	FOUR CORNERS PPTY TR INC COM				
		Acquisitions	2,530.00	-70,991.16	
		Dispositions	-183.00		4,364.44
C35671DAZ8	FREEPORT-MCMORAN 3.875% DUE 03-15-2023				
		Acquisitions	315,000.00	-318,123.00	
		Dispositions	-315,000.00		313,691.50
C999599GH0	FUT DEC 22 CBT UL T-BONDS				
		Free Delivery	-27.00		
		Free Receipt	36.00	-4,998,102.20	
C999599GH0	FUT DEC 22 CBT UL T-BONDS				
		Free Delivery	-36.00		
		Free Receipt	27.00	-3,781,405.16	
C999599GH0	FUT DEC 22 CBT ULT TNOTE				
		Free Delivery	-14.00		
		Free Receipt	14.00	-1,675,406.32	
C999599GH0	FUT DEC 22 CBT ULT TNOTE				
		Free Delivery	-14.00		
		Free Receipt	14.00	-1,656,375.00	
C999599GH0	FUT JUN 22 CBT UL T-BONDS				
		Free Delivery	-33.00		
		Free Receipt	21.00	-3,627,957.88	
C999599GH0	FUT JUN 22 CBT UL T-BONDS				
		Free Delivery	-21.00		
		Free Receipt	33.00	-5,562,179.78	
C999599GH0	FUT MAR 22 CBT UL T-BONDS				
		Free Delivery	-8.00		
		Free Receipt	16.00	-2,934,622.37	
C999599GH0	FUT MAR 22 CBT UL T-BONDS				
		Free Delivery	-16.00		
		Free Receipt	8.00	-1,508,160.89	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-22.00		
		Free Receipt	19.00	-2,597,895.53	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-19.00		
		Free Receipt	22.00	-3,051,430.81	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-7.00		
		Free Receipt	8.00	-968,000.00	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-8.00		
		Free Receipt	7.00	-829,164.06	
C999599GH0	FUT SEP 22 CBT UL T-BONDS				
		Free Delivery	-35.00		
		Free Receipt	26.00	-4,045,812.31	
C999599GH0	FUT SEP 22 CBT UL T-BONDS				
		Free Delivery	-26.00		
		Free Receipt	35.00	-5,383,462.54	
C373334JW2	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Dispositions	-1,290,000.00		1,125,216.85
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Acquisitions	40,000.00	-33,344.80	
C36164QNA2	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	760,000.00	-753,817.50	
		Dispositions	-1,269,000.00		1,172,378.53
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	530,000.00	-580,033.70	
		Dispositions	-530,000.00		495,979.30
SBP6H979	GENERAL MOTORS FINANCIAL 3.1% 01-12-2032				
		Acquisitions	155,000.00	-154,840.35	
		Dispositions	-155,000.00		142,432.05
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	85,000.00	-94,488.10	
		Dispositions	-85,000.00		71,328.60
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	55,000.00	-56,812.80	
		Dispositions	-55,000.00		49,375.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				
		Acquisitions	60,000.00	-78,392.25	
		Dispositions	-60,000.00		72,611.40
SBLBM799	GENUINE PARTS CO SR NT 2.75% 02-01-2032				
		Acquisitions	90,000.00	-88,929.00	
		Dispositions	-90,000.00		77,118.10
SBMW7ZC9	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO				
		Acquisitions	100,000.00	-99,270.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		100,674.55
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	95,000.00	-81,143.25	
		Dispositions	-430,000.00		310,663.10
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	165,000.00	-116,670.00	
		Dispositions	-165,000.00		108,275.85
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047				
		Acquisitions	155,000.00	-134,730.65	
		Dispositions	-100,000.00		88,285.00
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	205,000.00	-216,843.40	
		Dispositions	-235,000.00		246,348.25
S2712013	GLOBAL PMTS INC COM				
		Acquisitions	235.00	-32,076.51	
		Dispositions	-2,425.00		267,937.23
SBMW7F63	GLOBALFOUNDRIES INC				
		Acquisitions	433.00	-23,033.44	
		Dispositions	-2,388.00		144,316.85
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	165,000.00	-144,854.70	
		Dispositions	-590,000.00		542,864.35
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	510,000.00	-447,326.65	
		Dispositions	-465,000.00		404,911.20
SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032				
		Acquisitions	110,000.00	-103,967.60	
		Dispositions	-265,000.00		219,778.25
C38141GYN8	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032				
		Acquisitions	185,000.00	-179,546.20	
		Dispositions	-185,000.00		166,516.00
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	370,000.00	-285,731.85	
		Dispositions	-360,000.00		282,400.50
SBN95VC5	GOLDMAN SACHS GROUP INC 3.102% 02-24-2033				
		Acquisitions	515,000.00	-515,000.00	
		Dispositions	-515,000.00		509,501.60
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	410,000.00	-353,595.35	
		Dispositions	-85,000.00		68,611.15
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	105,000.00	-100,858.70	
		Dispositions	-105,000.00		101,618.25
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	30,000.00	-34,615.50	
		Dispositions	-305,000.00		334,039.20
C382550BF7	GOODYEAR TIRE & 5% DUE 05-31-2026				
		Acquisitions	170,000.00	-173,400.01	
		Dispositions	-400,000.00		395,000.00
C38869PAM6	GRAPHIC PACKAGING 4.125% DUE 08-15-2024				
		Acquisitions	390,000.00	-388,537.50	
		Dispositions	-390,000.00		376,931.10
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	215,000.00	-198,011.95	
		Dispositions	-40,000.00		40,381.60
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	237.00	-11,269.22	
		Dispositions	-1,060.00		39,072.79
C407497106	HAMILTON LANE INC CL A CL A				
		Acquisitions	513.00	-36,278.09	
		Dispositions	-262.00		18,105.20
C413875AR6	HARRIS CORP DEL 3.832% DUE 04-27-2025				
		Acquisitions	150,000.00	-149,440.50	
		Dispositions	-150,000.00		144,040.50
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	460,000.00	-335,740.60	
		Dispositions	-40,000.00		27,531.20
C404119BR9	HCA INC 5.375% DUE 02-01-2025				
		Acquisitions	450,000.00	-470,438.30	
		Dispositions	-450,000.00		443,133.00
C404121AJ4	HCA INC 5.625% DUE 09-01-2028				
		Acquisitions	34,000.00	-33,915.00	
		Dispositions	-34,000.00		35,158.04
C404121AG0	HCA INC 5.875 DUE 05-01-2023				
		Acquisitions	160,000.00	-166,249.96	
		Dispositions	-160,000.00		165,056.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C404119BS7	HCA INC 5.875% DUE 02-15-2026				
		Acquisitions	217,000.00	-226,741.10	
		Dispositions	-217,000.00		223,887.58
C404119BN8	HCA INC 5% DUE 03-15-2024				
		Acquisitions	275,000.00	-278,316.50	
		Dispositions	-275,000.00		272,731.25
C421924BT7	HEALTHSOUTH CORP 5.75% DUE 09-15-2025				
		Acquisitions	90,000.00	-91,350.00	
		Dispositions	-90,000.00		89,416.80
CG4388N106	HELEN TROY LTD COM STK				
		Acquisitions	35.00	-4,317.43	
		Dispositions	-98.00		15,738.47
C428291AM0	HEXCEL CORP NEW STEP CPN 4.95% DUE 08-15-2025				
		Acquisitions	145,000.00	-147,537.50	
		Dispositions	-145,000.00		140,287.50
C428567101	HIBBETT INC COM STK USD0.01				
		Acquisitions	33.00	-1,716.82	
		Dispositions	-173.00		8,983.99
C432833AG6	HILTON DOMESTIC 5.375% DUE 05-01-2025				
		Acquisitions	210,000.00	-212,450.45	
		Dispositions	-210,000.00		204,750.00
C432891AK5	HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027				
		Acquisitions	20,000.00	-18,950.00	
		Dispositions	-260,000.00		257,251.96
C437076BZ4	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	130,000.00	-130,378.30	
		Dispositions	-950,000.00		774,202.50
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	45,000.00	-36,685.80	
		Dispositions	-275,000.00		214,011.45
C437076CT7	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO				
		Acquisitions	745,000.00	-734,920.15	
		Dispositions	-745,000.00		735,642.05
S2020459	HONEYWELL INTL INC COM STK				
		Acquisitions	429.00	-82,001.99	
		Dispositions	-1,300.00		247,093.99
SBQPVQZ6	HORIZON THERAPEUTICS PLC COM USD0.0001				
		Acquisitions	1,536.00	-139,481.73	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,536.00		116,349.01
SBN6QGJ3	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033				
		Acquisitions	590,000.00	-591,392.95	
		Dispositions	-280,000.00		265,063.80
SBP4ZFB1	HSBC HOLDINGS PLC 5.402% DUE 08-11-2033				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-195,000.00		188,149.65
C443320106	HUB GROUP INC CL A				
		Acquisitions	60.00	-4,310.03	
		Dispositions	-543.00		43,494.17
C447011107	HUNTSMAN CORP COM STK				
		Acquisitions	1,305.00	-37,113.47	
		Dispositions	-89.00		2,434.09
C448579AH5	HYATT HOTELS CORP 5.375% DUE 04-23-2025				
		Acquisitions	105,000.00	-106,714.65	
		Dispositions	-105,000.00		102,975.60
CG4740B105	ICHOR HOLDINGS LTD COM USD0.0001				
		Acquisitions	503.00	-16,202.25	
		Dispositions	-254.00		7,940.48
C45245E109	IMAX CORP COM				
		Acquisitions	3,406.00	-66,047.63	
		Dispositions	-277.00		3,750.49
C45378A106	INDEPENDENCE RLTY TR INC COM				
		Acquisitions	6,021.00	-116,328.42	
		Dispositions	-434.00		6,783.25
C453836108	INDEPENDENT BK CORP MASS COM COM STK USD0.01				
		Acquisitions	90.00	-7,432.38	
		Dispositions	-360.00		30,756.75
C45384B106	INDEPENDENT BK GROUP INC COM				
		Acquisitions	67.00	-4,473.63	
		Dispositions	-608.00		43,852.16
C457669307	INSMED INC COM PAR $.01				
		Acquisitions	570.00	-11,634.96	
		Dispositions	-862.00		17,686.94
C457730109	INSPIRE MED SYS INC COM				
		Acquisitions	134.00	-24,686.26	
		Dispositions	-110.00		21,995.39
C457790103	INSTRUCTURE HLDGS INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385.00	-54,667.46	
		Dispositions	-204.00		4,698.01
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049				
		Acquisitions	175,000.00	-135,645.60	
		Dispositions	-120,000.00		97,273.90
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	340,000.00	-339,571.35	
		Dispositions	-180,000.00		169,696.40
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	460,000.00	-460,110.50	
		Dispositions	-40,000.00		37,312.60
C45845P108	INTERCEPT PHARMACEUTICALS INC COM				
		Acquisitions	85.00	-1,318.21	
		Dispositions	-244.00		3,528.38
C45866FAX2	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	1,425,000.00	-1,407,642.80	
		Dispositions	-1,425,000.00		1,276,225.00
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	215,000.00	-205,561.35	
		Dispositions	-160,000.00		150,087.70
C45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Dispositions	-1,414,000.00		1,229,289.18
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	100,000.00	-74,345.00	
		Dispositions	-255,000.00		194,235.20
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	390,000.00	-308,818.20	
		Dispositions	-390,000.00		294,000.75
SBMTWJ81	INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033				
		Acquisitions	175,000.00	-174,907.25	
		Dispositions	-175,000.00		175,353.85
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	420,000.00	-415,682.95	
		Dispositions	-295,000.00		277,128.35
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				
		Acquisitions	60,000.00	-47,335.80	
		Dispositions	-115,000.00		119,546.30
S2005973	INTERNATIONAL BUSINESS MACHS CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	558.00	-69,929.08	
		Dispositions	-2,189.00		284,793.14
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	145,000.00	-140,749.90	
		Dispositions	-145,000.00		142,533.00
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048				
		Acquisitions	65,000.00	-56,600.70	
		Dispositions	-20,000.00		15,500.40
C459200KK6	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	490,000.00	-389,839.10	
		Dispositions	-600,000.00		481,286.50
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052				
		Acquisitions	120,000.00	-119,977.20	
		Dispositions	-45,000.00		43,604.55
S2464165	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	1,496.00	-187,097.28	
		Dispositions	-782.00		89,721.81
S2459020	INTUIT COM				
		Acquisitions	731.00	-366,748.30	
		Dispositions	-159.00		70,536.99
SBDR73G1	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	1,067.00	-226,931.98	
		Dispositions	-377.00		79,336.08
C44988MAC9	IRB HLDG CORP 7% DUE 06-15-2025				
		Acquisitions	120,000.00	-124,700.00	
		Dispositions	-120,000.00		118,200.00
C45031UCG4	ISTAR INC FIXED 4.25% DUE 08-01-2025				
		Acquisitions	80,000.00	-79,400.00	
		Dispositions	-80,000.00		78,200.00
C466032109	J & J SNACK FOODS CORP COM STK NPV				
		Acquisitions	117.00	-17,121.64	
		Dispositions	-191.00		29,096.32
C466367109	JACK IN THE BOX INC COM				
		Acquisitions	12.00	-808.84	
		Dispositions	-691.00		54,943.24
C46817MAS6	JACKSON FINL INC 5.67% 06-08-2032				
		Acquisitions	535,000.00	-534,919.75	
		Dispositions	-535,000.00		515,183.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQ7H29	JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052				
		Acquisitions	165,000.00	-159,940.40	
		Dispositions	-75,000.00		74,480.25
S2475833	JOHNSON & JOHNSON COM USD1				
		Acquisitions	976.00	-172,938.71	
		Dispositions	-1,225.00		201,687.65
SBMGYMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG				
		Acquisitions	95,000.00	-80,107.80	
		Dispositions	-40,000.00		30,827.20
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	35,000.00	-38,580.50	
		Dispositions	-150,000.00		158,471.20
SBLGSH92	JPM CHASE 2.963% 01-25-2033				
		Acquisitions	650,000.00	-635,751.50	
		Dispositions	-545,000.00		547,861.25
SBDRJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	45,000.00	-50,146.65	
		Dispositions	-95,000.00		106,713.50
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	15,000.00	-12,004.95	
		Dispositions	-55,000.00		40,770.40
S2190385	JPMORGAN CHASE & CO COM				
		Acquisitions	298.00	-37,159.06	
		Dispositions	-2,183.00		289,847.63
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	60,000.00	-46,515.60	
		Dispositions	-60,000.00		46,206.00
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	320,000.00	-238,035.50	
		Dispositions	-320,000.00		242,802.60
SBMCPMR7	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	240,000.00	-208,096.40	
		Dispositions	-220,000.00		186,446.50
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048				
		Acquisitions	180,000.00	-192,519.25	
		Dispositions	-40,000.00		30,724.40
SBN101H3	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO				
		Acquisitions	1,220,000.00	-1,221,844.35	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,220,000.00		1,172,575.55
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	85,000.00	-80,398.70	
		Dispositions	-85,000.00		87,530.45
SBNG8Z25	JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO				
		Acquisitions	1,350,000.00	-1,348,784.00	
		Dispositions	-485,000.00		473,677.10
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Acquisitions	420,000.00	-309,273.95	
		Dispositions	-355,000.00		262,821.20
C46647PAJ5	JPMORGAN CHASE & 3.882% DUE 07-24-2038				
		Acquisitions	160,000.00	-174,227.20	
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038				
		Acquisitions	50,000.00	-40,152.00	
		Dispositions	-315,000.00		286,343.40
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045				
		Acquisitions	35,000.00	-29,476.30	
		Dispositions	-130,000.00		125,040.05
C48282T104	KADANT INC COM				
		Acquisitions	45.00	-8,411.36	
		Dispositions	-130.00		24,480.16
C483007704	KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01				
		Acquisitions	86.00	-7,070.04	
		Dispositions	-507.00		42,517.29
C48666K109	KB HOME COM				
		Acquisitions	228.00	-6,759.46	
		Dispositions	-650.00		22,152.45
C488401100	KEMPER CORP DEL COM				
		Acquisitions	446.00	-22,912.12	
		Dispositions	-224.00		10,608.50
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052				
		Acquisitions	220,000.00	-214,179.70	
		Dispositions	-130,000.00		111,916.70
C49456BAW1	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	250,000.00	-249,085.00	
		Dispositions	-250,000.00		250,365.00
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	105,000.00	-102,359.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3S4PJ8	KINDER MORGAN 6.55% DUE 09-15-2040				
		Acquisitions	100,000.00	-112,804.00	
		Dispositions	-55,000.00		57,875.40
C49803T300	KITE RLTY GROUP TR COM NEW COM NEW				
		Acquisitions	1,584.00	-31,681.43	
		Dispositions	-1,100.00		22,230.21
C482480AM2	KLA CORP 4.95% 07-15-2052				
		Acquisitions	250,000.00	-247,710.00	
		Dispositions	-250,000.00		216,945.00
SBQ5J5X1	KLA CORP 4.95% 07-15-2052				
		Acquisitions	95,000.00	-94,129.80	
		Dispositions	-30,000.00		29,859.30
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042				
		Acquisitions	100,000.00	-101,277.70	
		Dispositions	-100,000.00		96,661.20
SB87MC97	KRAFT FOODS GROUP 6.5% DUE 02-09-2040				
		Acquisitions	190,000.00	-228,491.40	
		Dispositions	-190,000.00		209,857.40
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Acquisitions	30,000.00	-37,316.70	
		Dispositions	-30,000.00		36,703.80
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	260,000.00	-248,047.40	
		Dispositions	-260,000.00		238,595.00
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	85,000.00	-94,313.85	
		Dispositions	-85,000.00		86,575.75
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	705,000.00	-615,301.20	
		Dispositions	-250,000.00		205,237.40
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	230,000.00	-235,354.75	
		Dispositions	-230,000.00		218,093.40
C501044CY5	KROGER CO 4 DUE 02-01-2024				
		Acquisitions	100,000.00	-99,032.00	
		Dispositions	-100,000.00		98,118.00
SBYND735	KROGER CO 4.45% DUE 02-01-2047				
		Acquisitions	140,000.00	-159,581.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,000.00		30,442.20
SBDT5NR4	KS CY PWR & LT CO 4.2% DUE 06-15-2047				
		Acquisitions	110,000.00	-99,614.30	
		Dispositions	-70,000.00		65,705.50
C505336107	LA Z BOY INC COM				
		Acquisitions	620.00	-17,640.51	
		Dispositions	-411.00		10,938.99
C511656100	LAKELAND FINL CORP COM STK				
		Acquisitions	2.00	-134.40	
		Dispositions	-303.00		24,484.33
S2502247	LAM RESH CORP COM				
		Acquisitions	495.00	-239,421.06	
		Dispositions	-480.00		229,847.49
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	60,000.00	-47,106.00	
		Dispositions	-95,000.00		75,680.90
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	85,000.00	-92,491.40	
		Dispositions	-50,000.00		51,483.50
C527298BM4	LEVEL 3 FING INC 5.25% DUE 03-15-2026				
		Acquisitions	105,000.00	-107,099.96	
		Dispositions	-105,000.00		102,665.22
C527298BH5	LEVEL 3 FING INC 5.375% DUE 05-01-2025				
		Acquisitions	85,000.00	-85,212.50	
		Dispositions	-85,000.00		84,256.25
C53190FAA3	LIFE TIME INC 5.75% DUE 01-15-2026				
		Acquisitions	70,000.00	-70,070.00	
		Dispositions	-70,000.00		68,075.00
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	185.00	-18,785.74	
		Dispositions	-218.00		20,981.48
C532457BY3	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	210,000.00	-181,918.80	
		Dispositions	-210,000.00		163,415.70
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Dispositions	-210,000.00		170,560.25
SBMTPVH3	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	90,000.00	-89,319.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-90,000.00		89,982.90
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	300,000.00	-267,548.30	
		Dispositions	-200,000.00		179,315.55
C548661EF0	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	1,260,000.00	-1,183,496.75	
SBMGCHK2	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	335,000.00	-296,503.80	
		Dispositions	-185,000.00		160,617.70
C529043101	LXP INDUSTRIAL TRUST COM USD0.0001				
		Acquisitions	493.00	-5,112.56	
		Dispositions	-1,410.00		18,253.21
C502431AL3	L3HARRIS TECHNOLOGIES INC 3.85% DUE 12-15-2026				
		Acquisitions	159,000.00	-156,624.00	
		Dispositions	-159,000.00		151,043.64
C55405Y100	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK				
		Acquisitions	150.00	-9,544.41	
		Dispositions	-231.00		13,188.07
C556269108	MADDEN STEVEN LTD COM				
		Acquisitions	748.00	-24,725.63	
		Dispositions	-895.00		32,752.73
C56117J100	MALIBU BOATS INC COM CL A COM CL A				
		Acquisitions	199.00	-11,416.92	
		Dispositions	-561.00		35,004.76
SBF00112	MARKEL CORP 4.3% 11-01-2047				
		Acquisitions	30,000.00	-26,093.40	
		Dispositions	-30,000.00		25,371.60
SBYZCF03	MARKEL CORP 5% DUE 04-05-2046				
		Acquisitions	30,000.00	-28,657.80	
		Dispositions	-30,000.00		25,326.00
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049				
		Acquisitions	45,000.00	-55,187.10	
		Dispositions	-130,000.00		135,254.60
SBNKJSM5	MARVELL TECHNOLOGY INC COM				
		Acquisitions	2,100.00	-96,326.71	
		Dispositions	-2,490.00		144,220.54
C57636QAL8	MASTERCARD INC 3.65% DUE 06-01-2049				
		Dispositions	-1,185,000.00		1,035,393.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHTBS19	MASTERCARD INC 3.65% DUE 06-01-2049				
		Acquisitions	50,000.00	-47,332.00	
		Dispositions	-30,000.00		27,559.80
C808541106	MATIV HOLDINGS INC				
		Dispositions	-492.65		11,062.16
		Free Receipt	2,274.65	50,974.91	
C577081AY8	MATTEL INC 3.15% DUE 03-15-2023				
		Acquisitions	146,000.00	-145,502.00	
		Dispositions	-146,000.00		144,617.38
C57776J100	MAXLINEAR INC COMMON STOCK				
		Acquisitions	488.00	-18,746.70	
		Dispositions	-632.00		31,237.13
S2550707	MC DONALDS CORP COM				
		Acquisitions	679.00	-186,244.43	
		Dispositions	-1,782.00		432,355.87
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG				
		Acquisitions	40,000.00	-45,906.00	
		Dispositions	-170,000.00		165,334.10
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Acquisitions	50,000.00	-46,024.50	
		Dispositions	-90,000.00		75,573.80
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050				
		Acquisitions	80,000.00	-82,742.95	
		Dispositions	-80,000.00		72,964.00
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045				
		Acquisitions	35,000.00	-39,217.15	
		Dispositions	-35,000.00		36,013.25
C585055BT2	MEDTRONIC INC 4.375% DUE 03-15-2035				
		Acquisitions	1,005,000.00	-1,180,551.03	
		Dispositions	-1,005,000.00		1,086,628.15
SBYMLDT8	MEDTRONIC INC 4.375% DUE 03-15-2035				
		Acquisitions	50,000.00	-44,837.50	
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045				
		Acquisitions	180,000.00	-169,356.60	
		Dispositions	-48,000.00		48,069.60
SBTN1Y11	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	567.00	-60,918.65	
		Dispositions	-5,968.00		572,994.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	180,000.00	-144,903.60	
		Dispositions	-260,000.00		207,321.80
C58933YBA2	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Dispositions	-370,000.00		321,089.70
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	170,000.00	-130,300.45	
		Dispositions	-260,000.00		223,956.20
C58933YBF1	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Dispositions	-1,555,000.00		1,173,928.00
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	250,000.00	-209,080.50	
		Dispositions	-250,000.00		206,388.70
SB736C41	MERCK & CO INC 3.6 DUE 09-15-2042				
		Acquisitions	75,000.00	-77,187.00	
		Dispositions	-130,000.00		100,867.00
SB9D69N3	MERCK & CO INC 4.15% DUE 05-18-2043				
		Acquisitions	55,000.00	-46,963.95	
		Dispositions	-55,000.00		48,080.00
C589889104	MERIT MED SYS INC COM				
		Acquisitions	164.00	-9,863.54	
		Dispositions	-842.00		50,319.73
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	50,000.00	-59,872.00	
		Dispositions	-265,000.00		383,453.25
SB7TL820	META PLATFORMS INC				
		Acquisitions	1,654.00	-236,065.51	
		Dispositions	-1,802.00		330,964.11
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	55,000.00	-51,229.75	
		Dispositions	-55,000.00		49,386.70
C59156RCC0	METLIFE INC 5.0% 07-15-2052				
		Acquisitions	200,000.00	-199,658.00	
		Dispositions	-200,000.00		203,762.00
SBP9RBD6	METLIFE INC 5.0% 07-15-2052				
		Acquisitions	130,000.00	-129,777.70	
		Dispositions	-130,000.00		123,994.05
C55303XAC9	MGM GROWTH /MGM FINANCE 5.625% 05-01-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	155,000.00	-158,487.50	
		Free Delivery	-155,000.00		
C552953CG4	MGM RESORTS INTL FIXED 6.75% DUE 05-01-2025				
		Acquisitions	105,000.00	-107,975.00	
		Dispositions	-105,000.00		106,528.10
C552953CC3	MGM RESORTS INTL 6% DUE 03-15-2023				
		Acquisitions	691,000.00	-701,798.90	
		Dispositions	-691,000.00		691,870.66
SBM8HRW7	MICHIGAN ST UNIV REVS 4.165% 08-15-2122				
		Acquisitions	25,000.00	-25,000.00	
		Dispositions	-25,000.00		20,974.25
S2588184	MICRON TECH INC COM				
		Acquisitions	1,233.00	-99,794.21	
		Dispositions	-4,288.00		302,977.56
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	275,000.00	-210,300.50	
		Dispositions	-225,000.00		178,908.10
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	85,000.00	-69,183.20	
		Dispositions	-55,000.00		54,671.65
C603158106	MINERALS TECHNOLOGIES INC COM				
		Acquisitions	346.00	-21,485.59	
		Dispositions	-475.00		30,414.20
C606822BX1	MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032				
		Acquisitions	320,000.00	-268,017.55	
		Dispositions	-315,000.00		249,442.00
C606822CD4	MITSUBISHI UFJ FINL GROUP INC 2.852% 01-19-2033				
		Acquisitions	605,000.00	-605,000.00	
		Dispositions	-605,000.00		535,597.95
C606822CK8	MITSUBISHI UFJ 5.133% DUE 07-20-2033				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-335,000.00		340,913.90
SBLFH8G4	MOBILEYE GLOBAL INC CL A CL A				
		Acquisitions	207.00	-4,347.00	
		Dispositions	-207.00		5,621.84
C60871RAG5	MOLSON COORS 3% DUE 07-15-2026				
		Acquisitions	90,000.00	-86,137.20	
		Dispositions	-90,000.00		83,270.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLN8ZQ8	MONDELEZ INTERNATIONAL INC 3.0% 03-17-2032				
		Acquisitions	115,000.00	-113,978.80	
		Dispositions	-115,000.00		110,360.90
SB8CKK03	MONDELEZ INTL INC COM				
		Acquisitions	2,098.00	-133,258.59	
		Dispositions	-3,815.00		233,600.09
SBZ07BW4	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	2,514.00	-202,728.21	
		Dispositions	-1,588.00		146,672.91
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	250,000.00	-190,377.20	
		Dispositions	-1,575,000.00		1,299,502.70
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032				
		Acquisitions	95,000.00	-80,540.05	
		Dispositions	-315,000.00		289,938.60
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	110,000.00	-93,519.80	
		Dispositions	-110,000.00		73,290.80
SBMG9M19	MORGAN STANLEY 2.943% DUE 01-21-2033				
		Acquisitions	40,000.00	-38,761.20	
		Dispositions	-40,000.00		39,538.80
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	35,000.00	-28,886.20	
		Dispositions	-90,000.00		82,895.40
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045				
		Acquisitions	105,000.00	-102,020.25	
		Dispositions	-140,000.00		132,266.60
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033				
		Acquisitions	285,000.00	-281,791.45	
		Dispositions	-240,000.00		226,621.90
C61747YES0	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	1,760,000.00	-1,761,297.95	
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	325,000.00	-325,000.00	
		Dispositions	-105,000.00		105,469.35
SBPK5WF8	MORGAN STANLEY 6.342% 10-18-2033				
		Acquisitions	600,000.00	-600,938.35	
		Dispositions	-235,000.00		254,450.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C55336VBT6	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	1,070,000.00	-1,061,459.90	
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	495,000.00	-494,633.65	
		Dispositions	-450,000.00		396,859.95
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	90,000.00	-81,091.80	
		Dispositions	-50,000.00		41,907.50
C55342UAG9	MPT OPER 5.25% DUE 08-01-2026				
		Acquisitions	85,000.00	-81,600.00	
		Dispositions	-85,000.00		79,050.00
SB2972D2	MSCI INC COMMON				
		Acquisitions	543.00	-288,039.67	
		Dispositions	-250.00		114,717.38
C55405W104	MYR GROUP INC DEL COM STK				
		Acquisitions	81.00	-7,445.19	
		Dispositions	-1,059.00		96,740.69
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	40,000.00	-29,154.40	
		Dispositions	-40,000.00		28,297.20
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	235,000.00	-190,672.55	
		Dispositions	-110,000.00		75,757.40
SBPCVJR5	NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052				
		Acquisitions	55,000.00	-31,342.30	
		Dispositions	-40,000.00		28,499.60
SBPSJK81	NATURE CONSERVANCY 3.957% DUE 03-01-2052				
		Acquisitions	105,000.00	-105,837.90	
		Dispositions	-50,000.00		46,961.00
C64049M209	NEOGENOMICS INC COM NEW COM NEW				
		Acquisitions	905.00	-14,306.43	
		Dispositions	-534.00		7,325.39
S2857817	NETFLIX INC COM STK				
		Acquisitions	572.00	-222,890.59	
		Dispositions	-572.00		124,220.16
C64110LAG1	NETFLIX INC 5.75% DUE 03-01-2024				
		Acquisitions	270,000.00	-273,375.00	
		Dispositions	-270,000.00		273,080.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C64110LAL0	NETFLIX INC 5.875% DUE 02-15-2025				
		Acquisitions	350,000.00	-356,425.00	
		Dispositions	-350,000.00		351,543.50
C64111Q104	NETGEAR INC COM				
		Acquisitions	96.00	-1,957.69	
		Dispositions	-674.00		17,095.08
C437076CQ3	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	285,000.00	-278,909.55	
		Dispositions	-285,000.00		255,006.60
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	95,000.00	-92,969.85	
		Dispositions	-95,000.00		81,601.20
S2636607	NEWMONT CORPORATION				
		Acquisitions	180.00	-15,111.30	
		Dispositions	-3,552.00		201,144.16
SBMV7VW2	NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052				
		Acquisitions	115,000.00	-93,369.40	
		Dispositions	-95,000.00		69,438.80
SBPVDHX4	NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032				
		Acquisitions	75,000.00	-74,943.75	
		Dispositions	-75,000.00		78,683.25
C65339KCF5	NEXTERA ENERGY CAP 4.2% DUE 06-20-2024				
		Acquisitions	143,000.00	-144,126.84	
		Dispositions	-143,000.00		140,348.78
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040				
		Acquisitions	85,000.00	-85,430.10	
		Dispositions	-325,000.00		307,702.05
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044				
		Acquisitions	55,000.00	-52,922.10	
		Dispositions	-115,000.00		104,561.45
C629209305	NMI HLDGS INC CL A CL A				
		Acquisitions	1,305.00	-27,011.35	
		Dispositions	-979.00		22,449.50
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	70,000.00	-67,681.20	
		Dispositions	-70,000.00		64,619.10
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	75,000.00	-56,673.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,000.00		21,619.50
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121				
		Acquisitions	115,000.00	-89,305.55	
		Dispositions	-70,000.00		60,272.20
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055				
		Acquisitions	340,000.00	-259,970.85	
		Dispositions	-125,000.00		94,069.95
C655844CN6	NORFOLK SOUTHN CORP 3.7% 03-15-2053				
		Acquisitions	550,000.00	-546,766.00	
		Dispositions	-550,000.00		487,927.00
C655844CF3	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Dispositions	-610,000.00		472,683.70
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Acquisitions	40,000.00	-38,353.20	
		Dispositions	-220,000.00		180,846.85
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	80,000.00	-72,000.00	
		Dispositions	-80,000.00		61,902.40
C666807BT8	NORTHROP GRUMMAN 5.15% DUE 05-01-2040				
		Acquisitions	150,000.00	-181,150.50	
		Dispositions	-970,000.00		951,821.60
C668074305	NORTHWESTERN CORP COM NEW COM NEW				
		Acquisitions	130.00	-7,253.70	
		Dispositions	-410.00		23,267.43
C629377CC4	NRG ENERGY INC 6.625% DUE 01-15-2027				
		Acquisitions	85,000.00	-87,720.00	
		Dispositions	-85,000.00		86,275.00
C670346AW5	NUCOR CORP NT 3.85% 04-01-2052				
		Acquisitions	1,005,000.00	-970,914.95	
		Dispositions	-100,000.00		84,300.00
SBP96092	NUCOR CORP NT 3.85% 04-01-2052				
		Acquisitions	310,000.00	-306,280.55	
SBP96047	NUCOR CORP 3.125% DUE 04-01-2032 BEO				
		Acquisitions	70,000.00	-69,771.10	
		Dispositions	-70,000.00		61,427.10
C670704105	NUVASIVE INC COM				
		Acquisitions	140.00	-6,520.20	
		Dispositions	-549.00		27,005.78

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2379504	NVIDIA CORP COM				
		Acquisitions	1,418.00	-204,017.97	
		Dispositions	-952.00		209,875.01
C64972FT30	NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE				
		Acquisitions	60,000.00	-84,351.00	
		Dispositions	-60,000.00		69,012.60
SBKT3098	NYU LANGONE HOSPS 3.38% DUE 07-01-2055				
		Acquisitions	90,000.00	-70,980.30	
		Dispositions	-35,000.00		26,644.45
C680033107	OLD NATL BANCORP IND COM				
		Acquisitions	1,451.00	-26,928.43	
		Dispositions	-2,279.00		42,202.02
C68218J103	OMNIAB INC COM				
		Dispositions	-0.36		0.99
		Free Receipt	4,444.36	50,350.46	
C68213N109	OMNICELL INC COM				
		Acquisitions	200.00	-21,095.18	
		Dispositions	-211.00		22,217.73
SBKFV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	110,000.00	-84,108.50	
		Dispositions	-110,000.00		82,760.70
C68268NAP8	ONEOK PARTNERS L P 4.9% DUE 03-15-2025				
		Acquisitions	143,000.00	-144,605.89	
		Dispositions	-143,000.00		139,782.50
C68268NAL7	ONEOK PARTNERS L P 5% DUE 09-15-2023				
		Acquisitions	195,000.00	-195,372.45	
		Dispositions	-195,000.00		193,904.10
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	60,000.00	-38,164.80	
		Dispositions	-285,000.00		202,417.75
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	40,000.00	-40,911.60	
		Dispositions	-40,000.00		27,981.60
C68389XAE5	ORACLE CORP 6.5% DUE 04-15-2038				
		Acquisitions	120,000.00	-122,726.40	
		Dispositions	-255,000.00		269,017.35
C69478X105	PAC PREMIER BANCORP COM				
		Acquisitions	209.00	-6,899.26	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-945.00		37,324.57
C69404D108	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK				
		Acquisitions	3,228.00	-32,226.66	
		Dispositions	-1,132.00		11,116.62
C695114CT3	PACIFICORP 4.125% DUE 01-15-2049				
		Dispositions	-1,025,000.00		948,371.00
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049				
		Acquisitions	85,000.00	-68,097.75	
SB87ZMX0	PALO ALTO NETWORKS INC COM USD0.0001				
		Dispositions	-1,296.00		360,666.01
		Free Receipt	1,140.00		
C703481101	PATTERSON-UTI ENERGY INC COM				
		Acquisitions	2,483.00	-37,027.03	
		Dispositions	-2,438.00		33,855.55
SBYW36M8	PAYPAL HLDGS INC COM				
		Acquisitions	3,280.00	-348,386.60	
		Dispositions	-4,732.00		499,651.89
C70450YAJ2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050				
		Acquisitions	40,000.00	-40,536.00	
		Dispositions	-800,000.00		625,436.90
C69327RAG6	PDC ENERGY INC FIXED 6.125% DUE 09-15-2024				
		Acquisitions	155,000.00	-156,657.50	
		Dispositions	-195,000.00		193,674.00
C70509V100	PEBBLEBROOK HOTEL TR COM STK				
		Acquisitions	260.00	-4,539.54	
		Dispositions	-743.00		15,540.91
SBYVPKV2	PECO ENERGY CO FIXED 3.7% 09-15-2047				
		Acquisitions	75,000.00	-67,206.00	
		Dispositions	-50,000.00		55,232.50
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	35,000.00	-31,859.10	
		Dispositions	-70,000.00		58,112.60
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041				
		Acquisitions	70,000.00	-56,541.80	
		Dispositions	-70,000.00		58,668.40
C713448FN3	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	1,025,000.00	-1,034,255.00	
		Dispositions	-1,025,000.00		1,011,613.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	50,000.00	-51,950.50	
		Dispositions	-50,000.00		50,823.00
C71376LAD2	PERFORMANCE FOOD 6.875% DUE 05-01-2025				
		Acquisitions	194,000.00	-200,562.93	
		Dispositions	-289,000.00		288,321.70
SBN6SF25	PFIZER INC NT 1.75% 08-18-2031				
		Acquisitions	280,000.00	-261,140.70	
		Dispositions	-280,000.00		253,968.30
C717081EV1	PFIZER INC 4% DUE 03-15-2049				
		Dispositions	-495,000.00		519,328.80
SBJ1G678	PFIZER INC 4% DUE 03-15-2049				
		Acquisitions	45,000.00	-48,216.15	
		Dispositions	-45,000.00		44,532.45
SBZ3FFJ0	PFIZER INC 4% DUE 12-15-2036				
		Acquisitions	35,000.00	-36,687.70	
		Dispositions	-35,000.00		34,200.95
SBMFCDP0	PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048				
		Acquisitions	225,000.00	-161,000.75	
		Dispositions	-45,000.00		37,859.40
SBP6WVN4	PG&E RECOVERY FDG 5.536% DUE 07-15-2049				
		Acquisitions	210,000.00	-209,975.87	
		Dispositions	-55,000.00		55,429.00
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	60,000.00	-42,975.00	
		Dispositions	-80,000.00		64,464.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				
		Acquisitions	35,000.00	-35,297.50	
		Dispositions	-35,000.00		32,635.05
SBYM51K7	PHILLIPS 66 4.9% DUE 10-01-2046				
		Acquisitions	50,000.00	-59,836.50	
		Dispositions	-50,000.00		50.00
C71943U104	PHYSICIANS RLTY TR COM				
		Acquisitions	475.00	-7,724.30	
		Dispositions	-1,359.00		21,870.85
C71953LAA9	PICASSO FIN SUB 6.125% DUE 06-15-2025				
		Acquisitions	245,000.00	-251,956.65	
		Dispositions	-245,000.00		242,494.71

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ0QFQ0	PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052				
		Acquisitions	110,000.00	-109,041.90	
		Dispositions	-45,000.00		38,109.15
SBNNJRJ2	PNC FINL SVCS FLTG RT 6.037% DUE 10-28-2033				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-110,000.00		117,158.00
C73358WJA3	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE				
		Acquisitions	290,000.00	-274,119.60	
		Dispositions	-375,000.00		368,992.50
SB8FPQ52	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE				
		Dispositions	-120,000.00		121,352.40
C74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM				
		Acquisitions	229.00	-12,870.04	
		Dispositions	-654.00		37,243.15
C29273RAR0	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	220,000.00	-229,946.20	
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Dispositions	-35,000.00		34,988.45
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050				
		Acquisitions	75,000.00	-69,919.25	
		Dispositions	-280,000.00		286,656.30
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048				
		Acquisitions	35,000.00	-38,365.25	
		Dispositions	-35,000.00		31,379.95
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	105,000.00	-79,557.15	
		Dispositions	-35,000.00		36,177.75
C69366J200	PTC THERAPEUTICS INC COM				
		Acquisitions	149.00	-6,595.63	
		Dispositions	-429.00		17,787.57
S2707677	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	2,138.00	-140,929.59	
		Dispositions	-278.00		16,984.32
SBMH3RJ3	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052				
		Acquisitions	140,000.00	-139,192.60	
		Dispositions	-70,000.00		69,066.90
C745332CH7	PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048				
		Acquisitions	30,000.00	-28,057.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-70,000.00		59,108.00
C46284VAC5	PVPTL IRON MTN INC NEW 4.875% 09-15-2027				
		Acquisitions	75,000.00	-70,687.50	
		Dispositions	-145,000.00		140,375.00
C013092AD3	PVTPL ALBERTSONS COS INC 3.5% DUE 02-15-2023				
		Acquisitions	345,000.00	-347,156.25	
		Dispositions	-345,000.00		343,275.00
C013092AA9	PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEW A SR NT 144A 7.5% 03-15-2026				
		Acquisitions	485,000.00	-512,971.00	
		Dispositions	-485,000.00		493,902.50
C013092AF8	PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.25% DUE 03-15-2026/08-31-2020 BEO				
		Acquisitions	50,000.00	-46,124.00	
		Dispositions	-50,000.00		46,077.00
C038522AR9	PVTPL ARAMARK SVCS INC 6.375% DUE 05-01-2025 BEO				
		Acquisitions	240,000.00	-246,998.25	
		Dispositions	-240,000.00		238,990.76
C084659BE0	PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053				
		Acquisitions	285,000.00	-284,948.70	
		Dispositions	-285,000.00		271,448.25
SBPG3XC0	PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053				
		Acquisitions	65,000.00	-64,647.70	
		Dispositions	-65,000.00		60,798.85
C085770AB1	PVTPL BERRY GLOBAL ESCROW CORP FIXED 5.625% 07-15-2027 BEO				
		Acquisitions	45,000.00	-43,667.10	
		Dispositions	-125,000.00		124,209.50
C09951LAB9	PVTPL BOOZ ALLEN HAMILTON INC 4.0% DUE 07-01-2029 BEO				
		Acquisitions	31,000.00	-27,865.59	
		Dispositions	-31,000.00		28,963.30
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Acquisitions	610,000.00	-451,407.00	
		Dispositions	-95,000.00		68,523.25
SBNDB2F9	PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032				
		Acquisitions	80,000.00	-79,824.80	
		Dispositions	-80,000.00		74,229.60
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037				
		Acquisitions	265,000.00	-237,846.10	
		Dispositions	-190,000.00		158,753.20
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	170,000.00	-116,306.65	
		Dispositions	-140,000.00		134,733.40
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO				
		Acquisitions	55,000.00	-51,171.45	
		Dispositions	-55,000.00		42,450.10
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO				
		Acquisitions	220,000.00	-186,167.65	
		Dispositions	-90,000.00		77,845.80
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO				
		Acquisitions	215,000.00	-195,363.10	
		Dispositions	-215,000.00		179,293.25
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO				
		Acquisitions	185,000.00	-147,985.60	
		Dispositions	-50,000.00		40,398.00
C12008RAM9	PVTPL BUILDERS FIRSTSOURCE INC 6.75% DUE06-01-2027				
		Acquisitions	185,000.00	-192,911.20	
		Dispositions	-185,000.00		191,243.75
C133434AA8	PVTPL CAMERON LNG LLC 2.902% 07-15-2031				
		Acquisitions	1,570,000.00	-1,585,244.70	
		Dispositions	-1,570,000.00		1,405,450.65
C14879EAE8	PVTPL CATALENT PHARMA SOLUTIONS INC 5.0% DUE 07-15-2027				
		Acquisitions	30,000.00	-29,237.30	
		Dispositions	-280,000.00		278,165.80
C1248EPBR3	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE 05-01-2026				
		Acquisitions	260,000.00	-264,500.00	
		Dispositions	-260,000.00		253,858.52
C1248EPCB7	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 5.375% 06-01-2029				
		Acquisitions	230,000.00	-241,787.50	
		Dispositions	-230,000.00		231,150.00
C159864AE7	PVTPL CHARLES RIV LABORATORIES INTL INC 4.25% DUE 05-01-2028				
		Acquisitions	31,000.00	-28,260.22	
		Dispositions	-31,000.00		29,422.72
C19260QAC1	PVTPL COINBASE GLOBAL INC SR NT 3.375% 10-01-2028				
		Acquisitions	115,000.00	-105,225.00	
		Dispositions	-115,000.00		104,075.00
C12770RAA1	PVTPL COLT MERGER SUB INC 5.75% DUE 07-01-2025				
		Acquisitions	205,000.00	-209,395.80	
		Dispositions	-205,000.00		199,697.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6K804	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056				
		Acquisitions	55,000.00	-45,069.75	
		Dispositions	-330,000.00		282,049.90
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO				
		Acquisitions	150,000.00	-150,180.75	
		Dispositions	-150,000.00		147,724.20
SBPWCPR0	PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO				
		Acquisitions	90,000.00	-90,244.05	
		Dispositions	-90,000.00		87,347.50
C23833NAH7	PVTPL DAVE & BUSTERS INC 7.625% DUE 11-01-2025 BEO				
		Acquisitions	225,000.00	-236,051.90	
		Dispositions	-225,000.00		223,031.25
C29278GAX6	PVTPL ENEL FIN INTL N V 5% DUE 06-15-2032 BEO				
		Acquisitions	380,000.00	-375,063.80	
		Dispositions	-380,000.00		352,161.20
C32026V104	PVTPL FIRST FNDTN INC COM				
		Acquisitions	1,079.00	-26,577.61	
		Dispositions	-561.00		13,054.83
C366651AC1	PVTPL GARTNER INC 4.5% DUE 07-01-2028 BEO				
		Acquisitions	31,000.00	-29,104.35	
		Dispositions	-111,000.00		110,422.62
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052				
		Acquisitions	220,000.00	-228,925.00	
		Dispositions	-30,000.00		35,092.80
SBL56GK1	PVTPL GE HEALTHCARE UK LIMITED 5.905% DUE 11-22-2032 BEO				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		157,195.50
C36168QAL8	PVTPL GFL ENVIRONMENTAL INC 4.0% 08-01-2028				
		Acquisitions	115,000.00	-110,400.00	
		Dispositions	-115,000.00		106,087.50
C36168QAF1	PVTPL GFL ENVIRONMENTAL INC 5.125% 12-15-2026				
		Acquisitions	52,000.00	-51,192.40	
		Dispositions	-367,000.00		365,154.54
C36264FAE1	PVTPL GSK CONSUMER HEALTHCARE 4.0% DUE 03-24-2052 BEO				
		Acquisitions	385,000.00	-378,000.25	
		Dispositions	-385,000.00		347,770.50
SBM8BTK1	PVTPL GSK CONSUMER HEALTHCARE 4.0% DUE 03-24-2052 BEO				
		Acquisitions	90,000.00	-73,173.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C418751AB9	PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC SR NT 144A 6% DUE 04-15-2025				
		Acquisitions	200,000.00	-205,277.30	
		Dispositions	-200,000.00		190,000.00
C418751AE3	PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 3.375% 06-15-2026				
		Acquisitions	85,000.00	-80,325.00	
		Dispositions	-85,000.00		77,562.50
SBP96100	PVTPL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032				
		Acquisitions	300,000.00	-297,039.00	
		Dispositions	-300,000.00		288,390.00
C404119CG2	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052				
		Acquisitions	430,000.00	-429,141.80	
		Dispositions	-430,000.00		380,287.70
SBP960Y7	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052				
		Acquisitions	355,000.00	-353,543.60	
		Dispositions	-355,000.00		312,344.55
C404119CM9	PVTPL HCA INC SR SECD NT 4.375% 03-15-2042				
		Acquisitions	170,000.00	-167,324.20	
		Dispositions	-170,000.00		146,165.60
SBP960W5	PVTPL HCA INC SR SECD NT 4.375% 03-15-2042				
		Acquisitions	125,000.00	-125,213.70	
C42704LAA2	PVTPL HERC HLDGS INC 5.5% DUE 07-15-2027 BEO				
		Acquisitions	15,000.00	-15,459.30	
		Dispositions	-220,000.00		220,925.00
SBLPK766	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040				
		Acquisitions	70,000.00	-54,579.00	
		Dispositions	-70,000.00		55,884.50
C46284VAE1	PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/12-27-2022 BEO				
		Acquisitions	25,000.00	-22,735.25	
		Dispositions	-385,000.00		373,678.90
C53079EBN3	PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO				
		Acquisitions	810,000.00	-808,209.90	
		Dispositions	-810,000.00		799,795.95
C538034AK5	PVTPL LIVE NATION ENTMT INC 4.875% DUE 11-01-2024				
		Acquisitions	114,000.00	-112,167.16	
		Dispositions	-334,000.00		324,320.80
C50212YAC8	PVTPL LPL HLDGS INC 4.625% 11-15-2027				
		Acquisitions	55,000.00	-56,375.00	
		Dispositions	-675,000.00		671,255.96

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNW0GH7	PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO				
		Acquisitions	790,000.00	-712,044.10	
		Dispositions	-280,000.00		241,376.95
SBNW0GJ9	PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		119,667.60
C55903VAQ6	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	1,160,000.00	-1,128,774.60	
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	795,000.00	-686,463.90	
		Dispositions	-535,000.00		434,983.50
C55903VAS2	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO				
		Acquisitions	325,000.00	-309,934.00	
SBNW0GN3	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO				
		Acquisitions	610,000.00	-559,194.10	
		Dispositions	-30,000.00		26,932.80
C577081BD3	PVTPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/12-15-2022 BEO				
		Acquisitions	20,000.00	-19,700.00	
		Dispositions	-275,000.00		273,475.65
C30303M8E5	PVTPL META PLATFORMS INC 4.45% 08-15-2052				
		Acquisitions	611,000.00	-609,991.85	
		Free Delivery	-611,000.00		
C30303M8F2	PVTPL META PLATFORMS INC 4.65% DUE 08-15-2062				
		Acquisitions	666,000.00	-650,020.68	
		Free Delivery	-666,000.00		
SBP4ZF44	PVTPL META PLATFORMS INC 4.65% DUE 08-15-2062				
		Acquisitions	370,000.00	-367,927.10	
C55354GAH3	PVTPL MSCI INC 4.0% DUE 11-15-2029				
		Acquisitions	146,000.00	-146,042.84	
		Dispositions	-146,000.00		144,346.72
C65343HAA9	PVTPL NEXSTAR ESCROW INC SR NT 144A 5.625% DUE 07-15-2027/07-03-2019 BEO				
		Acquisitions	174,000.00	-178,095.00	
		Dispositions	-534,000.00		531,649.91
SBNNKN86	PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052				
		Acquisitions	110,000.00	-109,487.40	
		Dispositions	-80,000.00		77,455.90
C70052LAA1	PVTPL PARK INTER HLDGS LLC/PK DOMESTIC PPTY 7.5% DUE 06-01-2025/06-01-2022 BEO				
		Acquisitions	260,000.00	-271,072.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-260,000.00		259,959.69
C70715XAA4	PVTPL PENINSULA PACIFIC ENTERT 8.5% DUE 11-15-2027				
		Acquisitions	140,000.00	-153,114.60	
		Dispositions	-140,000.00		150,325.00
C707569AS8	PVTPL PENN NATL GAMING INC SR NT 5.625% DUE 01-15-2027 BEO				
		Acquisitions	25,000.00	-25,428.75	
		Dispositions	-365,000.00		335,800.00
C771196BY7	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	815,000.00	-649,784.89	
		Dispositions	-1,095,000.00		709,680.45
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	195,000.00	-132,153.30	
		Dispositions	-200,000.00		155,986.10
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	1,340,000.00	-1,280,407.20	
		Dispositions	-340,000.00		307,948.20
C775109BZ3	PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO				
		Acquisitions	290,000.00	-287,091.30	
		Dispositions	-290,000.00		267,368.40
C78351MAA0	PVTPL RYAN SPECIALTY GROUP HLDGS INC 4.375% 02-01-2030				
		Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		115,143.75
SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO				
		Acquisitions	95,000.00	-93,478.10	
		Dispositions	-95,000.00		83,617.20
C80874YBA7	PVTPL SCIENTIFIC GAMES INTL INC SR NT 144A 8.25% 03-15-2026				
		Acquisitions	250,000.00	-261,210.05	
		Dispositions	-250,000.00		260,312.50
C81211KAU4	PVTPL SEALED AIR CORP NEW 144A 5.25% DUE04-01-2023/01-01-2023 BEO				
		Acquisitions	120,000.00	-122,250.00	
		Dispositions	-120,000.00		122,593.20
C81725WAG8	PVTPL SENSATA TECHNOLOGIES B V SR NT 144A 4.875 DUE 10-15-2023 BEO				
		Acquisitions	110,000.00	-113,025.00	
		Dispositions	-110,000.00		111,100.00
C82967NBA5	PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027				
		Acquisitions	63,000.00	-60,165.00	
		Dispositions	-63,000.00		61,031.25
C82967NBL1	PVTPL SIRIUS XM RADIO INC 3.125% DUE 09-01-2026 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	236,000.00	-223,649.50	
		Dispositions	-236,000.00		218,097.42
C83001AAB8	PVTPL SIX FLAGS ENTMT CORP NEW 4.875% DUE 07-31-2024/06-16-2016				
		Acquisitions	225,000.00	-226,161.25	
		Dispositions	-225,000.00		216,562.50
C78466CAC0	PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019				
		Acquisitions	50,000.00	-49,646.75	
		Dispositions	-485,000.00		486,268.93
C871503AU2	PVTPL SYMANTEC CORP 5.0% DUE 04-15-2025				
		Acquisitions	290,000.00	-290,635.00	
		Dispositions	-290,000.00		280,873.70
C88104LAC7	PVTPL TERRAFORM PWR OPER 4.25% 01-31-2023				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		121,184.40
C90353TAF7	PVTPL UBER TECHNOLOGIES INC SR NT 144A 7.5% DUE 05-15-2025/05-15-2020 BEO				
		Acquisitions	240,000.00	-249,782.35	
		Dispositions	-240,000.00		242,400.00
C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO				
		Acquisitions	255,000.00	-255,000.00	
		Dispositions	-255,000.00		212,097.35
C91879QAL3	PVTPL VAIL RESORTS INC 6.25% 05-15-2025				
		Acquisitions	275,000.00	-282,982.50	
		Dispositions	-275,000.00		273,757.00
SBMVH0D6	PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO				
		Acquisitions	85,000.00	-76,475.35	
		Dispositions	-1,075,000.00		988,521.45
C92564RAA3	PVTPL VICI PPTYS /NT 4.25% DUE 12-01-2026				
		Acquisitions	153,000.00	-144,045.60	
		Dispositions	-153,000.00		137,202.75
C92564RAC9	PVTPL VICI PPTYS L P / VICI NT CO INC 3.5% 02-15-2025				
		Acquisitions	152,000.00	-147,620.89	
		Dispositions	-152,000.00		139,841.52
C92564RAF2	PVTPL VICI PROPERTIES INC 5.625% 05-01-2024				
		Acquisitions	360,000.00	-361,150.13	
		Dispositions	-515,000.00		510,261.00
		Free Receipt	155,000.00	156,220.64	
C95081QAN4	PVTPL WESCO DISTR INC 7.125% DUE 06-15-2025				
		Acquisitions	334,000.00	-346,978.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-334,000.00		335,899.28
C983793AH3	PVTPL XPO LOGISTICS INC SR NT 144A 6.25%DUE 05-01-2025/04-28-2020 BEO				
		Acquisitions	253,000.00	-261,456.60	
		Dispositions	-293,000.00		298,331.27
C98981BAA0	PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% DUE 02-01-2029/02-02-2021	BEO			
		Acquisitions	295,000.00	-280,987.50	
		Dispositions	-295,000.00		277,300.00
C747316107	QUAKER CHEM CORP COM				
		Acquisitions	33.00	-5,367.63	
		Dispositions	-95.00		17,501.52
C747525BR3	QUALCOMM INC 4.5% 05-20-2052				
		Acquisitions	1,100,000.00	-1,100,849.65	
		Dispositions	-1,100,000.00		1,053,195.00
C74736L109	Q2 HLDGS INC COM				
		Acquisitions	1,300.00	-57,652.97	
		Dispositions	-358.00		16,762.16
C75281AAY5	RANGE RES CORP FIXED 5% 08-15-2022				
		Acquisitions	135,000.00	-135,506.25	
		Dispositions	-135,000.00		135,000.00
C753422104	RAPID7 INC COM				
		Acquisitions	133.00	-7,480.66	
		Dispositions	-380.00		27,876.75
SBMYT813	RAYTHEON FIXED 3.03% DUE 03-15-2052				
		Acquisitions	85,000.00	-77,513.20	
		Dispositions	-85,000.00		74,493.15
SBP2BTQ4	RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051				
		Acquisitions	80,000.00	-65,121.60	
		Dispositions	-160,000.00		120,342.40
C75513EAC5	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	735,000.00	-520,081.30	
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	85,000.00	-81,630.60	
		Dispositions	-85,000.00		79,422.30
SBMYT802	RAYTHEON TECHNOLOGIES CORPORATION NT 2.375% 03-15-2032				
		Acquisitions	170,000.00	-158,729.00	
		Dispositions	-230,000.00		208,916.50
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01				
		Dispositions	-127.00		19,443.23

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	0.00	-2,045.30	
C75886AAJ7	REGENCY ENERGY 4.5 DUE 11-01-2023				
		Acquisitions	205,000.00	-205,680.60	
		Dispositions	-205,000.00		202,693.75
C749571AF2	RHP HOTEL PPTYS LP & RHP FIN CORP 4.75% 10-11-2027				
		Acquisitions	50,000.00	-50,812.50	
		Dispositions	-565,000.00		542,187.49
C74971D101	RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST				
		Acquisitions	462.00	-4,671.29	
		Dispositions	-1,323.00		15,009.36
S2831543	S.W. AIRL CO COM				
		Acquisitions	1,369.00	-59,517.26	
		Dispositions	-7,224.00		272,625.60
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049				
		Acquisitions	45,000.00	-35,800.65	
		Dispositions	-65,000.00		57,107.35
S2310525	SALESFORCE INC COM USD0.001				
		Acquisitions	1,623.00	-326,799.56	
		Dispositions	-1,623.00		223,067.52
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	60,000.00	-46,779.60	
		Dispositions	-135,000.00		101,110.20
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	34,000.00	-32,413.90	
		Dispositions	-34,000.00		27,057.54
C79546VAL0	SALLY HLDGS LLC / 5.625% DUE 12-01-2025				
		Acquisitions	155,000.00	-157,750.00	
		Dispositions	-155,000.00		150,350.00
C78410GAD6	SBA COMMUNICATIONS CORP NEW SR NT 3.875%02-15-2027				
		Acquisitions	37,000.00	-33,103.16	
		Dispositions	-37,000.00		33,207.50
C78410GAG9	SBA COMMUNICATIONS 3.125% DUE 02-01-2029				
		Acquisitions	55,000.00	-51,425.00	
		Dispositions	-55,000.00		50,600.00
C80874YBG4	SCIENTIFIC GAMES 8.625% DUE 07-01-2025				
		Acquisitions	215,000.00	-226,303.60	
		Dispositions	-285,000.00		292,125.00
C810186AP1	SCOTTS MIRACLE-GRO 5.25% DUE 12-15-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	130,000.00	-133,412.50	
		Dispositions	-130,000.00		123,825.00
C816300107	SELECTIVE INS GROUP INC COM				
		Acquisitions	366.00	-29,412.07	
		Dispositions	-351.00		29,702.66
C816850101	SEMTECH CORP COM				
		Acquisitions	666.00	-30,668.23	
		Dispositions	-353.00		17,712.83
C817565CD4	SERVICE CORP INTL 4.625% DUE 12-15-2027				
		Acquisitions	205,000.00	-205,556.11	
		Dispositions	-205,000.00		193,690.80
SBG0WNK8	SHELL INTL FIN B V 3.125% DUE 11-07-2049				
		Acquisitions	90,000.00	-63,925.90	
		Dispositions	-90,000.00		66,235.50
C822582BY7	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	505,000.00	-450,937.45	
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	135,000.00	-117,186.00	
		Dispositions	-35,000.00		37,781.80
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	50,000.00	-35,577.50	
		Dispositions	-365,000.00		304,849.65
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	290,000.00	-261,482.05	
		Dispositions	-150,000.00		154,461.00
SBPLQR99	SHERWIN-WILLIAMS CO 2.9% 06-15-2052				
		Acquisitions	50,000.00	-39,100.50	
		Dispositions	-235,000.00		164,065.80
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050				
		Acquisitions	45,000.00	-35,661.15	
		Dispositions	-100,000.00		84,665.30
C82489T104	SHOCKWAVE MED INC COM				
		Acquisitions	33.00	-6,963.69	
		Dispositions	-336.00		79,868.08
C826919102	SILICON LABORATORIES INC COM				
		Acquisitions	230.00	-32,424.53	
		Dispositions	-151.00		20,831.46
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,570,000.00	-1,073,628.80	
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	30,000.00	-21,110.70	
		Dispositions	-60,000.00		48,238.20
SB7RRL54	SIMON PPTY GROUP L 4.75% DUE 03-15-2042				
		Acquisitions	65,000.00	-60,376.55	
		Dispositions	-30,000.00		25,371.60
SBD8DJ71	SNAP INC SNAP INC				
		Acquisitions	5,225.00	-213,642.89	
		Dispositions	-5,225.00		99,974.09
C83545G102	SONIC AUTOMOTIVE INC CL A				
		Acquisitions	60.00	-2,742.08	
		Dispositions	-171.00		8,339.93
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	120,000.00	-125,362.60	
		Dispositions	-190,000.00		170,505.00
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Acquisitions	1,340,000.00	-1,018,991.20	
		Dispositions	-170,000.00		136,962.20
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Acquisitions	235,000.00	-234,123.45	
		Dispositions	-85,000.00		95,291.75
C840441109	SOUTHSTATE CORP COM				
		Acquisitions	104.00	-8,585.30	
		Dispositions	-489.00		41,828.52
C845467109	SOUTHWESTERN ENERGY CO COM				
		Acquisitions	7,843.00	-45,785.34	
		Dispositions	-7,586.00		45,528.82
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	80,000.00	-70,359.20	
		Dispositions	-130,000.00		119,441.40
C84762LAU9	SPECTRUM BRANDS 5.75% DUE 07-15-2025				
		Acquisitions	75,000.00	-76,387.50	
		Dispositions	-75,000.00		74,250.00
C84857L101	SPIRE INC COM				
		Acquisitions	111.00	-7,981.90	
		Dispositions	-385.00		24,719.67
C85207UAH8	SPRINT CORP 7.125% DUE 06-15-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	141,000.00	-146,674.10	
		Dispositions	-141,000.00		143,143.20
C85207UAF2	SPRINT CORPORATION 7.875% DUE 09-15-2023				
		Acquisitions	630,000.00	-653,184.20	
		Dispositions	-630,000.00		639,431.10
C852061AS9	SPRINT NEXTEL CORP 6 DUE 11-15-2022				
		Acquisitions	135,000.00	-138,037.50	
		Dispositions	-135,000.00		135,928.13
C85209W109	SPROUT SOCIAL INC COM CL A COM CL A				
		Acquisitions	344.00	-18,868.55	
		Dispositions	-181.00		9,938.37
C78463M107	SPS COMM INC COM				
		Acquisitions	403.00	-46,110.71	
		Dispositions	-35.00		4,365.10
SBNVW3L7	ST STR CORPORATION FIXED 4.164% DUE 08-04-2033				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		117,019.20
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	90,000.00	-86,379.10	
		Dispositions	-90,000.00		69,715.50
SBNYF3Z7	STARBUCKS CORP 3% 02-14-2032				
		Acquisitions	35,000.00	-34,933.85	
		Dispositions	-35,000.00		29,830.15
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048				
		Acquisitions	40,000.00	-38,465.20	
		Dispositions	-40,000.00		38,211.20
S2842040	STATE STR CORP COM				
		Acquisitions	2,171.00	-161,817.96	
		Dispositions	-2,919.00		230,470.88
C86562MCQ1	SUMITOMO MITSUI 3.05% DUE 01-14-2042				
		Acquisitions	55,000.00	-55,123.20	
		Dispositions	-55,000.00		54,390.60
C86614U100	SUMMIT MATLS INC CL A CL A				
		Acquisitions	1,434.00	-37,733.89	
		Dispositions	-845.00		26,184.29
		Free Receipt	68.00		
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	110,000.00	-97,107.30	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		43,912.00
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	45,000.00	-38,418.75	
		Dispositions	-125,000.00		114,826.25
C868459108	SUPERNUS PHARMACEUTICALS INC COM STK				
		Acquisitions	258.00	-8,356.60	
		Dispositions	-775.00		25,619.20
S2868165	SYSCO CORP COM				
		Acquisitions	2,216.00	-177,774.38	
		Dispositions	-9,420.00		763,127.78
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	145,000.00	-168,948.35	
		Dispositions	-50,000.00		60,815.50
SBNZHQV9	SYSCO CORPORATION 3.15% 12-14-2051				
		Acquisitions	40,000.00	-35,012.00	
		Dispositions	-130,000.00		102,341.85
SB94Q9V0	T-MOBILE US INC COM				
		Acquisitions	536.00	-63,232.25	
		Dispositions	-1,259.00		166,131.78
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				
		Acquisitions	95,000.00	-72,134.45	
		Dispositions	-225,000.00		172,521.50
C87264AAT2	T-MOBILE USA INC 5.375% DUE 04-15-2027				
		Acquisitions	110,000.00	-111,595.00	
		Dispositions	-110,000.00		109,175.00
S2122117	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	5,166.00	-718,544.85	
		Dispositions	-1,104.00		120,083.84
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	195,000.00	-151,561.10	
		Dispositions	-245,000.00		204,851.75
C87612BBE1	TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027				
		Acquisitions	115,000.00	-118,450.00	
		Dispositions	-115,000.00		118,091.20
C87612BBL5	TARGA RES PARTNERS FIXED 6.5% DUE 07-15-2027				
		Acquisitions	280,000.00	-289,437.50	
		Dispositions	-280,000.00		275,100.00
C87612BBJ0	TARGA RES PARTNERS/TARGA RES SR NT 5.875% DUE 04-15-2026 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	45,000.00	-46,518.75	
		Dispositions	-280,000.00		288,226.40
C87612EBN5	TARGET CORP SR NT 2.95% 01-15-2052				
		Acquisitions	555,000.00	-549,760.80	
		Dispositions	-555,000.00		511,554.70
SBN95W88	TARGET CORP SR NT 2.95% 01-15-2052				
		Acquisitions	355,000.00	-303,353.35	
		Dispositions	-205,000.00		174,002.55
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001				
		Acquisitions	345.00	-9,045.11	
		Dispositions	-982.00		26,905.23
SB62B7C3	TE CONNECTIVITY LTD				
		Acquisitions	276.00	-31,566.65	
		Dispositions	-3,465.00		439,707.13
C879369AF3	TELEFLEX INC 4.625% 11-15-2027				
		Acquisitions	135,000.00	-125,518.75	
		Dispositions	-135,000.00		131,487.06
SBDF0C65	TELEFONICA EMISIONES S A U 4.665% 03-06-2038				
		Acquisitions	65,000.00	-70,896.80	
		Dispositions	-65,000.00		63,030.50
C87971MBW2	TELUS CORP TCN 3.4% 05-13-2032				
		Acquisitions	185,000.00	-184,469.05	
		Dispositions	-65,000.00		58,453.85
C88033GCS7	TENET HEALTHCARE CORP 4.625% SNR SEC NTS07-15-2024				
		Acquisitions	368,000.00	-367,905.63	
		Dispositions	-368,000.00		355,197.28
SB616C79	TESLA INC COM USD0.001				
		Acquisitions	474.00	-339,727.31	
		Dispositions	-15.00		9,834.58
		Free Receipt	726.00		
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	134.00	-11,849.85	
		Dispositions	-380.00		34,843.38
C882722KF7	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Dispositions	-150,000.00		194,254.00
SB78JF35	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Acquisitions	70,000.00	-80,092.60	
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-160,320.05	
		Dispositions	-130,000.00		99,705.45
C89115A2E1	TORONTO DOMINION BK 4.456% 06-08-2032				
		Acquisitions	105,000.00	-105,000.00	
		Dispositions	-105,000.00		104,181.00
C89114TZV7	TORONTO-DOMINION BANK TRANCHE # TR 00572VAR DTD 3.2% 03-10-2032				
		Acquisitions	145,000.00	-144,717.25	
		Dispositions	-145,000.00		142,713.35
C89114TZQ8	TORONTO-DOMINION 2.45% DUE 01-12-2032				
		Acquisitions	155,000.00	-142,978.20	
		Dispositions	-155,000.00		140,099.85
C891906AC3	TOTAL SYS SVCS INC 4.8% DUE 04-01-2026				
		Acquisitions	106,000.00	-106,795.00	
		Dispositions	-106,000.00		103,774.00
C89352HAY5	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	1,065,000.00	-1,032,073.30	
		Dispositions	-1,095,000.00		1,183,958.65
SBD366Z2	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	40,000.00	-33,000.40	
C893647BB2	TRANSDIGM INC 6.375% DUE 06-15-2026				
		Acquisitions	15,000.00	-15,375.00	
		Dispositions	-195,000.00		194,512.50
C89377M109	TRANSMEDICS GROUP INC COM				
		Acquisitions	758.00	-20,492.96	
		Dispositions	-1,445.00		52,521.94
C89422G107	TRAVERE THERAPEUTICS INC COM				
		Acquisitions	475.00	-10,788.43	
		Dispositions	-2,160.00		55,431.22
C872898AH4	TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032				
		Acquisitions	200,000.00	-199,484.00	
		Dispositions	-200,000.00		197,360.00
SBN7F127	TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032				
		Acquisitions	270,000.00	-269,303.40	
		Dispositions	-210,000.00		207,485.40
C872898AJ0	TSMC ARIZONA CORP 4.5% 04-22-2052				
		Acquisitions	385,000.00	-384,118.35	
		Dispositions	-385,000.00		372,991.85
C91159HJJ0	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,125,000.00	-1,142,544.60	
SBM9WJ58	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033				
		Acquisitions	235,000.00	-235,000.00	
		Dispositions	-145,000.00		148,818.65
SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001				
		Acquisitions	7,247.00	-190,161.31	
		Dispositions	-5,088.00		154,488.92
C90400D108	ULTRAGENYX PHARMACEUTICAL INC COM				
		Acquisitions	123.00	-6,717.91	
		Dispositions	-290.00		16,146.37
C904214103	UMPQUA HLDGS CORP COM				
		Acquisitions	262.00	-4,871.01	
		Dispositions	-2,164.00		40,926.44
SB0PZN11	UNDER ARMOR INC CL A				
		Acquisitions	3,457.00	-64,232.78	
		Dispositions	-9,124.00		85,434.01
SB650DS5	UNION ELEC CO 8.45% DUE 03-15-2039				
		Acquisitions	65,000.00	-87,858.30	
		Dispositions	-95,000.00		160,010.40
SBM8T585	UNION ELECTRIC CO 3.9% DUE 04-01-2052				
		Acquisitions	120,000.00	-119,704.80	
		Dispositions	-35,000.00		28,903.35
S2914734	UNION PAC CORP COM				
		Acquisitions	331.00	-71,596.84	
		Dispositions	-757.00		164,661.74
C907818FZ6	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	140,000.00	-139,683.60	
		Dispositions	-140,000.00		137,295.20
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	175,000.00	-158,337.60	
		Dispositions	-60,000.00		49,360.20
C907818GA0	UNION PAC CORP 3.85% 02-14-2072				
		Acquisitions	140,000.00	-139,629.00	
		Dispositions	-140,000.00		140,000.00
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072				
		Acquisitions	35,000.00	-34,907.25	
		Dispositions	-35,000.00		33,993.75
SBNYF3T1	UNION PACIFIC CORP 2.8% 02-14-2032				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	60,000.00	-59,518.20	
		Dispositions	-60,000.00		59,751.60
SBNYF3F7	UNION PACIFIC CORP 3.375% 02-14-2042				
		Acquisitions	145,000.00	-142,660.05	
		Dispositions	-145,000.00		132,234.95
C90984P303	UNITED CMNTY BK BLAIRSVILLE GA COM				
		Acquisitions	225.00	-7,454.67	
		Dispositions	-1,571.00		57,656.82
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050				
		Acquisitions	45,000.00	-46,974.60	
		Dispositions	-45,000.00		44,908.65
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG				
		Acquisitions	175,000.00	-141,321.25	
		Dispositions	-350,000.00		325,544.70
C91324PEE8	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Dispositions	-1,400,000.00		1,356,176.45
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	275,000.00	-193,679.30	
		Dispositions	-190,000.00		163,997.15
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				
		Acquisitions	140,000.00	-117,647.90	
		Dispositions	-40,000.00		38,102.10
SBNKBTZ1	UNITEDHEALTH GROUP INC 4.2% 05-15-2032				
		Acquisitions	180,000.00	-179,535.60	
		Dispositions	-180,000.00		182,243.10
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	805,000.00	-816,347.20	
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	410,000.00	-411,469.50	
		Dispositions	-345,000.00		341,206.05
C91324PEL2	UNITEDHEALTH GROUP INC 4.95% 05-15-2062				
		Acquisitions	1,035,000.00	-1,041,772.00	
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062				
		Acquisitions	345,000.00	-349,977.20	
		Dispositions	-345,000.00		336,512.80
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039				
		Acquisitions	45,000.00	-34,542.90	
		Dispositions	-95,000.00		95,234.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049				
		Acquisitions	80,000.00	-82,666.40	
		Dispositions	-35,000.00		35,477.40
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	125,000.00	-124,051.25	
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	350,000.00	-360,093.05	
		Dispositions	-350,000.00		378,595.10
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063				
		Acquisitions	535,000.00	-552,926.15	
		Dispositions	-75,000.00		82,843.55
C913366EP1	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Acquisitions	95,000.00	-114,934.80	
		Dispositions	-525,000.00		644,685.25
SBMGW9Z1	UNIVERSITY MIAMI FLA 4.063% 04-01-2052				
		Acquisitions	85,000.00	-85,000.00	
		Dispositions	-35,000.00		31,143.00
C914906AS1	UNIVISION 5.125% DUE 02-15-2025				
		Acquisitions	68,000.00	-65,796.80	
		Dispositions	-68,000.00		65,926.00
C91688F104	UPWORK INC COM				
		Acquisitions	797.00	-15,431.55	
		Dispositions	-391.00		7,370.33
C90290MAC5	US FOODS INC 6.25% DUE 04-15-2025				
		Acquisitions	299,000.00	-306,438.12	
		Dispositions	-299,000.00		298,665.24
C91740PAC2	USA COMPRESSION FIXED 6.875% DUE 04-01-2026				
		Acquisitions	40,000.00	-40,100.00	
		Dispositions	-135,000.00		131,625.00
C911365BM5	UTD RENTALS N AMER 3.875% DUE 11-15-2027				
		Acquisitions	34,000.00	-31,960.00	
		Dispositions	-34,000.00		32,270.76
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	320,000.00	-317,913.60	
		Dispositions	-170,000.00		164,055.50
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038				
		Acquisitions	35,000.00	-43,882.30	
		Dispositions	-35,000.00		45,733.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C919794107	VAL NATL BANCORP COM				
		Acquisitions	625.00	-7,197.85	
		Dispositions	-1,787.00		23,638.94
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	95,000.00	-95,529.75	
		Dispositions	-60,000.00		80,020.80
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036				
		Acquisitions	90,000.00	-96,417.50	
		Dispositions	-315,000.00		345,445.45
C91913YBE9	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	1,490,000.00	-1,416,984.25	
		Dispositions	-726,000.00		607,186.11
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	140,000.00	-107,608.90	
		Dispositions	-205,000.00		146,980.35
C921659108	VANDA PHARMACEUTICALS INC COM				
		Acquisitions	299.00	-3,173.80	
		Dispositions	-3,338.00		29,673.26
C922280102	VARONIS SYS INC COM				
		Acquisitions	1,090.00	-42,253.03	
		Dispositions	-614.00		20,919.44
C92343X100	VERINT SYS INC COM				
		Acquisitions	1,569.00	-74,188.59	
		Dispositions	-134.00		4,539.80
SBMV8VC5	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032				
		Acquisitions	440,000.00	-347,092.40	
		Dispositions	-365,000.00		288,160.00
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	330,000.00	-290,818.00	
		Dispositions	-330,000.00		257,663.10
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	60,000.00	-36,283.80	
		Dispositions	-445,000.00		334,866.45
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG				
		Acquisitions	55,000.00	-48,587.00	
		Dispositions	-155,000.00		125,559.30
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052				
		Acquisitions	65,000.00	-52,437.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-65,000.00		48,790.30
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	420,000.00	-351,939.75	
		Dispositions	-350,000.00		316,295.00
C92343VGB4	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	1,745,000.00	-1,237,809.60	
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	160,000.00	-140,986.85	
		Dispositions	-125,000.00		104,313.70
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	190,000.00	-155,820.35	
		Dispositions	-45,000.00		38,094.30
C92343VCK8	VERIZON 4.862% DUE 08-21-2046				
		Dispositions	-2,366,000.00		2,915,101.28
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	50,000.00	-49,955.50	
S2931034	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	62.00	-16,255.13	
		Dispositions	-591.00		145,684.96
SB2PZN04	VISA INC COM CL A STK				
		Acquisitions	859.00	-170,368.61	
		Dispositions	-236.00		50,163.08
C92826CAK8	VISA INC 2.7% DUE 04-15-2040				
		Acquisitions	1,315,000.00	-1,068,302.35	
		Dispositions	-1,930,000.00		1,545,137.10
S2936921	WALMART INC COM				
		Acquisitions	5,085.00	-709,767.12	
		Dispositions	-2,441.00		354,042.92
S2270726	WALT DISNEY CO				
		Acquisitions	1,904.00	-231,766.99	
		Dispositions	-313.00		44,495.07
SBNVX3L0	WASTE MANAGEMENT INC 4.15% 04-15-2032				
		Acquisitions	390,000.00	-389,415.00	
		Dispositions	-390,000.00		388,729.55
SBN101G2	WELLS FARGO & CO FLTG RT 4.897% DUE 07-25-2033				
		Acquisitions	885,000.00	-891,698.30	
		Dispositions	-885,000.00		890,233.85
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-439,325.65	
		Dispositions	-855,000.00		907,141.10
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041				
		Acquisitions	1,520,000.00	-1,210,940.65	
		Dispositions	-475,000.00		409,939.25
S2649100	WELLS FARGO & CO NEW COM STK				
		Acquisitions	13,925.00	-603,000.55	
		Dispositions	-896.00		37,924.40
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	55,000.00	-60,911.95	
		Dispositions	-55,000.00		59,306.50
SBP6P605	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053				
		Acquisitions	1,160,000.00	-1,129,679.55	
		Dispositions	-765,000.00		691,066.60
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045				
		Acquisitions	215,000.00	-214,132.90	
		Dispositions	-155,000.00		138,908.60
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043				
		Acquisitions	45,000.00	-37,697.85	
		Dispositions	-45,000.00		44,332.65
C95058W100	WENDYS CO COM				
		Acquisitions	232.00	-4,705.99	
		Dispositions	-927.00		20,060.01
C950755108	WERNER ENTERPRISES INC COM				
		Acquisitions	1,078.00	-42,614.83	
		Dispositions	-516.00		21,082.89
C950810101	WESBANCO INC COM				
		Acquisitions	207.00	-7,313.34	
		Dispositions	-594.00		21,868.95
C962166CA0	WEYERHAEUSER CO SR NT 3.375% 03-09-2033				
		Acquisitions	275,000.00	-273,523.25	
		Dispositions	-275,000.00		265,831.50
C962166CB8	WEYERHAEUSER CO SR NT 4% 03-09-2052				
		Acquisitions	275,000.00	-270,231.50	
		Dispositions	-275,000.00		271,306.75
SBLD7GY0	WEYERHAEUSER CO SR NT 4% 03-09-2052				
		Acquisitions	70,000.00	-68,786.20	
		Dispositions	-30,000.00		26,636.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C976656CK2	WI ELEC PWR CO 4.3% DUE 10-15-2048				
		Acquisitions	590,000.00	-542,647.70	
		Dispositions	-185,000.00		151,960.85
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	90,000.00	-89,958.60	
		Dispositions	-40,000.00		34,030.80
C981811102	WORTHINGTON INDS INC COM				
		Acquisitions	185.00	-9,191.13	
		Dispositions	-751.00		39,558.53
C929328102	WSFS FINANCIAL CORP COM				
		Acquisitions	241.00	-10,873.02	
		Dispositions	-1,335.60		66,268.33
		Free Receipt	975.60	51,355.58	
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO				
		Acquisitions	180,000.00	-204,910.90	
		Dispositions	-90,000.00		109,050.60
SBMYP1W3	XCEL ENERGY INC 4.6% 06-01-2032				
		Acquisitions	70,000.00	-69,974.80	
		Dispositions	-70,000.00		70,560.00
C985817105	YELP INC COM				
		Acquisitions	191.00	-6,224.08	
		Dispositions	-545.00		19,751.16
C988498AJ0	YUM BRANDS INC SR NT 3.875 DUE 11-01-2023				
		Acquisitions	295,000.00	-294,500.00	
		Dispositions	-295,000.00		292,467.85
C48123V102	ZIFF DAVIS INC COM USD0.001				
		Acquisitions	303.00	-22,713.35	
		Dispositions	-316.00		29,659.97
SBYXJF62	ZILLOW GROUP INC COM USD0.0001 CLASS C				
		Acquisitions	455.00	-27,155.29	
		Dispositions	-3,261.00		155,404.69
C98983L108	ZURN ELKAY WATER SOLUTIONS CORPORATION				
		Acquisitions	206.00	-5,623.25	
		Dispositions	-591.00		17,734.57
		Free Receipt	0.00	2,045.30	

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF REPORTABLE TRANSACTIONS
(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2022

Identity of Party Involved	Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	Purchase Price	Selling Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category iii – A Series of Transactions Involving Securities of the Same Issue Which, When Aggregated, Involve an Amount in Excess of Five Percent of the Current Value of Plan Assets								
The Northern Trust Company	BlackRock U.S. Debt Index Fund, Class E:							
	3 purchases	$ 31,900,000	$ -0-	$ -0-	$ -0-	$ 31,900,000	$ 31,900,000	$ -0-
	19 sales		50,700,000			54,939,358	50,700,000	(4,239,358)
The Northern Trust Company	Northern Trust Short-Term Investment Fund:							
	502 purchases	190,319,683				190,319,683	190,319,683	
	441 sales		190,013,217			190,013,217	190,013,217	
The Northern Trust Company	U.S. Treasury bonds, 1.875 percent strips, maturity date November 15, 2051:							
	273 purchases	30,416,725				30,416,725	30,416,725	
	223 sales		29,650,032			30,841,301	29,650,032	(1,191,269)

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF REPORTABLE TRANSACTIONS (CONTINUED)
(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2022

Identity of Party Involved	Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	Purchase Price	Selling Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category iii – A Series of Transactions Involving Securities of the Same Issue Which, When Aggregated, Involve an Amount in Excess of Five Percent of the Current Value of Plan Assets (continued)								
The Northern Trust Company	U.S. Treasury bonds, two percent strips, maturity date February 15, 2052:							
	243 purchases	$ 26,986,711	$ -0-	$ -0-	$ -0-	$ 26,986,711	$ 26,986,711	$ -0-
	197 sales		25,523,825			25,797,025	25,523,825	(273,200)

There were no transactions reportable under categories i, ii, or iv.

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

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2022

2 Assets:

a Market value	**2a**	815,241,372
b Actuarial value	**2b**	801,948,301

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	2,852	357,271,493	357,271,493
b For terminated vested participants	3,509	99,663,686	99,663,686
c For active participants	3,104	189,613,503	190,679,651
d Total	9,465	646,548,682	647,614,830

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**	5.36%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	2,931,768
b Expected plan-related expenses	**6b**	4,724,000
c Total (line 6a + line 6b)	**6c**	7,655,768

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

MICHAEL GIBBONS MJG — Signature of actuary

09/27/2023 — Date

MICHAEL GIBBONS — Type or print name of actuary

2306845 — Most recent enrollment number

AON CONSULTING, INC — Firm name

847-295-5000 — Telephone number (including area code)

MSC #17755, Aon
PO Box 1447
Lincolnshire IL 60069
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	124,331,862
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	4,014,267
9	Amount remaining (line 7 minus line 8)	0	120,317,595
10	Interest on line 9 using prior year's actual return of 4.54 %	0	5,462,419
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.53 %		0
	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		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	4,000,000
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	121,780,014

Part III Funding Percentages

14	Funding target attainment percentage	14	105.02 %
15	Adjusted funding target attainment percentage	15	123.83 %
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	100.73 %
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
			Totals ► 18(b)	0	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	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [ ] Yes [X] 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:

1st segment:	2nd segment:	3rd segment:	
4.75 %	5.18 %	5.92%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	63

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**	7,655,768
b Excess assets, if applicable, but not greater than line 31a	**31b**	7,655,768

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**	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**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
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