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

2023

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must provide 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
NTESS RETIREMENT INCOME PLAN

1b Three-digit plan number (PN) ▶ 006

1c Effective date of plan 06/01/1950

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)
NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC

P.O. BOX 5800, MAIL STOP 1302
ALBUQUERQUE, NM 87185-1302

2b Employer Identification Number (EIN) 85-0097942

2c Plan Sponsor's telephone number 505-845-6380

2d Business code (see instructions) 541700

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2024	NANCY MULLER, CPA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2024	DELFINIA SALAZAR
	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 ☐ Same as Plan Sponsor

EMPLOYEE BENEFITS COMMITTEE OF NTESS

PO BOX 5800, MS 1302
ALBUQUERQUE, NM 87185-1302

3b Administrator's EIN: 85-0097942

3c Administrator's telephone number: 505-845-6380

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

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	13466
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)**	3544
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	3323
b	Retired or separated participants receiving benefits	**6b**	7521
c	Other retired or separated participants entitled to future benefits	**6c**	1126
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	11970
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1254
f	Total. Add lines **6d** and **6e**.	**6f**	13224
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 3F 3H

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

9a Plan funding arrangement (check all that apply)

- (1) [X] 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
- (4) [ ] **DCG** (Individual Plan Information) – Number Attached _____
- (5) [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) [X] **H** (Financial Information)
- (2) [ ] **I** (Financial Information – Small Plan)
- (3) [X] **A** (Insurance Information) – Number Attached 1
- (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 2023 Form M-1 annual report. If the plan was not required to file the 2023 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 A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC

D Employer Identification Number (EIN)
85-0097942

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	793	01/01/2023	12/31/2023

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	13090634
5	Current value of plan's interest under this contract in separate accounts at year end	5	13106920

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

b	Balance at the end of the previous year			7b	13408524
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	667846		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	667846
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	14076370
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	882885		
	(2) Administration charge made by carrier	7e(2)	102851		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below) ▶	7e(4)			
	(5) Total deductions			7e(5)	985736
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	13090634

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2023

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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

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

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

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC

D Employer Identification Number (EIN)
85-0097942

E Type of plan: [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 2023

2 Assets:

a Market value	**2a**	5250164687
b Actuarial value	**2b**	5775181155

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	8741	4115328538	4115328538
b For terminated vested participants	1181	127191676	127191676
c For active participants	3544	1519060877	1605797961
d Total	13466	5761581091	5848318175

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**	5.28 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	97045172
b Expected plan-related expenses	**6b**	13500000
c Target normal cost	**6c**	110545172

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

09/03/2024
Date

BRIAN P. LEVINE
Type or print name of actuary

23-06424
Most recent enrollment number

AON CONSULTING, INC.
Firm name

214-989-2661
Telephone number (including area code)

MSC #17849
PO BOX 803507
DALLAS, TX 75380
Address of the firm

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

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	776737314
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	776737314
10	Interest on line 9 using prior year's actual return of -23.31 %	0	-181057468
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		42273765
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 5.45 %		2303920
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		44577685
d	Portion of (c) to be added to prefunding balance		44577685
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	640257531

Part III Funding Percentages

14	Funding target attainment percentage	14	87.80 %
15	Adjusted funding target attainment percentage	15	87.80 %
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	109.73 %
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
05/15/2024	150000000	0			
08/26/2024	15000000				
			Totals ► 18(b)	165000000	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	153577571

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:	2nd segment:	3rd segment:	
4.75 %	5.00 %	5.74 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	56

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	110545172
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	713394551	65333177
b Waiver amortization installment		

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**	175878349

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	22300778	22300778

36 Additional cash requirement (line 34 minus line 35)	**36**	153577571
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	153577571

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.**	**2023** **This Form is Open to Public Inspection.**

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC

D Employer Identification Number (EIN)
85-0097942

Part I Service Provider Information (see instructions)

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).. . . . . [X] Yes [ ] No

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

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

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

GLOBAL TRUST COMPANY

26-3761443

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

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

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1994635	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 52	NONE	1316924	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

NUMERIC INVESTORS, LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1251469	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)

NTESS, LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	1240875	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NISA INVESTMENT ADVISOR LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1195959	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKROCK INSTITUTIONAL TRUST CO

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	1171710	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)

FIDELITY INSTITUTIONAL ASSET MGT

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	944578	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST CORPORATION

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 52 59 21	TRUSTEE	878244	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

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

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 51 52 99	NONE	95713	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 19 21 28 52 62 68	TRUSTEE	20340	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC

D Employer Identification Number (EIN)
85-0097942

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

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
22-1211670-044	P	8661029

a Name of MTIA, CCT, PSA, or 103-12 IE: CONSERVATIVE STOCK FD (CORE EQUITY)

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
22-1211670-007	P	4445891

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

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

c EIN-PN	**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	83439672

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

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

c EIN-PN	**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	571630206

a Name of MTIA, CCT, PSA, or 103-12 IE: CF HARDING LOEVNER EM COLTV INV FD

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
27-6075499-002	C	202941484

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA INDX SEC LEND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-125	C	24279152

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA SMALL CAP INDX

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-078	C	3485968

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

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

c EIN-PN 04-0025081-240	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 204694324

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE SM CAP INDX SL FD

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

c EIN-PN 90-0337987-077	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 33152704

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SILCHESTER INTL VAL EQUITY GR TR

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

c EIN-PN 36-7045783-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 214216040

a Name of MTIA, CCT, PSA, or 103-12 IE: CF DFA US SM CAP COLTV INV FD S

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

c EIN-PN 61-6611861-003	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 113193005

a Name of MTIA, CCT, PSA, or 103-12 IE: CF US STRIPS 20+ YR BOND INDX FD

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

c EIN-PN 27-3227381-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 100985367

a Name of MTIA, CCT, PSA, or 103-12 IE: CF US LONG TREASURY INDX FD C

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

c EIN-PN 83-1868299-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 117568217

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, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

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

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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

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC

D Employer Identification Number (EIN)
85-0097942

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	45270000	165000000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	66046523	110369801
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	19522600	9310921
(2) U.S. Government securities	1c(2)	335601486	325620560
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	176827104	165633209
(B) All other	1c(3)(B)	2772565107	2953186642
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	374338719	469345019
(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)	16430990	5772005
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1267275805	1455222842
(10) Value of interest in pooled separate accounts	1c(10)	10869881	13106920
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	283939955	214216040
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	13408524	13090634
(15) Other	1c(15)	168313659	198214047

			(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	5550410353	6098088640
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	2194573	2137205
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	299365245	360835534
k	Total liabilities (add all amounts in lines 1g through1j)	1k	301559818	362972739
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	5248850535	5735115901

Part II Income and Expense Statement

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

			(a) Amount	(b) Total
	Income			
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	165000000	
	(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)		165000000
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	149324	
	(B) U.S. Government securities	2b(1)(B)	4254917	
	(C) Corporate debt instruments	2b(1)(C)	155269393	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	1833042	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		161506676
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)	6104973	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	6217019	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		12321992
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	277508564	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		277508564

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	**2b(6)**		179090669
(7) Net investment gain (loss) from pooled separate accounts	**2b(7)**		818084
(8) Net investment gain (loss) from master trust investment accounts	**2b(8)**		
(9) Net investment gain (loss) from 103-12 investment entities	**2b(9)**		68706151
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	**2b(10)**		
c Other income	**2c**		8208643
d Total income. Add all **income** amounts in column (b) and enter total	**2d**		873160779
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	**2e(1)**	365469571	
(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)**		365469571
f Corrective distributions (see instructions)	**2f**		
g Certain deemed distributions of participant loans (see instructions)	**2g**		
h Interest expense	**2h**		
i Administrative expenses:			
(1) Salaries and allowances	**2i(1)**		
(2) Contract administrator fees	**2i(2)**	249480	
(3) Recordkeeping fees	**2i(3)**		
(4) IQPA audit fees	**2i(4)**		
(5) Investment advisory and investment management fees	**2i(5)**	9400989	
(6) Bank or trust company trustee/custodial fees	**2i(6)**		
(7) Actuarial fees	**2i(7)**	168000	
(8) Legal fees	**2i(8)**		
(9) Valuation/appraisal fees	**2i(9)**		
(10) Other trustee fees and expenses	**2i(10)**		
(11) Other expenses	**2i(11)**	11607373	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	**2i(12)**		21425842
j Total expenses. Add all **expense** amounts in column (b) and enter total	**2j**		386895413
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	**2k**		486265366
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) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: MITCHELL & TITUS, LLP **(2)** EIN: 13-2781641

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) [ ] This form is filed for a CCT, PSA, DCG 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. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

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	
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		1000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] 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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 519070.

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

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC

D Employer Identification Number (EIN)
85-0097942

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 22-1211670 36-1561860

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 0

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

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) and (b):

a Enter the percentage of plan assets held as:

Public Equity: 34.00 % Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: 66.00 %

High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☐ 5-10 years ☒ 10-15 years ☐ 15 years or more

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._____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☒ Yes ☐ No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/_____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

NTESS RETIREMENT INCOME PLAN

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2023 and 2022
With Independent Auditor's Report



MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2023 and 2022

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MITCHELL TITUS

INDEPENDENT AUDITOR'S REPORT

Plan Administrator and Participants
NTESS Retirement Income Plan

Opinion on the 2023 Financial Statements

We have audited the financial statements of the NTESS Retirement Income Plan (Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statement of net assets available for benefits as of December 31, 2023, the related statement of changes in net assets available for benefits for the year ended December 31, 2023, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2023, and the changes in its net assets available for benefits for the year then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion on the 2023 Financial Statements

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the 2023 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 audit opinion on the 2023 financial statements.

Responsibilities of Management for the 2023 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

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

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MITCHELL TITUS

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 2023 Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

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

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.

MITCHELL TITUS

2023 Supplemental Schedules Required by ERISA

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets (held at end of year) as of December 31, 2023, acquisitions and dispositions, and reportable transactions for the year ended December 31, 2023 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the 2023 financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Other Matter — Auditor's Report on the 2022 Financial Statements

We performed an audit of the 2022 financial statements of the Plan. In accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA, our audit did not extend to any statements or information related to assets held for investment of the Plan that were certified by a qualified institution. In our report dated October 2, 2023, we indicated that in our opinion (a) the amounts and disclosures in the 2022 financial statements, other than those agreed to or derived from the certified investment information, were presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America, and (b) the information in the 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 management determined meets the requirements of ERISA Section 103(a)(3)(C).

Mitchell & Titus, LLP

September 26, 2024

NTESS RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2023 and 2022

	2023	2022
ASSETS		
Assets held in insurance company pooled separate accounts, at fair value		
Short-Term Fund	$ 8,661,029	$ 7,255,182
Conservative Stock Fund	4,445,891	3,614,699
	13,106,920	10,869,881
Assets held in unallocated insurance contract, at contract value	13,090,634	13,408,524
Investments		
Common stocks	469,345,019	374,338,719
Fixed income	3,459,254,110	3,312,961,293
Derivatives	11,929,527	13,695,551
Cash and cash equivalents	9,310,921	19,522,600
Common/collective trusts	1,455,222,842	1,267,275,805
103-12 entities	214,216,040	283,939,955
Total investments	5,645,476,013	5,296,012,328
Investments held as collateral on securities on loan	177,242,826	143,081,502
Receivables		
Contributions from employer	165,000,000	45,270,000
Accrued income	41,287,873	41,254,445
Due from broker for sale of securities	69,081,928	24,792,078
Total assets	6,098,088,640	5,550,410,353
LIABILITIES		
Administrative expenses payable	2,137,205	2,129,957
Due to broker for securities purchased	178,224,656	149,317,844
Collateral of securities on loan	177,242,826	143,081,502
Payable for foreign currency forward contracts	63,493	42,778
Derivatives	5,304,559	6,923,121
Total liabilities	362,972,739	301,495,202
Net assets available for benefits	$ 5,735,115,901	$ 5,248,915,151

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2023 and 2022

	2023	2022
ADDITIONS		
Investment income		
Interest and dividend income	$ 182,037,311	$ 173,263,190
Net appreciation (depreciation) in fair value of investments	526,123,468	(1,785,060,228)
Total investment income	708,160,779	(1,611,797,038)
Plan Sponsor contributions	165,000,000	45,270,000
Total additions	873,160,779	(1,566,527,038)
DEDUCTIONS		
Benefit payments	365,469,571	357,911,182
Administrative expenses	21,490,458	20,278,511
Total deductions	386,960,029	378,189,693
Changes in net assets	486,200,750	(1,944,716,731)
Net assets available for benefits		
Beginning of year	5,248,915,151	7,193,631,882
End of year	$ 5,735,115,901	$ 5,248,915,151

The accompanying notes are an integral part of these financial statements

NOTE 1 DESCRIPTION OF THE PLAN

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

General

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

Funding Policy

The Plan Sponsor contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the Employee Retirement Income Security Act of 1974 (ERISA) minimum funding requirements. The Plan has met the ERISA minimum funding requirements for 2023 and 2022. The Plan Sponsor may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Plan Sponsor made contributions of $165,000,000 and $45,270,000 for the years ended December 31, 2023 and 2022, respectively. Participant contributions were required prior to July 1, 1975. In addition, participants who transferred to this Plan from the Lockheed Martin Specialty Components Pension Plan (LMSC) transferred in their required and voluntary contributions. The participants' accumulated contributions pertaining to years prior to 1975 and LMSC transferred-in contributions, including interest credited at an annually compounded rate of 1.77% for the year ended December 31, 2023 and 1.50% for the year ended December 31, 2022, were $162,008 and $196,353 at December 31, 2023 and 2022, respectively.

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Benefit Payments

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

Plan Termination

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

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

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

Use of Estimates

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

Investment Contracts

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

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

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

Plan Investments

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

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

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

Derivative Instruments

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

The fair values of these instruments are recorded as investments of the Plan. Changes in the fair value of the derivative instruments are reflected in investment income as net appreciation and depreciation on the statements of changes in net assets available for benefits of the Plan. As of December 31, 2023 and 2022, these derivative financial instruments were held for trading purposes. The notional amounts and fair values are presented as gross assets and liabilities as of December 31, 2023 and 2022, as indicated below.

	2023		2022	
	Notional Amount	Amount Included in Fair Value of Asset	Notional Amount	Amount Included in Fair Value of Asset
CASH AND CASH EQUIVALENTS				
Foreign currency				
Contracts – receivable	$ -	$ -	$ 2,893,015	$ 37,710
Contracts – payable	5,089,432	(63,493)	4,157,504	(80,489)
Net (payable)/receivable		$ (63,493)		$ (42,779)
DERIVATIVE ASSETS				
Futures contracts	$ (265)	$ -	$ (236)	$ -
Options contracts	6,400,000	324,416	-	-
Swaps contracts	660,410,000	11,605,110	328,804,241	13,695,551
Derivative assets		11,929,527		13,695,551
DERIVATIVE LIABILITIES				
Futures contracts	152	-	(188)	-
Options contracts	(28,700,000)	(132,742)	(11,200,000)	(74,020)
Swaps contracts	74,426,968	(5,171,817)	80,040,000	(6,832,518)
Derivative liabilities		(5,304,559)		(6,906,538)
Net derivatives		$ 6,624,968		$ 6,789,013

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

Derivative Instruments *(continued)*

Derivative instruments investment income for the years ended December 31, 2023 and 2022 was as follows.

	2023	2022
Futures contracts	$ 1,232,438	$ (10,423,600)
Swaps contracts	3,850,773	(6,492,725)
Forwards	(126,804)	459,731
Options contracts	1,263,321	(2,037,305)
Derivatives net gain/(loss)	$ 6,219,728	$ (18,493,899)

Foreign Currency Forward Contracts

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

Risks and Uncertainties

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

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

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

Tax Status

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

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more-likely-than-not, based on the technical merits, to be sustained upon examination by the IRS. The Plan Sponsor has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2023, there are no uncertain tax positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdiction; however, there are currently no audits for any tax period in progress.

Subsequent Events

The Plan Sponsor evaluated subsequent events and transactions through September 26, 2024, the date these financial statements were available to be issued.

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

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

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

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS *(continued)*

The actuarial valuation for the Plan was prepared by Aon. Actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Significant assumptions underlying the actuarial computations included (a) long-term rate of return of 6.25% (4.75% in 2021) for the year ended December 31, 2022, (b) use of the Pri-2012 amounts weighted mortality table projected generationally from 2012 with Scale MP-2021 for healthy participants, Pri-2012 amounts weighted contingent survivor mortality table projected generationally from 2012 with Scale MP-2021 for surviving spouses, and the Pri-2012 amounts weighted disabled retirement mortality table projected generationally from 2012 with Scale MP-2021 for disabled participants, and (c) retirement ages, disability, and turnover rates based on published statistical data and the Plan's experience. The interest rate assumptions used to calculate the actuarial present value of accumulated Plan benefits are based on long-term economic assumptions and are not expected to fluctuate significantly from year to year, barring significant adjustments to the underlying trust asset allocation.

The actuarial present value of accumulated plan benefits as of December 31, 2022, was as follows:

Vested benefits of participants currently receiving payments	$ 3,728,320,125
Other vested benefits	1,434,059,748
Non-vested benefits	75,151,123
Total	$ 5,237,530,996

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2022, is the result of the following:

Change in actuarial assumptions and methods	$ (905,154,541)
Interest accumulation	279,831,395
Benefits accrued	152,711,436
Benefits paid	(357,936,682)
Net decrease	(830,548,392)
Actuarial present value of accumulated plan benefits	
Beginning of year	6,068,079,388
End of year	$ 5,237,530,996

NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held at December 31, 2022, and net depreciation in fair value of investments, interest, and dividends for the year ended December 31, 2022, was obtained or derived from information provided to the Plan Sponsor and certified as complete and accurate by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan.

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

	2023	2022
Short-term fund	$ 8,661,029	$ 7,255,182
Conservative stock fund	4,445,891	3,614,699
Fixed dollar account	13,090,634	13,408,524
Equity		
U.S. equity securities	469,345,019	374,338,719
Fixed income		
Government debt securities	279,095,248	299,138,312
Corporate debt securities	3,118,819,851	2,949,392,211
Other fixed income	61,339,011	64,430,770
Derivatives	11,929,527	13,695,551
Common/collective trusts	1,455,370,099	1,267,275,805
103-12 entities	214,216,040	283,939,955
Cash and cash equivalents	9,163,664	19,522,600
Total investments	$ 5,645,476,013	$ 5,296,012,328

Investment income for the years ended December 31, 2023 and 2022, was as follows:

	2023	2022
Investment income		
Net appreciation (depreciation) in the fair value of investments	$ 526,123,468	$ (1,785,060,228)
Dividend income	12,321,992	7,406,664
Interest income	161,506,676	158,365,437
Other investment income	8,208,643	7,491,089
Total investment income of the Plan	$ 708,160,779	$ (1,611,797,038)

NOTE 4 INVESTMENTS *(continued)*

In 2023 and 2022, the Plan participated in a securities lending program under which securities of the Plan are loaned to selected security brokerage firms. The Northern Trust Company, trustee of the Plan, transfers titles of the loaned securities, but retains the right to redeem securities on short notice and is entitled to all distributions made by the issuer of the securities during the term of the loan. All such loans require collateralization by U.S. Government securities, cash, or letters of credit that always equal at least 100% of the loaned security fair value plus accrued interest. Cash collateral received on loaned securities as of December 31, 2023 and 2022, was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2022 and 2021, was invested in a separate account. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2023 and 2022, loaned securities had a fair value of $172,593,158 and $139,097,937, respectively.

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

For the Years Ended December 31,	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2023	$ 177,242,826	$ 177,242,826	$ 172,593,158	$ 4,649,668
2022	$ 143,081,502	$ 143,081,502	$ 139,097,937	$ 3,983,565

Cash received as collateral for securities loaned at December 31, 2023 and 2022, totaled $72,185,992 and $65,452,881, respectively. These funds were invested in a commingled fixed-income fund that was valued at the net asset value (NAV) of the shares held at year end. Such investments were considered Level 2 investments.

Non-cash received as collateral for securities loaned at December 31, 2023 and 2022, totaled $105,056,834 and $77,628,621, respectively. These securities were held in a separate account at December 31, 2023 and 2022, and valued at fair value. Such investments were considered Level 2 investments.

NOTE 5 FAIR VALUE MEASUREMENTS

The following sets forth, by level within the fair value hierarchy, the Plan assets at fair value as of December 31, 2023 and 2022.

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

Level 1: Observable inputs—quoted prices in active markets for identical assets and liabilities.

Level 2: Observable inputs other than the quoted prices in active markets for identical assets and liabilities—include quoted prices for similar instruments, quoted prices for identical or similar instruments in inactive markets, and amounts derived from valuation models where all significant inputs are observable in active markets.

Level 3: Unobservable inputs—include amounts derived from valuation models where one or more significant inputs are unobservable and require the development of relevant assumptions.

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

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

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

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

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

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

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

Cash totaling $9,310,921 and $19,522,600 is not reflected in the fair value measurement tables at December 31, 2023 and 2022, respectively, since the fair value is identical to the unit measure of the instrument.

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2023, were as follows:

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	$ -	$ 13,106,920	$ -	$ 13,106,920
Assets held in unallocated insurance contract	-	-	13,090,634	13,090,634
Equities				
U.S. equity securities	469,345,019	-	-	469,345,019
Fixed income				
Government debt securities	-	279,095,248	-	279,095,248
Corporate debt securities	-	3,118,819,851	-	3,118,819,851
Other fixed income	-	61,339,011	-	61,339,011
Derivatives	-	11,929,527	-	11,929,527
Common/collective trusts	-	1,455,222,842	-	1,455,222,842
103-12 entities	-	214,216,040	-	214,216,040
Total	$ 469,345,019	$ 5,153,729,439	$ 13,090,634	$ 5,636,165,092

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

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	$ -	$ 10,869,881	$ -	$ 10,869,881
Assets held in unallocated insurance contract	-	-	13,408,524	13,408,524
Equities				
U.S. equity securities	374,338,719	-	-	374,338,719
International equity securities	-	-	-	-
Fixed income				
Government debt securities	-	299,138,312	-	299,138,312
Corporate debt securities	-	2,949,392,211	-	2,949,392,211
Other fixed income	-	64,430,770	-	64,430,770
Derivatives	-	13,695,551	-	13,695,551
Common/collective trusts	-	1,267,275,805	-	1,267,275,805
103-12 entities	-	283,939,955	-	283,939,955
Total	$ 374,338,719	$ 4,888,742,485	$ 13,408,524	$ 5,276,489,728

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2023:

Level 3 Asset Reconciliation
Year Ended December 31, 2023

Balance, beginning of year	$ 13,408,524
Income	671,153
Disbursements	(989,043)
Balance, end of year	$ 13,090,634

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2022:

Level 3 Asset Reconciliation
Year Ended December 31, 2022

Balance, beginning of year	$	13,618,151
Income		942,868
Disbursements		(1,152,495)
Balance, end of year	$	13,408,524

NOTE 6 RELATED-PARTY TRANSACTIONS

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

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2023 and 2022, the Plan paid Prudential $40,342 and $37,459 in trustee and transactional fees, respectively. The Plan also owed the trustee $20,340 and $21,200 in fees as of December 31, 2023 and 2022, respectively.

SUPPLEMENTAL SCHEDULES

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
**Pooled separate accounts with Prudential Insurance Company of America*			
Short-term fund	Interest-bearing cash account, variable interest, 407,709 units	$ 8,661,029	$ 8,661,029
Conservative stock fund	Common stock account, 17,106 units	834,955	4,445,891
*Unallocated insurance contract with Prudential Insurance Company of America	Variable rate, 6.39%	13,090,634	13,090,634
Investments held at Northern Trust	See attached schedule	5,270,789,613	5,619,278,459
		$ 5,293,376,231	$ 5,645,476,013

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	635,000	$ 473,970	$ 504,617
* PRUDENTIAL FINANCIAL INC 4.418% DUE 03-27-2048	320,000	272,470	282,341
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	77,058
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	275,000	208,612	225,435
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	400,000	382,896	327,905
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000	1,950,000	1,922,131
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,300,000	1,291,134	1,031,297
* PRUDENTIAL FINL INC 3.935% DUE12-07-2049	5,061,000	4,329,640	4,181,239
* PRUDENTIAL FINL INC 3.935% DUE12-07-2049	2,497,000	2,206,336	2,062,943
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 12-14-2036	600,000	336,000	650,350
3M CO 3.25% DUE 08-26-2049	855,000	668,578	622,621
3M CO 3.875% DUE 06-15-2044	235,000	163,186	192,379
3M CO FIXED 3.625% DUE 10-15-2047	520,000	610,631	398,686
AADVANTAGE LOYALITY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028	2,430,000	2,514,712	2,493,034
ABBOTT LABS 4.75% DUE 04-15-2043	2,261,000	2,370,666	2,305,351
ABBOTT LABS 4.75% DUE 04-15-2043	1,550,000	1,596,119	1,580,404
ABBOTT LABS 4.75% DUE 11-30-2036	616,000	621,304	632,155
ABBOTT LABS 6.15% DUE 11-30-2037	420,000	467,592	483,778
ABBVIE INC 4.05% DUE 11-21-2039 REG	5,315,000	5,137,549	4,817,150
ABBVIE INC 4.05% DUE 11-21-2039 REG	2,552,000	2,648,503	2,312,957
ABBVIE INC 4.25% DUE 11-21-2049 REG	1,833,000	1,781,481	1,639,000
ABBVIE INC 4.25% DUE 11-21-2049 REG	510,000	410,042	456,023
ABBVIE INC 4.4% DUE 11-06-2042	650,000	575,788	604,913
ABBVIE INC 4.4% DUE 11-06-2042	3,445,000	3,419,868	3,206,037
ABBVIE INC 4.45% DUE 05-14-2046	1,765,000	1,724,980	1,626,086
ABBVIE INC 4.45% DUE 05-14-2046	985,000	976,397	907,476
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	5,527,772
ABBVIE INC 4.625% DUE 10-01-2042 REG	830,000	681,629	787,521
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000	198,299	203,996
ABBVIE INC 4.75% DUE 03-15-2045	135,000	130,305	130,306
ABBVIE INC 4.75% DUE 03-15-2045	901,000	999,215	869,671
ABBVIE INC 4.75% DUE 03-15-2045	1,321,000	1,279,098	1,275,067
ABBVIE INC 4.85% DUE 06-15-2044 REG	285,000	340,490	278,395
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000	1,215,876	1,214,195
ABBVIE INC 4.875% DUE 11-14-2048	1,423,000	1,370,649	1,392,073
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	97,827
ABBVIE INC COM USD 0.01	34,200	5,087,836	5,299,974
ABBVIE INC FIXED 4.7% DUE 05-14-2045	450,000	480,090	430,331
ABBVIE INC FIXED 4.7% DUE 05-14-2045	177,000	185,972	169,263
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000	598,392	587,916
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	238,980
ACUITY BRANDS INC COM	4,600	782,313	942,218
ADOBE INC COM	9,080	3,860,267	5,417,128
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052	270,000	270,000	257,020
ADVENTHEALTH OBL 2.795% DUE 11-15-2051	618,000	618,000	426,642
AECOM	7,900	723,846	730,197
AEP TEX INC 4.15% DUE 05-01-2049	370,000	421,567	299,053
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	1,939,804
AEP TEX INC 5.4% DUE 06-01-2033	1,200,000	1,198,056	1,220,824
AEP TEX INC FIXED 3.8% DUE 10-01-2047	1,700,000	1,306,280	1,288,812
AEP TEX INC SR NT SER J 3.45% 05-15-2051	350,000	348,957	251,104
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	270,000	270,041	194,240
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	733,000	718,582	527,325
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	170,000	194,256	135,351
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	335,000	289,209	288,854
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	355,000	284,025	280,811
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	800,000	796,912	520,248
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	513,000	311,218	333,609
AERCAP IRELAND CAP/GLOBA3.3% DUE 01-30-2032 BEO	628,000	625,639	547,194
AERCAP IRELAND CAP/GLOBA 3.0% DUE 10-29-2028	261,000	236,362	238,554
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000	2,137,964	1,731,421
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% DUE 10-29-2033	1,300,000	1,294,410	1,116,272
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% DUE 10-29-2033	880,000	848,239	755,631
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% DUE 10-29-2033	1,000,000	995,700	858,671
AES CORP 5.45% DUE 06-01-2028	1,400,000	1,399,160	1,424,356
AES CORP SR NT 2.45% DUE 01-15-2031	3,300,000	3,310,954	2,776,243

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
AETNA INC 4.125% DUE 11-15-2042	$ 430,000	$ 419,344	$ 356,909
AETNA INC 4.125% DUE 11-15-2042	1,250,000	1,181,325	1,037,525
AETNA INC NEW 3.875% DUE 08-15-2047	1,486,000	1,500,291	1,166,288
AETNA INC NEW 4.5% DUE 05-15-2042	350,000	285,677	307,055
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	892,525
AETNA INC NEW 4.75% DUE 03-15-2044	480,000	467,493	432,739
AETNA INC NEW 6.625% DUE 06-15-2036 BEO	230,000	337,642	258,065
AETNA INC NEW 6.625% DUE 06-15-2036 BEO	425,000	480,552	476,859
AETNA INC NEW 6.75% DUE 12-15-2037	400,000	470,368	449,808
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	337,356
AFFILIATED MANAGERS GROUP INC COM STK	1,500	227,239	227,130
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000	1,091,915	954,822
AHS HOSP CORP 2.78% DUE 07-01-2051	420,000	420,000	281,259
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	2,410,603
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	465,889
AKAMAI TECHNOLOGIES INC COM STK	4,000	350,748	473,400
ALABAMA POWER CO 3.7% DUE 12-01-2047	770,000	620,135	610,286
ALABAMA POWER CO 3.7% DUE 12-01-2047	5,000,000	5,113,000	3,962,894
ALABAMA POWER CO SR NT 3% DUE 03-15-2052	131,000	87,429	91,990
ALABAMA PWR CO 2022A SR NT 3.05% DUE 03-15-2032	1,200,000	1,199,172	1,066,655
ALABAMA PWR CO 3.45% DUE 10-01-2049	405,000	385,090	305,672
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000	421,583	319,258
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000	999,007	835,428
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,771,000	1,908,394	1,443,456
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	1,630,103
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	3,865,103
ALABAMA PWR CO 4.3% DUE 07-15-2048	275,000	228,027	239,248
ALCAN INC 5.75% DUE 06-01-2035	255,000	274,125	270,769
ALCAN INC 6.125% DUE 12-15-2033	295,000	409,799	323,903
ALCON FIN CORP 5.375% DUE 12-06-2032	1,700,000	1,690,786	1,757,077
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	2,016,233
ALEXANDRIA REAL 4% DUE 02-01-2050	710,000	802,335	563,241
ALEXANDRIA REAL 4.85% DUE 04-15-2049	555,000	665,401	489,195
ALEXANDRIA REAL ESTATE EQUITIES 3.55% DUE 03-15-2052	525,000	524,566	385,156
ALEXANDRIA REAL ESTATE EQUITIES 3.55% DUE 03-15-2052	3,105,000	2,456,593	2,277,921
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% DUE 04-15-2053	173,000	149,211	167,576
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% DUE 05-18-2051	1,156,000	1,103,930	764,989
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% DUE 05-18-2051	2,800,000	2,788,464	1,852,914
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% DUE 05-18-2051	825,000	595,912	545,948
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	1,405,000	1,647,390	1,147,754
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	3,027,000	2,707,226	1,992,132
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	400,000	243,620	263,248
ALIBABA GROUP HLDG LTD 4.0% DUE 12-06-2037	1,160,000	1,286,489	998,154
ALKERMES PLC SHS	11,100	323,636	307,914
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	340,000	330,507	330,184
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	1,771,886
ALLSTATE CORP 3.85% DUE 08-10-2049	395,000	308,315	320,087
ALLSTATE CORP 4.2% DUE 12-15-2046	520,000	390,679	443,063
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	2,168,451
ALLSTATE CORP 4.5% DUE 06-15-2043	355,000	306,449	320,178
ALLY FINL INC 6.848% DUE 01-03-2030	612,000	629,075	629,108
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	986,900
ALPHABET INC 1.9% DUE 08-15-2040	280,000	185,326	194,848
ALPHABET INC 2.05% DUE 08-15-2050	1,545,000	955,808	973,031
ALPHABET INC CAP STK USD 0.001 CL C	50,185	4,987,428	7,072,572
ALPHABET INC CAPITAL STOCK USD 0.001 CL A	67,520	7,333,938	9,431,869
ALTRIA GROUP INC 3.4% DUE 02-04-2041	1,255,000	1,195,366	922,864
ALTRIA GROUP INC 3.4% DUE 02-04-2041	400,000	271,345	294,140
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	2,162,000	1,495,076	1,527,358
ALTRIA GROUP INC 3.875% DUE 09-16-2046	250,000	147,625	188,245
ALTRIA GROUP INC 3.875% DUE 09-16-2046	600,000	448,170	451,788
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,204,767
ALTRIA GROUP INC 4.0% DUE 02-04-2061	47,000	29,094	34,427
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000	3,074,890	2,270,705
ALTRIA GROUP INC 4.25% DUE 08-09-2042	510,000	500,389	415,316
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,328,000	2,121,857	1,895,797

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
ALTRIA GROUP INC 4.5% DUE 05-02-2043	550,000	$ 490,074	$ 460,065
ALTRIA GROUP INC 5.375% BDS DUE 01-31-2044 USD 1000	1,000,000	1,104,650	984,461
ALTRIA GROUP INC 5.8% DUE 02-14-2039	1,559,000	1,570,667	1,592,282
ALTRIA GROUP INC 5.95% DUE 02-14-2049	552,000	535,758	564,399
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	1,022,461
ALTRIA GROUP INC 6.2% DUE 02-14-2059	48,000	47,859	51,449
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000	316,068	339,777
AMAZON COM INC 2.5% DUE 06-03-2050	2,020,000	1,567,578	1,348,026
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	1,396,299
AMAZON COM INC 2.7% DUE 06-03-2060	362,000	278,927	240,695
AMAZON COM INC 4.05% DUE 08-22-2047	137,000	136,478	124,013
AMAZON COM INC 4.05% DUE 08-22-2047	1,320,000	1,443,166	1,194,869
AMAZON COM INC COM	107,703	13,561,853	16,364,394
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	1,275,000	1,261,905	1,185,832
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	3,319,000	3,190,284	3,066,997
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	3,696,290
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	250,000	312,378	231,018
AMAZON COM INC NT 3.1% DUE 05-12-2051	2,340,000	1,687,335	1,747,302
AMAZON COM INC NT 3.1% DUE 05-12-2051	1,600,000	1,588,544	1,194,736
AMAZON COM INC NT 3.1% DUE 05-12-2051	876,000	871,401	654,118
AMAZON COM INC NT 3.25% DUE 05-12-2061	2,635,000	2,245,710	1,943,354
AMAZON COM INC NT 3.25% DUE 05-12-2061	1,086,000	1,090,652	800,942
AMAZON COM INC NT 4.1% DUE 04-13-2062	5,000,000	4,976,600	4,438,734
AMAZON.COM INC 3.95% DUE 04-13-2052	5,000,000	4,979,100	4,394,897
AMAZON.COM INC 3.95% DUE 04-13-2052	606,000	566,451	532,661
AMER MOVIL S A B DE C V FORMERLY AMEGTDSR NT 6.125% DUE 11-01-2037 REG	600,000	721,782	649,931
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,490,000	1,481,611	1,331,463
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000	1,221,048	1,244,187
AMER MOVIL SAB DE CV 6.125% DUE 03-30-2040	480,000	601,357	525,080
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,386,621
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,386,621
AMEREN ILL CO 3.7% DUE 12-01-2047	845,000	764,335	687,992
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000	1,087,730	860,348
AMEREN ILL CO 4.8% DUE 12-15-2043	270,000	347,603	248,746
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	295,000	424,800	330,716
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	320,000	202,202	228,637
AMERICAN EXPRESS CO 5.625% DUE 07-28-2034	810,000	774,166	838,795
AMERICAN HOMES 4 RENT 4.3% DUE 04-15-2052	284,000	276,153	229,653
AMERICAN HOMES 4 RENT COMMON STOCK	43,300	1,544,119	1,557,068
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,400,000	1,371,468	963,015
AMERICAN MUN PWR OHIO INC REV 7.834% DUE 02-15-2041 BEO TAXABLE	600,000	824,712	749,219
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,344,924
AMERICAN WTR CAP CORP 4.15% DUE 06-01-2049	1,600,000	1,591,520	1,382,238
AMERICAN WTR WKS CO INC NEW COM	10,402	1,259,663	1,372,960
AMERN EXPRESS CO 4.05% DUE 12-03-2042	395,000	323,252	355,187
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	195,000	194,078	195,063
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	3,608,958
AMERN INTL GROUP 4.375% DUE 01-15-2055	215,000	183,156	172,083
AMERN INTL GROUP 4.75% DUE 04-01-2048	570,000	469,167	539,134
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000	1,355,350	1,119,509
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000	2,246,410	1,539,159
AMERN TOWER CORP 2.95% DUE 01-15-2051	185,000	111,572	123,802
AMERN TOWER CORP 3.1% DUE 06-15-2050	875,000	660,235	598,599
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	752,524
AMERN TOWER CORP 3.7% DUE 10-15-2049	100,000	108,271	75,972
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	415,000	447,802	362,280
AMETEK INC NEW COM	6,900	989,575	1,137,741
AMGEN INC 2.77% DUE 09-01-2053	1,140,000	694,597	735,410
AMGEN INC 2.77% DUE 09-01-2053	1,469,000	899,474	947,647
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000	96,942	72,936
AMGEN INC 3.375% DUE 02-21-2050	2,280,000	1,863,995	1,704,010
AMGEN INC 3.375% DUE 02-21-2050	225,000	237,051	168,159
AMGEN INC 3.375% DUE 02-21-2050	1,000,000	999,620	747,373
AMGEN INC 4.4% DUE 05-01-2045	1,287,000	1,354,432	1,145,961
AMGEN INC 4.4% DUE 02-22-2062 BEO	1,607,000	1,417,763	1,361,520
AMGEN INC 4.4% DUE 02-22-2062 BEO	2,200,000	2,186,448	1,863,936

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AMGEN INC 4.563% DUE 06-15-2048	1,185,000	$ 1,364,855	$ 1,072,753
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,176,860
AMGEN INC 4.663% DUE 06-15-2051	2,700,000	2,732,535	2,463,767
AMGEN INC 4.663% DUE 06-15-2051	230,000	201,515	209,876
AMGEN INC 4.875% DUE 03-01-2053	1,441,000	1,339,504	1,352,133
AMGEN INC 4.95% DUE 10-01-2041	280,000	297,445	267,986
AMGEN INC 5.15% DUE 11-15-2041	533,000	547,279	522,446
AMGEN INC 5.6% DUE 03-01-2043	835,000	819,133	865,447
AMGEN INC 5.6% DUE 03-01-2043	1,300,000	1,285,518	1,347,403
AMGEN INC 5.6% DUE 03-01-2043	1,335,000	1,327,537	1,383,679
AMGEN INC 5.65% DUE 03-02-2053	3,524,000	3,509,202	3,724,149
AMGEN INC 5.65% DUE 03-02-2053	225,000	227,741	237,779
AMGEN INC 5.65% DUE 03-02-2053	2,500,000	2,454,730	2,641,990
AMGEN INC 5.65% DUE 06-15-2042	220,000	221,137	228,605
AMGEN INC 5.75% DUE 03-02-2063	1,275,000	1,261,180	1,344,103
AMGEN INC 5.75% DUE 03-02-2063	399,000	395,297	420,625
AMGEN INC 5.75% DUE 03-02-2063	104,000	101,465	109,637
AMGEN INC 6.4% DUE 02-01-2039	400,000	428,970	445,221
AMGEN INC FIXED 3.15% DUE 02-21-2040	2,780,000	2,613,330	2,169,127
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	3,100,000	3,082,702	2,634,216
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	2,225,000	1,894,010	1,890,687
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	4,400,000	4,375,448	3,738,887
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	1,730,000	1,383,637	1,470,063
AMGEN INC SR NT 3% DUE 01-15-2052	2,160,000	2,133,240	1,514,850
AMGEN INC SR NT 3% DUE 01-15-2052	850,000	549,331	596,121
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	555,000	413,500	414,543
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	937,000	894,386	699,868
ANHEUSER BUSCH 5.8% DUE 01-23-2059	88,000	84,352	99,117
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,245,721
ANHEUSER BUSCH 8% DUE 11-15-2039	300,000	428,715	388,572
ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	216,000	229,185	236,713
ANHEUSER BUSCH INBEV FIN INC 4.625% DUE02-01-2044 REG	200,000	188,614	191,028
ANHEUSER BUSCH INBEV FIN INC 4.625% DUE 02-01-2044 REG	4,000,000	4,145,651	3,820,551
ANHEUSER BUSCH INBEV WOR 5.55% DUE 01-23-2049	60,000	56,212	64,690
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% DUE 01-23-2039	4,500,000	4,487,490	4,754,681
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% DUE 01-23-2039	1,338,000	1,342,320	1,413,725
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	3,789,905
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,620,000	1,598,566	1,497,475
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	569,000	472,657	541,050
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,576,000	1,533,180	1,498,584
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	373,000	395,699	353,116
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	405,000	399,177	405,246
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	2,425,000	2,171,195	2,378,416
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	953,176
ANHEUSER-BUSCH COS LLC CORP 4.7% DUE 02-01-2036	3,135,000	3,301,550	3,136,907
ANHEUSER-BUSCH COS LLC CORP 4.7% DUE 02-01-2036	6,226,000	6,397,757	6,229,787
ANHEUSER-BUSCH COS LLC CORP 4.9% DUE 02-01-2046	4,740,000	4,697,926	4,648,946
ANHEUSER-BUSCH COS LLC CORP 4.9% DUE 02-01-2046	9,219,000	9,385,360	9,041,905
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	850,000	785,644	796,965
ANTARES HLDGS LP SR NT 144A 3C7 3.75% DUE 07-15-2027	900,000	891,054	811,482
ANTHEM INC 3.6% DUE 03-15-2051	870,000	682,469	684,638
ANTHEM INC 3.6% DUE 03-15-2051	433,000	385,594	340,745
ANTHEM INC 4.375% DUE 12-01-2047	335,000	288,981	299,612
ANTHEM INC 4.375% DUE 12-01-2047	1,000,000	925,500	894,363
ANTHEM INC 4.55% DUE 03-01-2048	595,000	526,589	544,104
ANTHEM INC 4.55% DUE 05-15-2052	300,000	236,181	274,869
ANTHEM INC 4.55% DUE 05-15-2052	350,000	300,076	320,681
ANTHEM INC 4.65% DUE 01-15-2043	115,000	117,034	106,509
ANTHEM INC 4.65% DUE 01-15-2043	230,000	268,946	213,018
ANTHEM INC FIXED 3.7% DUE 09-15-2049	630,000	539,557	499,382
ANTHEM INC FIXED 3.7% DUE 09-15-2049	1,100,000	1,093,279	871,936
ANTHEM INC FIXED 3.7% DUE 09-15-2049	1,805,000	1,692,469	1,430,768
ANTHEM INC FIXED 4.625% DUE 05-15-2042	215,000	237,753	200,316
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,015,000	2,134,717	1,877,385
AON CORP FIXED 2.9% DUE 08-23-2051	1,200,000	1,189,443	786,141
AON CORP SR NT 6.25% DUE 09-30-2040	996,000	1,323,572	1,075,016

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
AON CORP/AON GLOBAL HOLD AON 3.9% DUE 02-28-2052	754,000	$ 657,347	$ 601,688
AON CORPORATION 2.8% DUE 05-15-2030	1,300,000	1,299,545	1,154,770
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	285,184
AON PLC 4.6% DUE 06-14-2044	1,225,000	1,236,563	1,102,443
AON PLC 4.6% DUE 06-14-2044	700,000	631,786	629,967
AON PLC	4,520	1,406,529	1,315,410
APACHE CORP 5.1% DUE 09-01-2040	128,000	108,881	109,672
APACHE CORP 5.25% DUE 02-01-2042	465,000	381,398	389,135
APARTMENT INCOME REIT CORP COM	6,000	203,668	208,380
APPALACHIAN POWER CO 4.5% DUE 08-01-2032 BEO	900,000	897,633	867,900
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	1,005,000	1,071,600	839,291
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	224,396
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	3,387,104
APPALACHIAN PWR CO FIXED 4.5% DUE 03-01-2049	956,000	870,911	808,296
APPLE INC 2.375% DUE 02-08-2041	2,145,000	1,435,135	1,571,518
APPLE INC 2.65% DUE 02-08-2051	640,000	433,113	440,408
APPLE INC 2.65% DUE 02-08-2051	1,635,000	1,614,359	1,125,104
APPLE INC 2.65% DUE 05-11-2050 REG	5,205,000	4,827,750	3,597,191
APPLE INC 2.65% DUE 05-11-2050 REG	1,026,000	963,328	709,072
APPLE INC 2.7% DUE 08-05-2051	1,230,000	1,226,494	850,117
APPLE INC 2.7% DUE 08-05-2051	1,335,000	926,438	922,688
APPLE INC 2.8% DUE 02-08-2061	5,700,000	5,683,641	3,902,370
APPLE INC 2.85% DUE 08-05-2061 BEO	1,160,000	1,147,778	796,565
APPLE INC 3.45% DUE 02-09-2045	1,975,000	1,957,482	1,650,395
APPLE INC 3.45% DUE 02-09-2045	865,000	680,547	722,831
APPLE INC 3.75% DUE 09-12-2047	1,110,000	1,072,989	951,332
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	2,742,579
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	8,040,243
APPLE INC 3.85% DUE 05-04-2043	862,000	831,523	770,077
APPLE INC 3.85% DUE 05-04-2043	725,000	606,508	647,686
APPLE INC 3.85% DUE 08-04-2046	900,000	778,966	784,866
APPLE INC 3.85% DUE 08-04-2046	1,955,000	1,949,819	1,704,902
APPLE INC 3.95% DUE 08-08-2052	1,233,000	1,221,081	1,082,831
APPLE INC 4.375% DUE 05-13-2045	448,000	455,582	426,538
APPLE INC 4.375% DUE 05-13-2045	1,310,000	1,183,787	1,247,242
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	6,473,280
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	1,927,988
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	1,979,043
APPLE INC 4.65% DUE 02-23-2046	1,844,000	1,927,571	1,824,678
APPLE INC COM STK	152,140	13,780,575	29,291,514
APPLE INC FIXED 2.95% DUE 09-11-2049	264,000	170,706	194,667
APPLIED MATERIALS INC COM	23,300	3,139,572	3,776,231
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,010,000	1,010,810	958,147
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	2,447,543
APPLIED MATLS INC 5.85% DUE 06-15-2041	795,000	1,046,983	878,993
APPLOVIN CORP COM CL A COM CL A	6,400	254,988	255,040
APTIV PLC 5.4% DUE 03-15-2049	900,000	896,022	842,419
APTIV PLC SR NT 3.1% DUE 12-01-2051	1,526,000	1,394,794	998,585
APTIV PLC SR NT 3.1% DUE 12-01-2051	265,000	241,378	173,411
APTIV PLC/APTIV CORP 4.15% DUE 05-01-2052	1,100,000	1,097,613	874,180
APTIV PLC/APTIV CORP 4.15% DUE 05-01-2052	545,000	393,817	433,117
APTIV PLC/APTIV CORP 4.15% DUE 05-01-2052	1,010,000	1,007,808	802,656
ARCH CAP FIN LLC 5.031% DUE 12-15-2046	540,000	458,773	501,968
ARCH CAPITAL GROUP COM STK	6,700	548,766	497,609
ARCHER DANIELS 4.535 DUE 03-26-2042	170,000	172,331	157,441
ARCHER-DANIELS 4.016% DUE 04-16-2043	200,000	219,204	172,252
ARCHER-DANIELS 4.5% DUE 03-15-2049	290,000	378,492	270,423
ARCHER-DANIELS-MIDLAND CO COM	13,500	1,115,906	974,970
ARES CAP CORP 2.875% DUE 06-15-2028	487,000	426,549	431,868
ARES CAP CORP SR NT 3.2% DUE 11-15-2031	438,000	360,531	367,019
ARES FIN CO IV LLC SR NT 144A 3.65% DUE 02-01-2052	2,052,000	2,006,507	1,467,270
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	330,000	245,949	264,842
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	935,000	829,879	788,974
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	181,873
ARTHUR J GALLAGHER & CO 6.75% DUE 02-15-2054	410,000	404,900	479,106
ARTHUR J GALLAGHER & CO SR NT 3.05% DUE 03-09-2052	960,000	950,074	643,683

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	625,000	$ 603,940	$ 637,176
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	410,228
ASSURANT INC COM	4,500	639,095	758,205
ASSURED GTY US HLDGS INC GTD SR NT 3.15% DUE 06-15-2031	1,200,000	1,196,604	1,065,350
ASTRAZENECA PLC 4% DUE 09-18-2042	1,172,000	1,211,143	1,069,101
ASTRAZENECA PLC 4.375% DUE 08-17-2048	2,200,000	2,176,768	2,077,800
ASTRAZENECA PLC 4.375% DUE 08-17-2048	365,000	318,112	344,726
ASTRAZENECA PLC 4.375% DUE 11-16-2045	365,000	331,737	343,893
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,406,080
ASTRAZENECA PLC NT 3% DUE 05-28-2051	2,932,000	2,891,949	2,200,395
ASTRAZENECA PLC NT 3% DUE 05-28-2051	413,000	297,196	309,946
AT&T INC 2.55% DUE 12-01-2033	1,142,000	997,787	931,668
AT&T INC 3.5% DUE 06-01-2041	92,000	91,715	73,300
AT&T INC 3.5% DUE 09-15-2053 REG	2,365,000	2,028,637	1,724,068
AT&T INC 3.5% DUE 09-15-2053 REG	583,000	389,173	425,003
AT&T INC 3.5% DUE 09-15-2053 REG	772,000	628,286	562,782
AT&T INC 3.55% DUE 09-15-2055	6,516,000	5,017,814	4,710,908
AT&T INC 3.55% DUE 09-15-2055	11,465,000	8,765,844	8,288,913
AT&T INC 3.55% DUE 09-15-2055	8,585,000	7,162,101	6,206,744
AT&T INC 3.65% DUE 06-01-2051	2,237,000	1,772,890	1,692,335
AT&T INC 3.65% DUE 09-15-2059	89,000	53,620	64,061
AT&T INC 3.65% DUE 09-15-2059	375,000	248,449	269,920
AT&T INC 3.65% DUE 09-15-2059	22,903,000	17,123,753	16,485,256
AT&T INC 3.8% DUE 12-01-2057	156,000	118,715	116,483
AT&T INC 3.8% DUE 12-01-2057	8,163,000	6,626,166	6,095,193
AT&T INC 3.8% DUE 12-01-2057	932,000	689,643	695,911
AT&T INC 3.85% DUE 06-01-2060	85,000	53,297	63,670
AT&T INC 4.3% DUE 12-15-2042	480,000	398,842	418,945
AT&T INC 4.5% DUE 03-09-2048	65,000	48,630	56,913
AT&T INC 4.5% DUE 05-15-2035	505,000	457,242	479,336
AT&T INC 4.75% DUE 05-15-2046	1,999,000	2,033,306	1,813,083
AT&T INC 4.75% DUE 05-15-2046	715,000	633,887	648,501
AT&T INC 5.25% DUE 03-01-2037	1,215,000	1,103,025	1,221,866
AT&T INC 5.35% DUE 09-01-2040	275,000	271,549	272,086
AT&T INC 6.3% DUE 01-15-2038	290,000	295,696	319,846
AT&T INC COM	308,200	5,003,745	5,171,596
AT&T INC CORP 4.65% DUE 06-01-2044	509,000	562,852	454,945
AT&T INC CORP 4.65% DUE 06-01-2044	360,000	332,644	321,769
ATHENE HLDG LTD 3.45% DUE 05-15-2052	3,000,000	2,999,490	2,019,949
ATHENE HOLDING LTD 3.95% DUE 05-25-2051	785,000	779,945	591,918
ATKORE INC	6,745	879,824	1,079,200
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	1,246,000	1,106,079	953,715
ATMOS ENERGY CORP 4.125% DUE 03-15-2049	142,000	124,821	122,477
ATMOS ENERGY CORP 6.2% DUE 11-15-2053	885,000	882,867	1,041,741
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	804,837
ATMOS ENERGY CORP SR NT 2.85% DUE 02-15-2052	868,000	862,419	590,562
Australian dollar - Cash Collateral Due to/from CCP Broker	(726)	(726)	(726)
Australian dollar - Cash	152,721	152,721	152,721
AUTOMATIC DATA PROCESSING INC COM	4,130	1,018,401	962,166
AUTONATION INC COM	8,900	1,271,234	1,336,602
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	483,120
AUTOZONE INC COM	549	1,384,575	1,419,500
AVALONBAY CMNTYS FIXED 4.15% DUE 07-01-2047	5,000	6,266	4,188
AVALONBAY CMNTYS INC 5.3% DUE 12-07-2033	810,000	809,506	843,468
AVISTA CORP 4.35% DUE 06-01-2048	545,000	432,340	461,633
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	900,000	868,743	869,751
AXA EQUITABLE HLDGS INC FIXED 5% DUE 04-20-2048 BEO	4,722,000	4,344,258	4,401,122
AXALTA COATING SYSTEMS LTD COM USD 1.00	17,900	522,222	608,063
AXIS CAPITAL HOLDINGS LTD COM USD 0.0125	16,400	961,130	908,068
B A T CAP CORP 4.39% DUE 08-15-2037	3,200,000	2,866,411	2,687,915
B A T CAP CORP 4.54% DUE 08-15-2047	2,903,000	2,134,502	2,236,108
B A T CAP CORP 4.54% DUE 08-15-2047	2,200,000	1,810,611	1,694,605
B A T CAP CORP 4.758% DUE 09-06-2049	885,000	672,349	704,358
B A T CAP CORP 4.758% DUE 09-06-2049	784,000	816,287	623,974
B A T CAP CORP 5.282% DUE 04-02-2050	354,000	354,000	304,404
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	1,290,000	1,223,857	951,013

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B A T CAP CORP FIXED 3.984% DUE 09-25-2050	405,000	$ 286,474	$ 286,584
B A T CAP CORP FIXED 3.984% DUE 09-25-2050	849,000	562,565	600,764
B A T INTL FIN PLC 4.448% DUE 03-16-2028	385,000	374,955	378,740
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,595,000	1,612,150	1,168,054
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	280,000	230,194	205,050
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	195,000	149,245	179,457
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,314,000	1,314,008	895,308
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	215,000	149,752	170,315
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	288,000	287,859	298,539
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	2,000,000	1,999,020	2,073,186
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000	2,070,411	2,030,464
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG	600,000	600,000	555,945
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	3,100,000	3,100,000	2,575,132
BANK AMER CORP 2.831% DUE 10-24-2051	1,839,000	1,332,129	1,248,647
BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000	4,000,000	2,715,926
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	3,800,000	3,800,000	2,692,486
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	15,000	9,763	10,628
BANK AMER CORP 3.311% DUE 04-22-2042	4,500,000	4,500,000	3,537,498
BANK AMER CORP 3.311% DUE 04-22-2042	1,140,000	839,770	896,166
BANK AMER CORP 3.311% DUE 04-22-2042	900,000	900,000	707,500
BANK AMER CORP 3.483% DUE 03-13-2052	2,500,000	2,500,000	1,933,741
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000	3,000,000	2,532,440
BANK AMER CORP 3.974% DUE 02-07-2030	2,300,000	2,300,000	2,179,220
BANK AMER CORP 4.083% DUE 03-20-2051	3,590,000	3,778,798	3,034,601
BANK AMER CORP 4.083% DUE 03-20-2051	4,775,000	4,887,080	4,036,272
BANK AMER CORP 4.75% DUE 04-21-2045	2,368,000	2,316,936	2,169,164
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	1,900,000	1,922,540	1,882,074
BANK AMER CORP 5.875% DUE 02-07-2042	20,000	21,892	21,623
BANK AMER CORP SR NT2.972% DUE 02-04-2033	900,000	900,000	765,699
BANK AMER CORP SR NT2.972% DUE 02-04-2033	137,000	113,750	116,556
BANK OF AMERICA CORP 2.299% DUE 07-21-2032	3,345,000	2,683,894	2,734,829
BANK OF AMERICA CORP 2.299% DUE 07-21-2032	2,700,000	2,700,000	2,207,485
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000	1,000,000	718,581
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	3,150,000	2,851,870	2,263,529
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	11,879,000	10,370,304	8,536,019
BANK OF AMERICA CORPORATION 4.078% DUE 04-23-2040	1,775,000	1,804,202	1,554,497
BANK OF AMERICA CORPORATION 4.078% DUE 04-23-2040	595,000	628,051	521,085
BANK OF AMERICA CORPORATION 4.244% DUE 04-24-2038	4,900,000	5,021,798	4,435,840
BANK OF AMERICA CORPORATION 5.288% DUE 04-25-2034	650,000	625,768	653,432
BANK OF AMERICA CORPORATION 5.872% DUE 09-15-2034	905,000	852,410	949,718
BANK OF AMERICA CORPORATION 6.11% DUE 01-29-2037	983,000	1,234,101	1,049,912
BANK OF AMERICA CORPORATION 6.11% DUE 01-29-2037	1,213,000	1,011,518	1,295,568
BANNER HEALTH 2.907% DUE 01-01-2042	604,000	604,000	446,778
BANNER HEALTH 3.181% DUE 01-01-2050	280,000	292,222	208,119
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	1,506,622
BAPTIST HEALTHCARE SYS KY 3.54% DUE 08-15-2050	285,000	285,000	211,184
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	195,000	195,000	116,934
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	2,254,311
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000	1,543,050	1,480,647
BARCLAYS PLC 5.746% DUE 08-09-2033	3,955,000	3,987,459	3,999,351
BARCLAYS PLC 6.692% DUE 09-13-2034	2,540,000	2,546,607	2,719,412
BARCLAYS PLC 7.119% DUE 06-27-2034	1,625,000	1,623,896	1,735,115
BARCLAYS PLC 9.625% DUE 12-31-2049	1,305,000	1,305,000	1,355,569
BARCLAYS PLC FIXED 6.224% DUE 05-09-2033	2,675,000	2,675,000	2,779,905
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030	2,903,000	3,048,679	2,815,718
BARCLAYS PLC FXD RATE RESETTING SUB NT 3.811% DUE 03-10-2042	2,600,000	2,600,000	1,951,041
BARCLAYS PLC RESETTING SR NT CALL NT FXD 3.33% DUE 11-24-2042	2,600,000	2,600,000	1,927,642
BARCLAYS PLC RESETTING SR NT CALL NT FXD 3.33% DUE 11-24-2042	900,000	629,217	667,261
BARRICK INTL BK 6.35% DUE 10-15-2036	280,000	294,028	305,614
BARRICK N AMER FIN 5.7% DUE 05-30-2041	984,000	1,155,477	1,040,201
BARRICK PD 5.95% DUE 10-15-2039	279,000	265,485	299,387
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,146,140
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	170,000	177,247	178,425
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	1,034,000	1,057,852	1,100,853
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	1,320,000	1,290,993	1,405,345
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	650,000	641,354	697,392

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BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	2,545,000	$ 2,542,396	$ 2,730,559
BAXALTA INC 5.25% DUE 06-23-2045	195,000	194,175	194,719
BAXTER INTERNATIONAL INC 2.539% DUE 2-01-2032 BEO	1,300,000	1,299,948	1,091,771
BAXTER INTERNATIONAL INC 3.132% DUE 12-01-2051	425,000	365,963	293,617
BAXTER INTL INC 3.5% DUE 08-15-2046	10,000	10,982	7,321
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% DUE 04-01-2050 BEO TAXABLE	200,000	276,638	253,156
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	180,000	180,000	149,818
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	190,260
BAYER US FIN II 4.875% DUE 06-25-2048	290,000	234,001	245,428
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	1,607,980
BAYLOR SCOTT & WHITE HLDGS 2.839% DUE 11-15-2050	1,540,000	1,557,941	1,068,809
BAYLOR SCOTT & WHITE HLDGS 2.839% DUE 11-15-2050	652,000	652,000	452,509
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	1,030,965
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,141,000	1,180,758	1,069,392
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	280,000	189,806	229,110
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	572,776
BELL CANADA 4.464% DUE 04-01-2048	267,000	267,000	240,794
BELL CDA 3.65% DUE 08-15-2052	723,000	517,841	560,484
BELL CDA 3.65% DUE 08-15-2052	465,000	434,433	360,477
BELL CDA FIXED 4.3% DUE 07-29-2049	220,000	266,394	188,866
BELL CDA FIXED 4.3% DUE 07-29-2049	440,000	468,782	377,733
BELL CDA GTD NT SER US-4 3.65% DUE 03-17-2051	206,000	227,659	158,541
BERKLEY W R CORP SR NT 3.15% DUE 09-30-2061	315,000	194,686	199,147
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	2,214,311
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000	1,572,461	1,537,586
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000	1,703,429	1,699,622
BERKSHIRE HATHAWAY ENERGY CO 3.8% DUE 07-15-2048	4,000,000	3,967,080	3,157,795
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	240,000	183,341	204,383
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% DUE 05-01-2053	1,910,000	1,758,311	1,706,450
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	432,000	273,897	283,572
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	3,625,000	2,758,512	2,549,743
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	2,179,371
BERKSHIRE HATHAWAY FINANCE CORP 3.85% DUE 03-15-2052	2,575,000	1,885,246	2,164,424
BERKSHIRE HATHAWAY FINANCE CORP 3.85% DUE 03-15-2052	1,406,000	1,401,037	1,181,817
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	695,000	550,662	611,225
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	1,934,814
BHP BILLITON FIN 5% DUE 09-30-2043	1,325,000	1,330,230	1,339,695
BHP BILLITON FIN 5% DUE 09-30-2043	420,000	360,956	424,658
BHP BILLITON FIN USA LTD 5.5% DUE 09-08-2053	305,000	299,507	333,567
BHP BILLITON FIN USA LTD 5.5% DUE 09-08-2053	298,000	285,165	325,911
BIOGEN INC CORP 3.15% DUE 05-01-2050	810,000	730,988	571,085
BIO-RAD LABORATORIES 3.7% DUE 03-15-2032	1,000,000	997,330	904,453
BK OF AMER NA 6 DUE 10-15-2036	550,000	654,368	598,069
BLACK HILLS CORP 3.875% DUE 10-15-2049	225,000	158,513	168,578
BLACK HILLS CORP 4.2% DUE 09-15-2046	365,000	275,068	292,543
BLACK HILLS CORP 6.15% DUE 05-15-2034	1,245,000	1,235,351	1,299,442
BLACK HILLS CORP 6.15% DUE 05-15-2034	1,200,000	1,190,700	1,252,474
BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028	2,800,000	2,775,752	2,426,440
BLOCK H & R INC COM	22,371	928,675	1,082,085
BLUE OWL FIN LLC SR NT 144A 3.125% DUE 06-10-2031	2,000,000	1,974,600	1,651,244
BLUE OWL FIN LLC SR NT 144A 4.125% DUE 10-07-2051	1,000,000	975,110	667,132
BOEING CO 3.3% DUE 03-01-2035	121,000	117,433	99,317
BOEING CO 3.375% DUE 06-15-2046	280,000	206,643	206,731
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	1,854,332
BOEING CO 3.65% DUE 03-01-2047	890,000	777,823	660,142
BOEING CO 3.75% DUE 02-01-2050	990,000	720,769	771,503
BOEING CO 3.75% DUE 02-01-2050	1,604,000	1,278,219	1,249,991
BOEING CO 3.85% DUE 11-01-2048	1,052,000	972,688	820,873
BOEING CO 3.85% DUE 11-01-2048	830,000	720,154	647,647
BOEING CO 3.9% DUE 05-01-2049	390,000	389,510	309,800
BOEING CO 3.9% DUE 05-01-2049	585,000	517,507	464,700
BOEING CO 5.93% DUE 05-01-2060	2,452,000	2,625,995	2,549,903
BOEING CO 5.93% DUE 05-01-2060	3,685,000	3,841,132	3,832,133
BOEING CO 5.93% DUE 05-01-2060	2,800,000	2,928,276	2,911,797
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,143,920
BOEING CO 6.875% DUE 03-15-2039	610,000	851,340	700,453

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
BOEING CO 6.875% DUE 10-15-2043	425,000	$ 599,097	$ 438,241
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000	490,236	466,261
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000	144,429	110,634
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	213,191
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	195,986
BOEING CO FIXED 3.825% DUE 03-01-2059	360,000	272,354	267,905
BOEING CO FIXED 3.825% DUE 03-01-2059	190,000	193,088	141,394
BOEING CO FIXED 3.95% DUE 08-01-2059	313,000	235,875	240,584
BOEING CO FIXED 3.95% DUE 08-01-2059	1,032,000	805,842	793,234
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	1,998,458
BOEING CO FIXED 5.705% DUE 05-01-2040	510,000	518,354	529,264
BOEING CO FIXED 5.705% DUE 05-01-2040	1,020,000	1,012,780	1,058,528
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000	500,000	519,855
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000	1,000,000	1,039,711
BOEING CO FIXED 5.805% DUE 05-01-2050	6,510,000	6,731,894	6,768,517
BOEING CO SR NT 5.875 DUE 02-15-2040	830,000	890,208	861,798
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000	410,000	291,030
BOOKING HLDGS INC COM	1,018	3,050,006	3,611,070
BOSTON SCIENTIFIC CORP NT STEP UP DUE 11-15-2035 11-17-2005	180,000	202,550	203,830
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000	1,659,884	1,115,400
BP CAP MKTS AMER 2.772% DUE 11-10-2050	630,000	421,747	423,315
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	3,897,126
BP CAP MKTS AMER 2.939% DUE 06-04-2051	1,653,000	1,559,704	1,150,348
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	1,066,505
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,203,000	1,153,516	855,337
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	2,085,000	1,565,770	1,482,442
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	2,078,000	2,078,000	1,612,862
BP CAP MKTS AMER INC 3.379% DUE 02-08-2061	225,000	140,042	163,738
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000	596,412	580,143
BRISTOL MYERS 2.55% DUE 11-13-2050	868,000	545,685	552,788
BRISTOL MYERS 2.55% DUE 11-13-2050	1,117,000	748,437	711,365
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000	510,296	391,376
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,180,059
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,398,000	1,432,970	1,263,187
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	585,000	582,390	509,573
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	620,434
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	775,000	811,792	686,909
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,148,000	1,323,895	1,043,333
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	605,000	394,248	424,388
BRISTOL MYERS SQUIBB CO 6.4% DUE 11-15-2063	1,555,000	1,640,894	1,809,333
BRISTOL MYERS SQUIBB CO 6.4% DUE 11-15-2063	990,000	989,852	1,151,922
BRISTOL MYERS SQUIBB CO COM	98,200	4,984,187	5,038,642
BRISTOL MYERS SQUIBB CO CORP 4.625% DUE 05-15-2044	2,545,000	2,452,030	2,367,379
BRISTOL MYERS SQUIBB CO CORP 5.0% DUE 08-15-2045	265,000	226,673	263,076
BRISTOL-MYERS SQUIBB CO 3.7% DUE 03-15-2052	410,000	324,727	323,548
BRISTOL-MYERS SQUIBB CO 3.7% DUE 03-15-2052	295,000	207,289	232,797
BRISTOL-MYERS SQUIBB CO 3.9% DUE 03-15-2062	312,000	234,966	244,465
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	1,025,000	1,022,099	1,177,881
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	615,000	654,796	706,728
British pound sterling - Cash Collateral Due to/from CCP Broker	426,226	426,226	426,226
British pound sterling - Cash	33,107	33,107	33,107
BRIXMOR OPER 2.5% DUE 08-16-2031	389,000	322,306	326,494
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	571,609
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% DUE 04-01-2028	497,000	438,891	441,789
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	768,357
BROADCOM INC COM	3,628	3,406,342	4,049,755
BROADRIDGE FINL SOLUTIONS INC COM STK	4,900	944,526	1,008,175
BROWN & BROWN INC COM	34,946	2,287,956	2,485,010
BSTN PPTYS LTD 2.9% DUE 03-15-2030	444,000	377,347	380,656
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000	798,520	717,661
BSTN PPTYS LTD FIXED 2.45% DUE10-01-2033	471,000	356,538	359,710
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,341,577
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	304,000	331,279	290,166
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	363,000	360,510	350,328
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,253,796
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	775,000	915,246	744,855

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	$ 4,617,835	$ 4,165,342
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	3,836,065
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	637,181
BURL NORTHN SANTA 4.15% DUE 04-01-2045	735,000	590,293	655,005
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,085,000	1,281,195	1,001,709
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,649,000	3,532,016	3,399,539
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	1,622,558
BURL NORTHN SANTA 5.75% DUE 05-01-2040	614,000	758,674	670,000
BURL NORTHN SANTA FIXED 3.05% DUE 02-15-2051	1,500,000	1,487,565	1,088,819
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	230,000	157,946	186,048
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	261,000	261,231	211,124
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000	592,760	421,066
BURLINGTON NORTHERN SANTA FE LLC 4.15% DUE 12-15-2048	665,000	668,406	587,684
BURLINGTON NORTHERN SANTA FE LLC 4.15% DUE 12-15-2048	2,500,000	2,481,300	2,209,339
BURLINGTON NORTHN SANTA 4.55% DUE 09-01-2044	820,000	955,275	767,474
BURLINGTON NORTHN SANTA 4.55% DUE 09-01-2044	115,000	114,363	107,634
BURLINGTON NORTHN SANTA FE LLC 5.15% DUE 09-01-2043	1,100,000	1,100,177	1,130,052
BURLINGTON NORTHN SANTA FE LLC 2.875% DUE 06-15-2052	1,000,000	994,350	702,263
BURLINGTON NORTHN SANTA FE LLC 2.875% DUE 06-15-2052	1,569,000	1,368,355	1,101,850
BURLINGTON NORTHN SANTA FE LLC 4.9% DUE 04-01-2044 REG	924,000	984,307	914,946
BURLINGTON NORTHN SANTA FE LLC 4.9% DUE 04-01-2044 REG	480,000	432,109	475,296
BURLINGTON NORTHN SANTA FE LLC 5.2% DUE 04-15-2054	1,525,000	1,506,145	1,593,803
BURLINGTON NORTHN SANTA FE LLC 5.2% DUE 04-15-2054	1,300,000	1,299,298	1,358,652
CA INST TECH 4.321% DUE 08-01-2045	1,800,000	1,800,000	1,652,253
CACI INTL INC CL A CL A	1,200	394,077	388,632
CADENCE DESIGN SYS INC COM	5,336	1,089,552	1,453,366
CALIFORNIA ST 7.625% DUE 03-01-2040 BEO TAXABLE	530,000	657,664	665,201
CALIFORNIA ST UNIV REV 3.899% DUE 11-01-2047 BEO TAXABLE	300,000	239,079	258,125
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.636% 317U48AA8 DUE 10/07/2024	7,200,000	129,600	324,416
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000	460,673	412,100
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	745,000	465,921	515,752
CAMPBELL SOUP CO 4.8% DUE 03-15-2048	655,000	603,430	598,900
Canadian dollar - Cash Collateral Due to/from CCP Broker	357,653	357,653	357,653
Canadian dollar - Cash	83,409	83,408	83,409
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE 11-01-2053	640,000	638,170	767,550
CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	537,000	534,782	506,049
CANADIAN PAC RY CO 4.2% DUE 11-15-2069	700,000	695,651	582,105
CANADIAN PAC RY CO 4.2% DUE 11-15-2069	910,000	717,635	756,737
CANADIAN PAC RY CO 4.7% DUE 05-01-2048	578,000	510,206	527,087
CANADIAN PAC RY CO NEW 3.1% DUE 12-02-2051	1,030,000	721,365	747,534
CANADIAN PAC RY CO NEW 3.1% DUE 12-02-2051	1,109,000	1,101,060	804,869
CANADIAN PACIFIC RAILWAY COMPANY 3.5% DUE 05-01-2050	215,000	142,235	165,755
CAPITAL ONE FINANCIAL CORP 2.359% DUE 07-29-2032 BEO	279,000	209,138	211,644
CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029	481,000	476,190	479,802
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	2,859,000	2,725,450	2,850,218
CAPITAL ONE FINANCIAL CORP 6.377% DUE 06-08-2034	540,000	540,000	556,620
CAPITAL ONE FINANCIAL CORP 6.377% DUE 06-08-2034	700,000	700,000	721,545
CAPITAL ONE FINL CORP COM	3,200	419,716	419,584
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,362	380,529
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000	253,844	191,990
CARDINAL HLTH INC	28,018	2,143,971	2,824,214
CARNIVAL CORPORATION TLB DUE 10-06-2028	1,078,000	1,072,610	1,078,453
CAROLINA PWR & LT 4.1% DUE 05-15-2042	545,000	541,330	471,335
CAROLINA PWR & LT 4.1% DUE 05-15-2042	1,038,000	1,187,325	897,699
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	630,000	522,128	507,142
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,300,000	1,072,819	1,017,794
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,002,000	740,558	784,484
CASE WESTN RESV 5.405% DUE 06-01-2122	1,255,000	1,252,388	1,257,804
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	860,000	908,872	682,242
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,348,617
CATERPILLAR INS 3.803% DUE 08-15-2042	680,000	555,091	598,719
CATERPILLAR INS 4.75% DUE 05-15-2064	365,000	461,590	354,566
CATERPILLAR INS 5.2% DUE 05-27-2041	665,000	778,883	703,831
CBOE GLOBAL MARKETS INC	6,400	1,138,118	1,142,784
CBRE GROUP INC CL A CL A	14,400	1,313,009	1,340,496
CBRE SVCS INC 5.95% DUE 08-15-2034	570,000	559,592	597,877

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
CBS CORP NEW 2.9% DUE 01-15-2027	158,000	$ 155,393	$ 146,425
CBS CORP NEW 4.6% DUE 01-15-2045	240,000	267,187	183,079
CBS CORP NEW 4.85% DUE 07-01-2042	155,000	176,302	124,634
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	210,000	242,955	165,796
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	15,059,000	15,059,000	15,059,000
CCP DUE RECEIVABLE FROM CITIBANK	1,009,000	1,009,000	1,009,000
CCP RECEIVABLE FROM BANK OF AMERICA	252,000	252,000	252,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,903,000	1,903,000	1,903,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	389,803
CDN NAT RES LTD 6.25% DUE 03-15-2038	730,000	860,179	765,648
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000	374,402	303,547
CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000	1,122,243	945,280
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000	1,398,908	1,269,117
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	334,000	350,198	302,775
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	380,000	420,554	344,475
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	923,219
CDN NATL RY CO 3.2% DUE 08-02-2046	175,000	131,803	135,304
CDN NATL RY CO 3.2% DUE 08-02-2046	648,000	528,078	501,012
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	2,732,407
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	70,000	69,735	65,891
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000	742,598	673,091
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	375,000	516,113	400,650
CDN PAC RY LTD 4.8% DUE 09-15-2035	340,000	345,420	333,459
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% DUE 2025 - SWPC0IL62	400,000	-	2,756
CDS BARCGB5G 12/20/2025 SELL NEXTERA ENERGY CAPITAL SWPC0JT21	1,600,000	36,012	18,371
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6	100,000	-	1,529
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPC0HWQ8	400,000	-	1,752
CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HXN4	1,700,000	-	6,005
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6	100,000	-	554
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2	100,000	-	1,449
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7	100,000	-	919
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4	300,000	1,578	4,819
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8	400,000	-	2,217
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	4,100,000	268,117	492,213
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,100,000	135,111	132,057
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	10,300,000	1,272,908	1,236,536
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,000,000	132,550	120,052
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000	322,777	264,114
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,500,000	228,647	300,130
CENCORA INC	2,600	482,827	533,988
CENOVUS ENERGY INC 5.4% DUE 06-15-2047	725,000	886,676	686,781
CENOVUS ENERGY INC 5.4% DUE 06-15-2047	402,000	487,109	380,808
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	103,000	133,565	112,554
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	413,000	404,620	390,774
CENOVUS ENERGY INC NT 3.75% DUE 02-15-2052	1,316,000	1,301,483	971,354
CENOVUS ENERGY INC NT 3.75% DUE 02-15-2052	2,446,000	2,310,993	1,805,420
CENOVUS ENERGY INC NT 3.75% DUE 02-15-2052	800,000	733,774	590,489
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	427,000	381,670	382,938
CENTENE CORP DEL COM	53,885	3,616,504	3,998,806
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053	275,000	274,791	289,497
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000	4,990	3,532
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% DUE 02-01-2049	425,000	452,024	375,939
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% DUE 02-01-2049	260,000	258,422	229,986
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% DUE 04-01-2051	200,000	126,712	152,287
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6% DUE 03-01-2052 BEO	370,000	365,179	294,830
CF BLACKROCK RUSSELL 3000 INDEX FD	9,726,889	247,521,874	571,630,206
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	5,214,604	162,680,738	100,985,367
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND-S	5,973,246	59,732,456	113,193,005
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826	174,236,787	202,941,484
CF SILCHESTER INTL INVS INTL VALUEEQUITY GR TR FD 826852	1,153,753	16,945,553	214,216,040
CF SSGA MSCI CANADA INDEX SECURITIESLENDING (CA12LEN)FUND	164,594	14,224,800	24,279,152
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	234,587	2,353,645	3,485,968
CF SSGA MSCI EAFE INDEX SECURITIESLENDING (FD12SL) FUND	1,565,564	114,294,224	204,694,324
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	1,690,688	19,424,872	33,152,704
CF US LONG TREASURY INDEX FUND C	12,471,954	159,835,705	117,568,217
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	1,000,000	1,000,000	881,078

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
CHARLES SCHWAB CORP 6.196% DUE 11-17-2029	609,000	$ 634,249	$ 639,226
CHARTER 3.5% DUE 06-01-2041	395,000	266,692	280,019
CHARTER 4.908% DUE 07-23-2025	2,300,000	2,300,000	2,278,536
CHARTER 5.375% DUE 05-01-2047	160,000	131,168	136,408
CHARTER 5.375% DUE 05-01-2047	380,000	311,634	323,969
CHARTER 6.484% DUE 10-23-2045	287,000	308,026	282,972
CHARTER 6.834% DUE 10-23-2055	1,180,000	1,185,519	1,182,145
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	4,664,000	3,224,515	3,154,913
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	1,370,000	798,490	926,722
CHARTER COMMUNICATIONS ENTMT I L P 3.5% DUE 03-01-2042	1,065,000	1,052,454	743,219
CHARTER COMMUNICATIONS OPER LLC / SRSECD NT 3.95% DUE 06-30-2062	2,665,000	1,660,418	1,683,545
CHARTER COMMUNICATIONS OPER LLC / SRSECD NT 3.95% DUE 06-30-2062	400,000	353,412	252,690
CHARTER COMMUNICATIONS OPER LLC / SRSECD NT 5.25% DUE 04-01-2053	800,000	794,400	673,000
CHARTER COMMUNICATIONS OPER LLC / SRSECD NT 5.25% DUE 04-01-2053	456,000	452,808	383,610
CHARTER COMMUNICATIONS OPER LLC / SRSECD NT 5.25% DUE 04-01-2053	387,000	277,527	325,564
CHARTER COMMUNICATIONS OPER LLC / SRSECD NT 5.5% DUE 04-01-2063	860,000	766,021	720,202
CHARTER COMMUNICATIONS OPER LLC / SRSECD NT 5.5% DUE 04-01-2063	600,000	595,530	502,466
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO	1,985,000	1,456,649	1,377,382
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO	400,000	399,624	277,558
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	244,300
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	1,186,000	1,379,766	965,801
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	4,721,000	4,375,775	3,844,473
CHARTER COMMUNICATIONS OPER LLC/CHARTE3.7% DUE 04-01-2051/04-17-2020 REG	1,335,000	796,202	871,681
CHARTER COMMUNICATIONS OPER LLC/CHARTE3.7% DUE 04-01-2051/04-17-2020 REG	3,419,000	2,094,705	2,232,419
CHARTER COMMUNICATIONS OPER LLC/CHARTE4.8% DUE 03-01-2050	2,334,000	1,994,622	1,808,981
CHARTER FIXED 3.85% DUE 04-01-2061	142,000	79,419	88,963
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000	4,373,952	2,756,596
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000	2,507,038	1,572,513
CHARTER FIXED 3.85% DUE 04-01-2061	3,565,000	2,131,523	2,233,470
CHARTER FIXED 5.75% DUE 04-01-2048	370,000	434,005	329,514
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	569,970
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	534,347
CHARTER FIXED 5.75% DUE 04-01-2048	46,000	36,548	40,967
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% DUE 06-30-2027	1,300,000	1,300,000	1,307,211
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039	833,000	643,776	663,667
CHENIERE ENERGY INC COM NEW	9,485	1,434,166	1,619,184
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	215,000	143,291	163,037
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	295,000	159,645	189,132
CHEVRON U S A INC 5.25% DUE 11-15-2043	1,170,000	1,256,721	1,231,824
CHEVRON U S A INC 6.0% DUE 03-01-2041	200,000	207,408	227,249
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	690,000	671,289	431,172
CHILDRENS HOSP 2.704% DUE 07-01-2050	997,000	937,245	679,699
CHILDRENS HOSP 4.115% DUE 01-01-2047	205,000	257,334	181,538
CHUBB CORP 6% DUE 05-11-2037	370,000	529,951	410,069
CHUBB CORP 6.5% DUE 05-15-2038	140,000	210,071	162,510
CHURCH & DWIGHT CO INC SR NT 5% DUE 06-15-2052	485,000	484,762	487,776
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,435,000	1,383,648	1,172,568
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	2,696,498
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	1,447,836
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	450,000	493,596	493,800
CIGNA CORP NEW CORP 4.8% DUE 08-15-2038	1,300,000	1,299,948	1,260,075
CIGNA CORP NEW CORP 4.8% DUE 08-15-2038	592,000	591,047	573,819
CIGNA CORP NEW CORP 4.9% DUE 12-15-2048	592,000	590,668	563,353
CIGNA CORP NEW CORP 4.9% DUE 12-15-2048	1,200,000	1,197,300	1,141,931
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	1,200,000	970,185	941,063
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,535,000	1,176,513	1,141,286
CIGNA GROUP SR NT 3.4% DUE 03-15-2051	3,000,000	2,983,740	2,228,264
CIN FNCL CORP COM	28,370	3,018,346	2,935,160
CISCO SYS INC SR NT 5.9 DUE 02-15-2039REG	700,000	919,689	778,523
CITIGROUP INC 2.904% DUE 11-03-2042	335,000	203,941	241,858
CITIGROUP INC 3.878% DUE 01-24-2039	2,280,000	2,280,000	1,971,977
CITIGROUP INC 3.878% DUE 01-24-2039	420,000	394,758	363,259
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	1,479,345
CITIGROUP INC 4.65% DUE 07-30-2045	470,000	600,059	428,796
CITIGROUP INC 4.75% DUE 05-18-2046	1,006,000	1,117,444	903,029
CITIGROUP INC 5.875% DUE 01-30-2042	220,000	235,310	234,206

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
CITIGROUP INC 6.174% DUE 05-25-2034	1,775,000	$ 1,696,275	$ 1,840,013
CITIGROUP INC 6.174% DUE 05-25-2034	692,000	692,000	717,346
CITIGROUP INC 6.675% DUE 09-13-2043	1,105,000	1,603,396	1,243,182
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	232,204
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000	2,265,901	2,054,699
CITIGROUP INC COM NEW COM NEW	27,700	1,330,252	1,424,888
CLECO CORP HLDGS 4.973% DUE 05-01-2046	1,427,000	1,124,890	1,200,258
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	180,000	140,449	169,926
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	4,500,000	4,470,280	4,602,858
CME GROUP INC 5.3% DUE 09-15-2043	800,000	798,560	851,424
CME_OIS SBSIUS33 02/03/2030 USD P 1.76% / R 1DSOFR SWU01PNR7	2,600,000	-	289,562
CME_OIS SBSIUS33 02/05/2025 USD P 1.52% / R 1DSOFR SWU01PH78	2,200,000	-	86,105
CME_OIS SBSIUS33 02/12/2025 USD P 1.54% / R 1DSOFR SWU01PH94	2,500,000	-	96,250
CME_OIS SBSIUS33 02/12/2030 USD P 1.66% / R 1DSOFR SWU01PVT4	1,100,000	-	128,122
CME_OIS SBSIUS33 02/18/2030 USD P 1.66% / R 1DSOFR SWU01PZN3	1,300,000	-	150,629
CME_OIS SBSIUS33 02/20/2025 USD P 1.53% / R 1DSOFR SWU01PJC5	1,900,000	-	72,874
CME_OIS SBSIUS33 02/20/2030 USD P 1.64% / R 1DSOFR SWU01PWR7	1,100,000	-	128,930
CME_OIS SBSIUS33 02/25/2030 USD P 1.62% / R 1DSOFR SWU01PZJ2	1,200,000	-	141,215
CME_OIS SBSIUS33 03/03/2030 USD P 1.465% / R 1DSOFR SWU01PNU0	2,400,000	-	302,984
CME_OIS SBSIUS33 03/24/2030 USD P 1.47% / R 1DSOFR SWU01PWP1	1,000,000	-	124,341
CME_OIS SBSIUS33 06/04/2024 USD P 2.21% / R 1DSOFR SWU01PPL8	1,700,000	-	28,252
CME_OIS SBSIUS33 06/11/2024 USD P 2.19% / R 1DSOFR SWU01PPF1	2,400,000	-	39,817
CME_OIS SBSIUS33 06/12/2024 USD P 2.16% / R 1DSOFR SWU01PST8	2,800,000	-	46,812
CME_OIS SBSIUS33 06/18/2024 USD P 2.1% / R 1DSOFR SWU01PPD6	2,400,000	-	40,561
CME_OIS SBSIUS33 06/19/2024 USD P 2.05% / R 1DSOFR SWU01PNH9	2,300,000	-	39,573
CME_OIS SBSIUS33 06/20/2024 USD P 2.08% / R 1DSOFR SWU01PNJ5	2,300,000	-	39,008
CME_OIS SBSIUS33 06/21/2024 USD P 2.06% / R 1DSOFR SWU01PTJ9	2,900,000	-	49,411
CME_OIS SBSIUS33 06/28/2024 USD P 1.98% / R 1DSOFR SWU01PSV3	3,200,000	-	55,318
CME_OIS SBSIUS33 07/02/2024 USD P 1.88% / R 1DSOFR SWU01PP95	2,500,000	-	67,964
CME_OIS SBSIUS33 07/02/2024 USD P 1.94% / R 1DSOFR SWU01PVV9	200,000	-	5,349
CME_OIS SBSIUS33 07/03/2024 USD P 1.88% / R 1DSOFR SWU01PTN0	3,200,000	-	86,922
CME_OIS SBSIUS33 08/21/2024 USD P 1.66% / R 1DSOFR SWU01PQE3	1,600,000	-	37,447
CME_OIS SBSIUS33 08/21/2029 USD P 1.86% / R 1DSOFR SWU01PTR1	1,900,000	-	184,508
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	674,302
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000	570,000	384,352
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000	1,195,000	943,661
CMS ENERGY CORP 4.875% DUE 03-01-2044	892,000	1,076,391	850,318
CMS ENERGY CORP SR NT 4.7% DUE 03-31-2043	435,000	510,306	390,428
COCA COLA CO 2.6% DUE 06-01-2050	205,000	132,352	142,273
COCA COLA CO 2.875% DUE 05-05-2041	1,557,000	1,542,848	1,236,792
COCA COLA CO COM	91,800	5,446,730	5,409,774
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,515,000	1,108,727	1,149,139
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	986,060
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	450,000	567,774	468,466
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000	1,999,721	1,702,095
COMCAST CORP 5.35% DUE 05-15-2053	800,000	796,552	831,223
COMCAST CORP 5.35% DUE 05-15-2053	75,000	67,288	77,927
COMCAST CORP 5.5% DUE 05-15-2064	116,000	102,799	122,610
COMCAST CORP 5.5% DUE 05-15-2064	800,000	796,240	845,589
COMCAST CORP 5.5% DUE 05-15-2064	3,635,000	3,332,549	3,842,145
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	910,000	611,130	609,428
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,965,000	3,994,104	2,655,366
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	468,791
COMCAST CORP NEW 2.887% DUE 11-01-2051BEO	7,670,000	6,366,966	5,214,168
COMCAST CORP NEW 2.887% DUE 11-01-2051BEO	5,010,000	3,279,237	3,405,865
COMCAST CORP NEW 2.987% DUE 11-01-2063	955,000	890,034	619,051
COMCAST CORP NEW 2.987% DUE 11-01-2063	439,000	299,465	284,569
COMCAST CORP NEW 2.987% DUE 11-01-2063	4,486,000	3,370,452	2,907,919
COMCAST CORP NEW 3.25% DUE 11-01-2039	1,010,000	1,053,046	821,451
COMCAST CORP NEW 3.4% DUE 07-15-2046	240,000	195,931	186,675
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000	224,124	210,010
COMCAST CORP NEW 3.75% DUE 04-01-2040	634,000	721,075	546,820
COMCAST CORP NEW 3.9% DUE 03-01-2038	285,000	244,433	255,420
COMCAST CORP NEW 4% DUE 03-01-2048	609,000	548,675	513,241
COMCAST CORP NEW 4% DUE 03-01-2048	485,000	394,140	408,739
COMCAST CORP NEW 4% DUE 08-15-2047	190,000	144,554	160,561

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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COMCAST CORP NEW 4.049% DUE 11-01-2052	169,000	$ 177,573	$ 143,050
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000	984,662	702,551
COMCAST CORP NEW 5.65% DUE 06-15-2035	160,000	154,728	171,870
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	4,984,000	3,702,076	3,295,173
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	2,401,000	1,751,510	1,587,422
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	31,731,000	25,061,105	20,978,959
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	1,681,000	1,328,717	1,111,394
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	2,806,320
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	1,422,000	1,505,518	1,198,015
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,012,000	1,061,464	847,461
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,240,000	1,215,051	1,038,391
COMERICA INC COM	19,600	939,634	1,093,876
COMFORT SYS USA INC COM	1,800	292,980	370,206
COMMERCIAL METALS CO COM	14,900	760,654	745,596
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,645,421
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	620,000	559,180	490,103
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000	2,938,243	2,310,598
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	1,960,000	1,583,579	1,658,398
COMMONSPIRIT HLTH 6.461% DUE 11-01-2052	595,000	595,000	699,503
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	5,722,297
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	195,000	184,037	164,095
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% DUE 03-15-2051	360,000	325,591	255,946
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% DUE 03-15-2051	391,000	280,515	277,986
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	1,145,000	1,057,137	825,143
COMMONWEALTH EDISON CO 3.75% DUE 08-15-2047	1,693,000	1,790,896	1,366,978
COMMONWEALTH EDISON CO 3.85% DUE 03-15-2052	720,000	582,278	584,433
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	4,437,618
COMMONWEALTH EDISON CO 5.3% DUE 02-01-2053	527,000	525,719	537,759
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,518,368
COMWLTH EDISON CO 2.75% DUE 09-01-2051	165,000	160,575	106,804
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	173,964
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000	497,231	377,307
COMWLTH EDISON CO 4.6% DUE 08-15-2043	815,000	780,662	759,667
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000	584,193	409,943
CONAGRA BRANDS INC 5.4% DUE 11-01-2048	460,000	409,820	446,727
CONAGRA BRANDS INC FIXED 5.3% DUE 11-01-2038	1,140,000	1,130,775	1,118,369
CONAGRA BRANDS INC FIXED 5.3% DUE 11-01-2038	300,000	281,046	294,308
CONNECTICUT LIGHT & POWER CO 5.25% DUE 01-15-2053	205,000	196,499	210,015
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	405,000	365,968	392,125
CONOCOPHILLIPS 5.3% DUE 05-15-2053	860,000	856,720	887,008
CONOCOPHILLIPS 5.3% DUE 05-15-2053	1,700,000	1,689,409	1,753,387
CONOCOPHILLIPS CO 3.99% DUE 03-15-2052	868,000	782,522	704,374
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	450,000	517,087	403,051
CONOCOPHILLIPS CO 5.55% DUE 03-15-2054	790,000	786,774	841,922
CONOCOPHILLIPS CO 5.55% DUE 03-15-2054	902,000	900,770	961,283
CONOCOPHILLIPS CO 5.7%09-15-2063	1,475,000	1,469,429	1,604,093
CONOCOPHILLIPS CO 5.7%09-15-2063	660,000	653,474	717,764
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	140,000	135,437	152,726
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	190,000	166,820	161,290
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	254,000	271,037	215,620
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	500,000	392,065	407,955
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	687,000	692,689	560,530
CONOCOPHILLIPS COM	6,600	771,943	766,062
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	1,047,302
CONS EDISON CO N Y 3.85% DUE 06-15-2046	776,000	858,893	633,449
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	4,444,757
CONS EDISON CO N Y 3.875% DUE 06-15-2047	260,000	298,022	210,885
CONS EDISON CO N Y 3.95% DUE 03-01-2043	905,000	981,936	771,938
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	2,558,911
CONS EDISON CO N Y 4% DUE 11-15-2057	370,000	356,428	307,370
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,040,274
CONS EDISON CO N Y 4.2% DUE 03-15-2042	375,000	328,106	325,086
CONS EDISON CO N Y 4.3% DUE 12-01-2056	1,330,000	1,399,989	1,109,793
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	1,826,540
CONS EDISON CO N Y 4.5% DUE 12-01-2045	520,000	497,131	462,840
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	360,625

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	$ 2,940,900	$ 2,271,195
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	1,635,260
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	1,725,215
CONS EDISON CO N Y 5.5% DUE 12-01-2039	680,000	860,775	687,849
CONS EDISON CO N Y INC 4.45% DUE 03-15-2044 REG	235,000	214,186	211,116
CONSOLIDATED EDISON CO N Y INC 3.35% DUE 04-01-2030 REG	600,000	598,632	560,046
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	675,000	641,534	505,785
CONSOLIDATED EDISON CO N Y INC 4.125% DUE 05-15-2049 REG	260,000	218,702	217,691
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	897,401
CONSTELLATION ENERGY GENERATION LLC 6.5% DUE 10-01-2053	851,000	871,979	963,397
CONSUMERS ENERGY 3.1% DUE 08-15-2050	572,000	505,520	422,742
CONSUMERS ENERGY 3.5% DUE 08-01-2051	467,000	311,241	367,695
CONSUMERS ENERGY 4.2% DUE 09-01-2052	705,000	704,499	622,884
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	902,896
CONSUMERS ENERGY CO 2.65% DUE 08-15-2052	492,000	455,280	326,670
CONSUMERS ENERGY CO 3.95% DUE 05-15-2043 BEO	255,000	294,732	219,833
CONSUMERS ENERGY FIXED 3.75% DUE 02-15-2050	820,000	810,439	677,614
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL 5.75% DUE 12-01-2043 REG	565,000	775,447	582,483
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL 5.75% DUE 12-01-2043 REG	846,000	910,555	872,178
COOPERATIEVE RABOB 5.25% DUE LT2 14/09/2027 GBP	1,200,000	1,762,101	1,549,392
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	4,789,956
COREBRIDGE FINANCIAL INC 4.4% DUE 04-05-2052	300,000	299,949	252,453
COREBRIDGE FINANCIAL INC 4.4% DUE 04-05-2052	970,000	972,558	816,264
COREBRIDGE FINL INC COM	34,000	610,863	736,440
COREBRIDGE FINL INC SR NT 4.35% DUE 04-05-2042	101,000	100,973	85,871
CORNING INC 3.9% DUE 11-15-2049	285,000	226,088	230,098
CORNING INC 5.45% DUE 11-15-2079	1,005,000	1,043,734	974,577
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	872,756
CORNING INC 5.75% DUE 08-15-2040	225,000	226,546	231,150
COTERRA ENERGY INC 3.9% DUE 05-15-2027	2,100,000	2,092,789	2,033,270
COTERRA ENERGY INC COM	64,100	1,645,202	1,635,832
COTTAGE HLTH CR 3.304% DUE 11-01-2049	200,000	158,780	151,266
COTTAGE HLTH CR 3.304% DUE 11-01-2049	151,000	151,000	114,206
CREDIT SUISSE	1,900,000	-	-
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	2,065,507
CROWN CASTLE INC 5.8% DUE 03-01-2034	705,000	703,837	731,271
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	930,000	821,483	665,967
CROWN CASTLE INTL CORP NEW 4.75% DUE 05-15-2047	2,700,000	2,678,589	2,346,277
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,260,730
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	295,000	179,419	206,620
CSX CORP 3.35% DUE 09-15-2049	510,000	408,148	387,187
CSX CORP 3.8% DUE 04-15-2050	630,000	494,056	515,668
CSX CORP 3.8% DUE 11-01-2046	525,000	418,840	437,740
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	1,584,201
CSX CORP 3.8% DUE 11-01-2046	53,000	42,278	44,191
CSX CORP 4.1 DUE 03-15-2044	720,000	669,584	631,285
CSX CORP 4.1 DUE 03-15-2044	280,000	332,480	245,500
CSX CORP 4.25% DUE 11-01-2066	850,000	847,884	727,291
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	383,917
CSX CORP 4.4 DUE 03-01-2043 REG	1,058,000	1,096,504	967,105
CSX CORP 4.5% DUE 11-15-2052	127,000	98,164	118,374
CSX CORP 4.5% DUE 03-15-2049	270,000	269,036	247,705
CSX CORP 4.75% DUE 05-30-2042	640,000	701,319	612,826
CSX CORP 4.75% DUE 11-15-2048	263,000	274,630	251,149
CSX CORP 6% DUE 10-01-2036	820,000	1,060,309	902,963
CSX CORP 6% DUE 10-01-2036	157,000	170,546	172,884
CSX CORP 6.15% DUE 05-01-2037	315,000	429,339	352,219
CSX CORP FIXED 4.3% DUE 03-01-2048	180,000	157,968	160,907
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000	2,008,873	1,752,100
CSX CORP FIXED 4.65% DUE 03-01-2068	660,000	668,745	608,017
CUMMINS INC	2,400	527,243	574,968
CURTISS WRIGHT CORP COM	5,200	1,122,111	1,158,508
CVS CAREMARK CORP 5.3% DUE 12-05-2043	1,298,000	1,374,818	1,259,519
CVS CAREMARK CORP 5.3% DUE 12-05-2043	1,215,000	1,242,095	1,178,980
CVS HEALTH CORP 2.7% DUE 08-21-2040	705,000	473,936	504,359
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	745,809

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	$ 1,197,324	$ 1,129,424
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	950,000	866,043	818,325
CVS HEALTH CORP 4.78% DUE 03-25-2038	3,539,000	3,634,477	3,361,589
CVS HEALTH CORP 5.05% DUE 03-25-2048	558,000	628,198	524,312
CVS HEALTH CORP 5.05% DUE 03-25-2048	7,965,000	7,610,749	7,484,134
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,046	4,416,250
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,570,000	1,752,205	1,490,081
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,387,000	1,500,942	1,316,397
CVS HEALTH CORP 5.625% DUE 02-21-2053	34,000	29,435	34,607
CVS HEALTH CORP 5.875% DUE 06-01-2053	32,000	28,631	33,781
CVS HEALTH CORP 6.125% DUE 09-15-2039	285,000	288,030	303,397
CVS HEALTH CORP SR NT 6% DUE 06-01-2063	59,000	52,752	62,821
DANAHER CORP SR NT 2.8% DUE 12-10-2051	1,233,000	1,205,122	858,970
DATADOG INC COM USD0.00001 CL A	6,200	623,384	752,556
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	1,686,574
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,954,000	1,815,656	1,911,581
DCP MIDSTREAM OPER LP GTD SR NT 3.25% DUE 02-15-2032	1,100,000	1,100,000	951,134
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	772,155
DELL INTL L L C / EMC CORP SR NT 3.375% DUE 12-15-2041	2,800,000	2,790,704	2,118,336
DELL INTL L L C / EMC CORP SR NT 3.45% DUE 12-15-2051	1,012,000	1,011,626	736,011
DELL INTL L L C / EMC CORP SR NT 3.45% DUE 12-15-2051	137,000	83,837	99,638
DELL INTL L L C / EMC CORP SR NT 3.45% DUE 12-15-2051	651,000	638,298	473,462
DELL INTL L L C/EMC CORP 8.1% DUE 07-15-2036 USD	378,000	377,724	465,969
DELL INTL L L C/EMC CORP 8.35% DUE 07-15-2046	564,000	659,902	743,610
DELL INTL L L C/EMC CORP 8.35% DUE 07-15-2046	158,000	203,586	208,316
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	15,322	962,692	1,172,133
DETROIT EDISON CO BDS 3.95% DUE 06-15-2042	3,964,000	4,225,253	3,312,383
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	215,000	180,069	180,840
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	3,800,000	3,824,854	3,196,245
DEUTSCHE BK AG N Y BRANCH 6.819% DUE 11-20-2029	1,390,000	1,390,000	1,464,854
DEUTSCHE BK AG N Y BRANCH 7.079% DUE 02-10-2034	1,437,000	1,443,247	1,479,927
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	1,400,000	1,400,000	1,150,407
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,994,000	1,994,000	1,669,255
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	1,943,307
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,151,000	1,269,755	1,008,650
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,565,000	1,496,554	1,371,448
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	119,000	105,160	105,399
DEXCOM INC COM	6,500	791,059	806,585
DH EUROPE FIN II S FIXED 3.25% DUE 11-15-2039	1,595,000	1,507,956	1,327,338
DIAGEO CAP PLC NT 5.875% DUE 09-30-2036REG	340,000	389,715	373,941
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	258,000	259,298	276,071
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	310,000	230,758	251,174
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	1,971,000	1,578,337	1,596,983
DIAMONDBACK ENERGY INC SR NT 4.4% DUE 03-24-2051	1,862,000	1,720,098	1,546,681
DIAMONDBACK ENERGY INC SR NT 4.4% DUE 03-24-2051	785,000	675,432	652,065
DICKS SPORTING GOODS INC OC-COM OC-COM	9,000	1,273,001	1,322,550
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	93,879
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000	898,560	888,656
DISCOVERY 4.9% DUE 03-11-2026	2,200,000	2,310,836	2,194,461
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,497,000	1,287,852	1,069,560
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	937,000	650,468	669,457
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	800,000	793,837	571,575
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	265,000	222,396	236,936
DISCOVERY COMMUNICATIONS LLC 5.2% DUE 09-20-2047	910,000	1,026,990	786,404
DISCOVERY COMMUNICATIONS LLC 5.3% DUE 05-15-2049	215,000	184,304	185,182
DISCOVERY COMMUNICATIONS LLC 5.3% DUE 05-15-2049	1,700,000	1,689,664	1,464,226
DISCOVERY FIXED 4.65% DUE 05-15-2050	670,000	593,531	540,751
DISCOVERY FIXED 4.65% DUE 05-15-2050	203,000	158,143	163,839
DISNEY WALT CO 2.75% DUE 09-01-2049	52,000	29,944	35,815
DISNEY WALT CO 2.75% DUE 09-01-2049	1,610,000	1,503,648	1,108,883
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	137,749
DISNEY WALT CO 3% DUE 07-30-2046	340,000	249,210	250,249
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,507,000	1,695,630	1,272,235
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,655,000	1,594,488	1,397,180
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	860,000	632,418	694,198
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000	499,320	403,603

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	2,213,000	$ 2,085,316	$ 1,786,348
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	2,663,782
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	52,000	35,027	42,531
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000	998,570	817,911
DISNEY WALT CO 4.125% DUE 12-01-2041	215,000	165,032	193,371
DISNEY WALT CO 4.125% DUE 12-01-2041	2,000,000	2,348,788	1,798,800
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	2,925,685
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	1,657,888
DISNEY WALT CO 4.7% DUE 03-23-2050	36,000	29,935	35,108
DISNEY WALT CO NEW 4.125% DUE 06-01-2044	369,000	420,739	330,243
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7% DUE 12-01-2042	1,000,000	992,820	844,490
DISNEY WALT CO SR NT 4.75% DUE 09-15-2044	450,000	424,845	432,668
DISNEY WALT CO SR NT 4.75% DUE 11-15-2046	260,000	253,573	248,239
DISNEY WALT CO SR NT 4.95% DUE 10-15-2045	2,500,000	2,639,170	2,462,489
DISNEY WALT CO SR NT 5.4% DUE 10-01-2043	95,000	133,184	99,845
DISNEY WALT CO SR NT 5.4% DUE 10-01-2043	550,000	548,675	578,047
DISNEY WALT CO SR NT 6.65% DUE 11-15-2037	1,090,000	1,509,650	1,283,520
DISNEY WALT CO SR NT 7.75% DUE 12-01-2045	145,000	195,741	194,137
DOCUSIGN INC COM	10,378	508,291	616,972
DOLLAR TREE INC 3.375% DUE 12-01-2051	2,700,000	2,728,479	1,878,718
DOMESTIC MASTER FORWARD COLLATERALPAYABLE TO:UBS	(3,560,000)	(3,560,000)	(3,560,000)
DOMESTIC MASTER PAYABLE TO TD	(290,000)	(290,000)	(290,000)
DOMINION ENERGY 4.85% DUE 08-15-2052	740,000	610,352	683,489
DOMINION ENERGY SOUTH 6.25% DUE 10-15-2053	475,000	499,384	548,288
DOMINION ENERGY SOUTH 6.25% DUE 10-15-2053	440,000	437,510	507,888
DOMINION RES INC 4.7% DUE 12-01-2044	142,000	122,616	125,886
DOMINION RESOURCES INC 4.9% DUE 08-01-2041	306,000	283,189	283,453
DOMINION RESOURCES INC 4.9% DUE 08-01-2041	610,000	609,975	565,053
DOW CHEM CO 5.25% DUE 11-15-2041	250,000	321,958	246,214
DOW CHEMICAL CO 4.375% DUE 11-15-2042	315,000	263,642	279,040
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,120,000	1,111,055	992,143
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	341,000	359,014	411,326
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	173,000	177,527	208,678
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048	297,000	293,844	303,595
DOW CHEMICAL CO NT 4.8% DUE 05-15-2049	190,000	234,661	174,739
DOWDUPONT INC 5.319% DUE 11-15-2038	1,813,000	1,880,273	1,866,208
DOWDUPONT INC 5.319% DUE 11-15-2038	610,000	673,870	627,902
DTE ELEC CO5.4% DUE 04-01-2053	940,000	939,762	990,683
DTE ELEC CO 2.95% DUE 03-01-2050	240,000	162,373	168,224
DTE ELEC CO 3.75% DUE 08-15-2047	235,000	259,231	188,220
DTE ELEC CO 4.3% DUE 07-01-2044	710,000	712,895	633,426
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	400,000	396,660	293,929
DTE ELECTRIC CO 3.95% DUE 03-01-2049	195,000	177,680	164,062
DTE ELECTRIC CO 3.95% DUE 03-01-2049	1,370,000	1,609,897	1,152,642
DTE ELECTRIC CO 3.95% DUE 03-01-2049	1,000,000	991,980	841,345
DUKE ENERGY 3.2% DUE 08-15-2049	325,000	259,464	236,813
DUKE ENERGY 3.2% DUE 08-15-2049	1,220,000	1,044,484	888,958
DUKE ENERGY 3.75% DUE 06-01-2045	161,000	124,893	129,063
DUKE ENERGY 3.875% DUE 03-15-2046	1,601,000	1,579,909	1,301,267
DUKE ENERGY 3.95% DUE 03-15-2048	1,081,000	769,823	893,413
DUKE ENERGY 4% DUE 04-01-2052	435,000	431,233	359,007
DUKE ENERGY 4.15% DUE 12-01-2044	260,000	192,884	222,014
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	149,433
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	4,269,502
DUKE ENERGY 4.2% DUE 08-15-2045	1,435,000	1,462,879	1,230,523
DUKE ENERGY 4.25% DUE 12-15-2041	439,000	482,899	388,670
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	5,367,892
DUKE ENERGY 4.25% DUE 12-15-2041	595,000	643,793	526,785
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	225,678
DUKE ENERGY 4.375% DUE 03-30-2044	615,000	627,207	544,283
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	921,299
DUKE ENERGY 6% DUE 01-15-2038	1,392,000	1,866,613	1,498,661
DUKE ENERGY 6.1% DUE 06-01-2037	200,000	275,053	215,893
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	2,000,000	1,998,780	1,746,523
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO	243,000	166,416	183,912
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	57,000	42,015	43,837

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	535,000	$ 507,421	$ 550,107
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	1,300,000	1,295,281	1,343,608
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000	7,734	6,188
DUKE ENERGY CORP 3.75% DUE 09-01-2046	480,000	377,338	371,273
DUKE ENERGY CORP 3.95% DUE 08-15-2047	1,560,000	1,384,955	1,244,529
DUKE ENERGY CORP 4.5% DUE 08-15-2032	1,200,000	1,198,272	1,163,527
DUKE ENERGY CORP 4.8% DUE 12-15-2045	705,000	627,843	642,674
DUKE ENERGY CORP 5% DUE 08-15-2052	585,000	582,561	548,390
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	611,138
DUKE ENERGY CORP NEW 6.1% DUE 09-15-2053	187,000	186,920	203,321
DUKE ENERGY CORP NEW SR NT 3.3% DUE 06-15-2041	4,100,000	4,089,832	3,148,644
DUKE ENERGY CORP NEW SR NT 3.3% DUE 06-15-2041	1,100,000	1,097,272	844,758
DUKE ENERGY CORP NEW SR NT 3.5% DUE 06-15-2051	980,000	687,606	723,339
DUKE ENERGY CORP NEW SR NT 3.5% DUE 06-15-2051	1,025,000	679,667	756,553
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	128,000	97,327	100,779
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	228,327
DUKE ENERGY FLA 3.112% DUE 09-01-2038	240,000	239,986	201,960
DUKE ENERGY FLA 3.4% DUE 10-01-2046	985,000	919,283	740,160
DUKE ENERGY FLA 3.4% DUE 10-01-2046	550,000	599,643	413,287
DUKE ENERGY FLA 4.2% DUE 07-15-2048	862,000	1,027,171	747,117
DUKE ENERGY FLA LLC 1ST MTG BD 3% DUE 12-15-2051	225,000	223,718	154,173
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	285,000	320,568	313,050
DUKE ENERGY FLA LLC 6.2% DUE 11-15-2053	280,000	278,298	320,768
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,615,000	1,770,194	1,289,809
DUKE ENERGY IND 4.9% DUE 07-15-2043	285,000	360,898	273,881
DUKE ENERGY IND 4.9% DUE 07-15-2043	1,700,000	1,692,299	1,633,678
DUKE ENERGY IND 6.35% DUE 08-15-2038	350,000	496,017	389,686
DUKE ENERGY IND 6.45% DUE 04-01-2039	160,000	181,648	179,045
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	275,000	182,936	178,483
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	425,000	294,937	309,487
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	525,000	524,528	536,630
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000	759,276	635,259
DUKE ENERGY OHIO INC 5.65% DUE 04-01-2053	445,000	452,551	467,955
DUKE ENERGY OHIO INC 5.65% DUE 04-01-2053	1,123,000	1,121,686	1,180,928
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	810,000	631,830	507,867
DUKE ENERGY PROGRESS LLC 5.35% DUE 03-15-2053/03-09-2023	987,000	993,241	1,003,501
DUKE ENERGY PROGRESS LLC 5.35% DUE 03-15-2053/03-09-2023	4,750,000	4,721,833	4,829,412
DUKE ENERGY PROGRESS LLC 5.35% DUE 03-15-2053/03-09-2023	1,295,000	1,174,117	1,316,650
DUKE UNIV 2.682% DUE 10-01-2044	570,000	420,027	425,157
DUKE UNIV 2.832% DUE 10-01-2055	370,000	252,569	252,752
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	250,000	206,135	215,070
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	335,000	288,556	288,194
DUOLINGO INC CL A COM CL A COM	900	212,681	204,165
EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS DUE 12-15-2044 USD1000	700,000	772,518	596,692
EASTMAN CHEM CO 4.65% DUE 10-15-2044	545,000	670,475	479,834
EASTMAN CHEM CO 4.8% DUE 09-01-2042	612,000	728,513	556,709
EATON CORP OHIO 4.7% DUE 08-23-2052	315,000	313,293	311,495
EATON CORP PLC COM USD0.50	9,200	1,982,338	2,215,544
EBAY INC COM USD0.001	11,890	466,463	518,642
ECOLAB INC 2.7% DUE 12-15-2051	1,148,000	1,145,187	780,461
ECOLAB INC 2.75% DUE 08-18-2055 BEO	1,525,000	1,274,569	1,031,097
ECOLAB INC COM STK USD1	20,100	3,587,081	3,986,835
EDF S A 4.95% DUE 10-13-2045	2,000,000	1,995,040	1,817,859
EDISON INTL 8.125% DUE 06-15-2053	1,635,000	1,635,000	1,669,067
EL PASO PIPELN 4.7% DUE 11-01-2042	1,097,000	882,216	943,672
EL PASO PIPELN 4.7% DUE 11-01-2042	325,000	319,559	279,575
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	803,465
ELECTR ARTS COM	20,619	2,619,268	2,820,885
ELEVANCE HEALTH INC	12,080	5,520,359	5,696,445
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	245,000	295,928	227,282
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	600,000	599,190	556,609
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	260,000	259,977	294,869
ELI LILLY & CO 3.95% DUE 05-15-2047	235,000	179,488	211,123
ELI LILLY & CO COM	9,085	4,287,009	5,295,828
ELI LILLY AND CO 4.875% DUE 02-27-2053	1,260,000	1,312,895	1,310,614
EMCOR GROUP INC COM	7,000	1,466,228	1,508,010

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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EMERA INC 6.75% DUE 06-15-2076	2,000,000	$ 2,000,000	$ 1,958,313
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	718,196
EMERSON ELECTRIC CO COM	21,300	1,887,733	2,073,129
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,526,456
ENABLE MIDSTREAM 5% DUE 05-15-2044	530,000	454,692	466,582
ENABLE MIDSTREAM 5% DUE 05-15-2044	725,000	754,686	638,249
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,110,000	1,348,848	1,309,229
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	159,000	185,644	185,241
ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	894,000	679,872	709,947
ENBRIDGE INC 6.7% DUE 11-15-2053	660,000	659,142	770,606
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,490,000	1,396,483	1,275,036
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	1,625,885
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000	1,525,000	1,406,813
ENBRIDGE INC SR NT 3.4% DUE 08-01-2051	371,000	266,077	271,409
ENCANA CORP 6.5% DUE 02-01-2038	880,000	1,082,620	910,076
ENCANA CORP 6.5% DUE 08-15-2034	40,000	39,987	42,380
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000	1,786,950	1,788,617
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000	183,202	166,944
ENERGY TRANSFER 5.15% DUE 02-01-2043	185,000	155,150	165,021
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,103,000	1,089,617	983,881
ENERGY TRANSFER 5.15% DUE 03-15-2045	495,000	394,337	455,374
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000	424,088	427,121
ENERGY TRANSFER 5.95% DUE 10-01-2043	355,000	340,294	350,467
ENERGY TRANSFER 5.95% DUE 10-01-2043	1,815,000	1,870,063	1,791,825
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	226,395
ENERGY TRANSFER 6% DUE 06-15-2048	1,073,000	1,064,235	1,084,471
ENERGY TRANSFER 6% DUE 06-15-2048	765,000	781,687	773,179
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,069,000	1,190,413	1,108,104
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	2,487,792
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	1,931,738
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000	1,403,418	1,283,781
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,673,000	2,620,265	2,699,584
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	325,000	348,911	328,232
ENERGY TRANSFER L P 6.55% DUE 12-01-2033	1,500,000	1,498,290	1,628,070
ENERGY TRANSFER OPER L P 5.0% DUE 05-15-2050	500,000	362,680	447,966
ENERGY TRANSFER OPER L P 5.0% DUE 05-15-2050	632,000	508,737	566,229
ENERGY TRANSFER OPER L P 5.0% DUE 05-15-2050	710,000	592,801	636,112
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	235,000	254,500	170,623
ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000	560,258	362,753
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	454,104
ENTERGY LA LLC 4.75% DUE 09-15-2052	180,000	160,292	166,084
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	395,000	392,488	299,184
ENTERGY LOUISIANA LLC 4.2% DUE 09-01-2048	885,000	1,087,687	741,942
ENTERGY LOUISIANA LLC 4.2% DUE 09-01-2048	1,000,000	998,110	838,352
ENTERGY MISS LLC 3.85% DUE 06-01-2049	205,000	152,491	164,864
ENTERGY TEX INC 4.5% DUE 03-30-2039	215,000	189,905	196,779
ENTERGY TEX INC 4.5% DUE 03-30-2039	1,055,000	1,115,663	965,589
ENTERGY TEX INC 5.15% DUE 06-01-2045	181,000	169,939	169,349
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	2,700,000	2,684,502	2,574,458
ENTERGY TEXAS INC 5.8% DUE 09-01-2053	280,000	281,646	301,340
ENTERPRISE PRODS 3.7% DUE 01-31-2051	1,116,000	1,091,986	891,508
ENTERPRISE PRODS 4.2% DUE 01-31-2050	205,000	193,792	178,412
ENTERPRISE PRODS 4.45% DUE 02-15-2043	212,000	187,304	194,080
ENTERPRISE PRODS 4.45% DUE 02-15-2043	1,005,000	960,682	920,049
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,155,000	1,204,424	1,113,405
ENTERPRISE PRODS 4.95% DUE 10-15-2054	735,000	853,417	713,034
ENTERPRISE PRODS 5.1% DUE 02-15-2045	200,000	187,215	196,958
ENTERPRISE PRODS 5.7% DUE 02-15-2042	656,000	840,763	692,253
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	1,827,233
ENTERPRISE PRODS 6.125% DUE 10-15-2039	284,000	326,882	310,852
ENTERPRISE PRODS 6.45% DUE 09-01-2040	600,000	640,364	680,349
ENTERPRISE PRODS 6.45% DUE 09-01-2040	679,000	841,391	769,928
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000	1,282,659	1,214,653
ENTERPRISE PRODS FIXED 3.2% DUE 02-15-2052	200,000	146,506	146,391
ENTERPRISE PRODS FIXED 3.2% DUE 02-15-2052	970,000	594,268	709,996
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	505,000	518,746	483,589

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ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	$ 5,214,950	$ 4,788,014
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	210,000	252,643	201,097
ENTERPRISE PRODS FLTG RT 8.4162% DUE 06-01-2067	250,000	256,875	236,520
ENTERPRISE PRODS OPER LLC 4.25% DUE 02-15-2048	550,000	495,607	484,937
ENTERPRISE PRODS OPER LLC 4.8% DUE 02-01-2049	127,000	131,911	120,385
ENTERPRISE PRODS OPER LLC 4.8% DUE 02-01-2049	1,400,000	1,391,460	1,327,075
ENTERPRISE PRODS OPER LLC CORP 5.25% DUE 08-16-2077	622,000	622,000	594,612
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042	245,000	212,856	235,579
ENTERPRISE PRODUCTS OPER L P 3.3% DUE 02-15-2053	4,152,000	3,193,761	3,086,652
EOG RES INC 4.95% DUE 04-15-2050	437,000	461,593	431,052
EPR PPTYS 4.5% DUE 06-01-2027	1,400,000	1,391,502	1,321,585
EQT CORPORATION 5.0% DUE 01-15-2029 BEO	402,000	397,329	398,133
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	495,000	339,480	337,431
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	545,342
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	500,000	375,290	340,839
EQUINIX INC COM PAR $0.001	3,200	2,408,256	2,577,248
EQUINIX INC FIXED 2.95% DUE 09-15-2051	2,265,000	2,051,131	1,521,059
EQUINIX INC SR NT 3.4% DUE 02-15-2052	59,000	41,549	43,371
EQUINOR ASA 3.25% DUE 11-18-2049	280,000	211,856	213,068
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,521	1,633,729
EQUITABLE HLDGS INC 5.594% DUE 01-11-2023	1,700,000	1,700,000	1,753,623
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,341,796
ERP OPER LTD PARTNERSHIP 4.0% DUE 08-01-2047	1,000,000	947,300	793,408
ERP OPER LTD PARTNERSHIP 4.0% DUE 08-01-2047	280,000	253,282	222,154
ESSENT GROUP LTD COM STK	8,100	384,917	427,194
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	1,402,000	1,176,712	993,786
ESSENTIAL UTILS INC SR NT 5.3% DUE 05-01-2052	195,000	163,020	186,731
ESSEX PORTFOLIO L P 4.0% DUE 03-01-2029	900,000	892,692	859,552
ESTEE LAUDER COMPANIES INC 5.15% DUE 05-15-2053	1,990,000	1,895,277	2,033,788
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045	260,000	218,174	236,501
EURO - CASH COLLATERAL DUE TO/FROM CCP BROKER	307,432	307,432	307,432
EURO - CASH	243,258	243,258	243,258
EURO - VARIATION MARGIN	(17)	(17)	(17)
EVEREST GROUP LTD	7,140	2,517,215	2,524,561
EVEREST REINSURANCE HOLDINGS INC 3.5% DUE 10-15-2050	340,000	238,537	250,800
EVEREST REINSURANCE HOLDINGS INC SR NT3.125% DUE 10-15-2052	1,485,000	1,243,101	1,020,836
EVERGY KANS CENT INC 5.7% DUE 03-15-2053	250,000	248,540	262,000
EVERGY KANS CENT INC 5.9% DUE 11-15-2033	285,000	288,166	305,428
EXELIXIS INC COM STK	32,000	659,014	767,680
EXELON CORP 4.1% DUE 03-15-2052	173,000	172,879	140,471
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	884,536
EXELON CORP 4.45% DUE 04-15-2046	813,000	803,675	710,601
EXELON CORP 4.45% DUE 04-15-2046	1,035,000	856,059	904,639
EXELON CORP 4.95% DUE 06-15-2035	300,000	275,097	288,465
EXELON CORP SR NT 3.35% DUE 03-15-2032	1,300,000	1,299,116	1,164,465
EXELON GENERATION SR NT 6.25% DUE 10-01-2039	700,000	702,100	750,148
EXPEDIA GROUP INC SR NT 2.95% DUE 03-15-2031	257,000	254,895	226,572
EXXON MOBIL CORP 2.995% DUE 08-16-2039	1,015,000	954,708	817,247
EXXON MOBIL CORP 3.452% DUE 04-15-2051REG	370,000	281,048	291,624
EXXON MOBIL CORP 3.452% DUE 04-15-2051REG	1,881,000	1,947,863	1,482,552
EXXON MOBIL CORP 3.452% DUE 04-15-2051REG	5,000,000	5,000,000	3,940,862
EXXON MOBIL CORP 3.567% DUE 03-06-2045	635,000	511,995	523,327
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,300,000	1,467,968	1,163,017
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	2,962,114
EXXON MOBIL CORP 4.227% DUE 03-19-2040	1,945,000	1,986,638	1,811,955
EXXON MOBIL CORP COM	38,611	3,965,997	3,860,328
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	1,135,000	983,533	1,036,776
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	769,657
FAIRFAX FINANCIAL HLDGS LTD 4.85% DUE 04-17-2028	1,500,000	1,557,447	1,477,647
FED EXPRESS CORP 7.6% DUE 07-01-2097	305,000	406,955	388,785
FEDEX CORP 4.05% DUE 02-15-2048	470,000	337,066	392,906
FEDEX CORP 4.1% DUE 02-01-2045	775,000	634,655	653,085
FEDEX CORP 4.1% DUE 02-01-2045	991,000	947,700	835,106
FEDEX CORP 4.1% DUE 04-15-2043	1,397,000	1,376,874	1,189,498
FEDEX CORP 4.4% DUE 01-15-2047	920,000	748,566	803,482
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	3,406,067

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FEDEX CORP 4.55% DUE 04-01-2046	1,105,000	$ 1,022,917	$ 992,816
FEDEX CORP 4.55% DUE 04-01-2046	1,531,000	1,561,550	1,375,567
FEDEX CORP 4.75% DUE 11-15-2045	535,000	488,425	494,603
FEDEX CORP 4.95% DUE 10-17-2048	245,000	214,678	233,298
FEDEX CORP 4.95% DUE 10-17-2048	305,000	257,167	290,433
FEDEX CORP 4.95% DUE 10-17-2048	2,200,000	2,184,006	2,094,923
FEDEX CORP 5.25% DUE 05-15-2050	215,000	183,924	214,848
FEDEX CORP BOND 5.1% DUE 01-15-2044	875,000	1,041,272	850,395
FEDEX CORP COM	-	-	-
FERGUSON PLC ORD GBP0.10	-	-	-
FHLMC MULTICLASS SER 19-3 CLS A1C 2.7511-25-2029	1,202,526	1,228,502	1,108,534
FHLMC POOL #ZA6393 4 DUE 03-01-2049	27,683	28,901	26,665
FHLMC POOL# QE2996 3.5% DUE 06-01-2052	96,633	89,733	89,089
FID NATL 4.5% DUE 08-15-2046	190,000	160,765	161,133
FID NATL 5.625% DUE 07-15-2052	400,000	367,545	408,595
FID NATL 5.625% DUE 07-15-2052	215,000	214,905	219,620
FIDELITY NATL INFORMATION SVCS INC 4.75% DUE 05-15-2048	140,000	170,699	120,874
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	4,455,859
FIFTH 3RD BANCORP FLTG RT 6.361% DUE 10-27-2028	410,000	421,587	425,634
FIFTH THIRD BANCORP 4.337% DUE 04-25-2033	371,000	340,752	345,739
FIRST AMERN FINL CORP SR NT 2.4% DUE 08-15-2031	1,100,000	1,096,293	871,476
FIRST CTZNS BANCSHARES INC N C CL A CL A	710	1,014,421	1,007,469
FIRST HORIZON CORPORATION COM	106,300	1,468,852	1,505,208
FIRST SOLAR INC COM	1,200	207,116	206,736
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	846,275
FIRSTENERGY CORP 4.85% DUE 07-15-2047	751,000	858,389	687,569
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000	496,264	460,088
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% DUE 04-01-2049	1,464,000	1,348,760	1,270,168
FISERV INC 4.4% DUE 07-01-2049	1,100,000	1,093,268	972,715
FISERV INC 4.4% DUE 07-01-2049	675,000	846,177	596,894
FISERV INC 4.4% DUE 07-01-2049	941,000	853,695	832,114
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000	1,629,435	1,488,872
FL PWR & LT CO 3.15% DUE 10-01-2049	189,000	137,345	139,148
FL PWR & LT CO 3.15% DUE 10-01-2049	655,000	499,105	482,232
FL PWR & LT CO 3.7% DUE 12-01-2047	1,650,000	1,545,745	1,338,870
FL PWR & LT CO 3.7% DUE 12-01-2047	1,141,000	1,190,418	925,849
FL PWR & LT CO 3.8% DUE 12-15-2042	290,000	328,422	250,273
FL PWR & LT CO 4.05% DUE 10-01-2044	40,000	50,334	35,081
FL PWR & LT CO 4.05% DUE 10-01-2044	115,000	87,192	100,858
FL PWR & LT CO 4.125% DUE 06-01-2048	225,000	196,360	195,657
FL PWR & LT CO 5.69% DUE 03-01-2040	245,000	269,495	264,573
FL PWR & LT CO 5.95% DUE 02-01-2038	1,498,000	2,059,684	1,643,139
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	982,295
FLEX LTD FIXED 6% DUE 01-15-2028	1,700,000	1,684,241	1,757,259
FLORIDA POWER & LIGHT COMPANY 2.875% DUE 12-04-2051	1,835,000	1,377,501	1,276,820
FLORIDA POWER & LIGHT COMPANY 2.875% DUE 12-04-2051	1,075,000	704,931	748,001
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	90,000	90,997	94,453
FLORIDA PWR & LT CO FIXED 3.99% DUE 03-01-2049	1,100,000	1,099,417	945,462
FLORIDA PWR & LT CO FIXED 3.99% DUE 03-01-2049	895,000	729,372	769,262
FLORIDA PWR CORP 3.85% DUE 11-15-2042	1,405,000	1,283,398	1,162,862
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000	2,932,837	2,348,876
FLOWSERVE CORP COM	13,500	515,442	556,470
FMC CORP 4.5% DUE 10-01-2049	1,155,000	1,171,820	902,591
FMC CORP 6.375% DUE 05-18-2053	335,000	307,805	344,112
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	67,152	69,738	64,571
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY	3,300,000	2,935,840	2,926,787
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES FEBRUARY	500,000	406,133	409,219
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY	5,200,000	4,367,594	4,433,000
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH	4,000,000	3,563,750	3,551,371
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	22,000,000	21,709,531	21,798,906
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	925,795
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	210,673
FORD MTR CO DEL 5.291% DUE 12-08-2046	3,925,000	2,928,642	3,467,054
FORD MTR CO DEL 7.4% DUE 11-01-2046	335,000	391,347	366,034
FOX CORP 5.576% DUE 01-25-2049	393,000	438,787	380,811
FRED HUTCHINSON 4.966% DUE 01-01-2052	565,000	565,000	541,918

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
FREEPORT-MCMORAN 5.45% DUE 03-15-2043	887,000	$ 839,985	$ 862,782
GA PWR CO SR NT SER 2012A 4.3% DUE 03-15-2042	215,000	165,122	190,752
GALLAGHER ARTHUR J & CO SR NT 3.5% DUE 05-20-2051	865,000	779,384	643,540
GARMIN LTD COMMON STOCK	7,300	865,153	938,342
GATX CORP 3.1% DUE 06-01-2051	305,000	297,726	201,581
GATX CORP 3.25% DUE 09-15-2026	1,600,000	1,589,040	1,526,666
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	1,916,982
GE CAP FDG LLC 4.55% DUE 05-15-2032	2,251,000	2,251,000	2,207,024
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	335,000	298,947	325,645
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	670,000	626,329	626,802
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000	1,027,832	972,947
GEN ELEC CAP CORP MEDIUM TERM NTS BOTRANCHE # TR 00818 6.875% DUE 01-10-2039	680,000	788,067	827,362
GEN MTRS CO COM	51,783	1,975,812	1,860,045
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	715,000	643,471	646,226
GENERAL MLS INC 3.0% DUE 02-01-2051	350,000	232,386	244,645
GENERAL MLS INC 3.0% DUE 02-01-2051	1,125,000	793,346	786,359
GENERAL MLS INC 3.0% DUE 02-01-2051	100,000	74,439	69,899
GENERAL MOTORS FINANCIAL CO INC 6.1% DUE 01-07-2034	355,000	354,439	365,688
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,410,000	1,241,085	1,337,615
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	1,092,400
GENERAL MTRS CO 5.4% DUE 04-01-2048	622,000	542,689	570,339
GENERAL MTRS CO 5.95% DUE 04-01-2049	235,000	194,303	230,905
GENERAL MTRS CO 6.25% DUE 10-02-2043	1,687,000	1,647,769	1,726,015
GENERAL MTRS CO 6.6% DUE 04-01-2036	67,000	71,498	71,875
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000	1,150,000	1,008,779
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000	378,000	261,764
GEORGIA PWR CO 3.7% DUE 01-30-2050	535,000	407,862	423,599
GEORGIA PWR CO 3.7% DUE 01-30-2050	1,400,000	1,395,436	1,108,482
GEORGIA PWR CO 4.3% DUE 03-15-2043	350,000	300,934	305,375
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	210,000	177,053	208,624
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	1,280,000	1,270,656	1,271,612
GEORGIA PWR CO SR NT SER 2021A 3.25% DUE 03-15-2051	190,000	134,993	138,113
GILEAD SCIENCES 4% DUE 09-01-2036	1,275,000	1,321,131	1,175,645
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	52,408
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,082,000	1,078,328	1,003,855
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,819,000	2,856,014	2,695,609
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,188	5,283,163
GILEAD SCIENCES 4.8% DUE 04-01-2044	2,255,000	2,391,205	2,183,823
GILEAD SCIENCES 4.8% DUE 04-01-2044	300,000	277,956	290,531
GILEAD SCIENCES 5.65% DUE 12-01-2041	950,000	941,634	1,018,819
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	602,000	430,609	444,666
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	650,000	636,436	480,121
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	2,749,000	1,909,895	1,905,383
GILEAD SCIENCES INC 5.55% DUE 10-15-2053	1,147,000	1,125,634	1,246,654
GILEAD SCIENCES INC 5.55% DUE 10-15-2053	1,130,000	1,096,381	1,228,177
GITLAB INC CL A COM	5,800	371,042	365,168
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	414,000	615,627	482,026
GLAXOSMITHKLINE CAP INC 4.2% DUE 03-18-2043	1,200,000	1,269,348	1,123,500
GLENCORE FDG LLC NT 144A 6.5% DUE 10-06-2033	478,000	476,164	522,285
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	900,000	898,497	910,623
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	575,000	572,459	587,790
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	466,000	450,680	476,366
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	816,534
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,302,000	2,256,416	1,827,288
GLOBUS MED INC CL A NEW COM STK	11,200	517,773	596,848
GLP CAP L P / GLP FING II INC 5.3% DUE 01-15-2029	351,000	345,082	348,638
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN	600,000	510,164	525,375
GODADDY INC CL A CL A	8,152	606,353	865,416
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	400,000	399,356	336,725
GOLDMAN SACHS 3.85% DUE 01-26-2027	7,700,000	7,834,941	7,490,186
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	1,516,263
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	3,491,801
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,117,018
GOLDMAN SACHS 6.25% DUE 02-01-2041	310,000	311,296	346,275
GOLDMAN SACHS 6.75% DUE 10-01-2037	3,180,000	3,566,749	3,508,912
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000	230,386	239,445

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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GOLDMAN SACHS 6.75% DUE 10-01-2037	2,448,000	$ 2,578,372	$ 2,701,200
GOLDMAN SACHS CAP I 6.345% DUE 02-15-2034 BEO	1,095,000	1,169,252	1,152,660
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,338,572
GOLDMAN SACHS GROUP INC 3.436% DUE 02-24-2043	1,090,000	794,838	854,372
GOLDMAN SACHS GROUP INC 3.436% DUE 02-24-2043	1,059,000	1,007,523	830,073
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	1,337,000	1,187,005	978,756
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	310,000	219,644	226,937
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000	5,505,065	4,026,295
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	3,625,000	2,988,221	2,785,169
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	324,000	212,933	248,936
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,330,018
GOLDMAN SACHS GROUP INC 4.017% DUE 10-31-2038	2,285,000	2,164,646	1,999,184
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	1,815,382
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	558,333
GRUPO TELEVISA S A 5% DUE 05-13-2045	205,000	163,772	175,150
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	450,000	574,268	471,827
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	830,000	1,013,041	870,259
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	450,000	556,813	526,359
GTCR W MERGER SUB LLC TLB DUE 09-20-2030	800,000	796,000	803,000
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	1,704,603
HACKENSACK 4.211% DUE 07-01-2048	290,000	355,488	256,987
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	1,750,246
HALEON US CAPITAL LLC 4.0% DUE 03-24-2052	170,000	132,816	144,648
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,531,272
HALLIBURTON CO 4.5% DUE 11-15-2041	905,000	758,968	820,136
HALLIBURTON CO 4.5% DUE 11-15-2041	161,000	137,420	145,903
HALLIBURTON CO 4.75% DUE 08-01-2043	1,039,000	1,004,083	977,518
HALLIBURTON CO 4.75% DUE 08-01-2043	350,000	415,160	329,289
HALLIBURTON CO 5% DUE 11-15-2045	1,528,000	1,537,839	1,486,586
HALOZYME THERAPEUTICS INC COM	19,892	727,861	735,208
HARRIS CORP DEL 4.854% DUE 04-27-2035	1,195,000	1,318,077	1,181,936
HARRIS CORP DEL 5.054% DUE 04-27-2045	360,000	432,405	356,197
HARRIS CORP DEL 6.15% DUE 12-15-2040	345,000	433,320	375,047
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000	2,966,310	2,331,815
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	265,000	369,520	282,812
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000	1,159,133	1,016,072
HARTFORD FINL SVCS 6.625% DUE 04-15-2042	2,063,000	2,700,885	2,143,285
HARTFORD FINL SVCS GROUP INC 4.4% DUE 03-15-2018	228,000	209,085	200,137
HARTFORD FINL SVCS GROUP INC COM	40,879	2,926,742	3,285,854
HARTFORD FINL SVCS GROUP INC DEL SR NT2.9% DUE 09-15-2051	575,000	323,478	385,176
HARTFORD FINL SVCS SR NT 6.625% DUE 03-30-2040	184,000	199,388	203,739
HARTFORD FINL SVCS SR NT 6.625% DUE 03-30-2040	500,000	498,695	553,637
HCA INC 3.5% DUE 07-15-2051 BEO	2,333,000	2,087,366	1,648,856
HCA INC 3.5% DUE 07-15-2051 BEO	3,045,000	2,184,549	2,152,064
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000	2,686,527	1,908,234
HCA INC 4.375% DUE 03-15-2042	900,000	885,834	762,701
HCA INC 4.375% DUE 03-15-2042	13,000	11,039	11,017
HCA INC 4.375% DUE 03-15-2042	825,000	828,539	699,143
HCA INC 5.25% DUE 06-15-2049	210,000	182,763	195,929
HCA INC 5.25% DUE 06-15-2049	2,358,000	2,607,361	2,200,000
HCA INC 5.5% DUE 06-15-2047	83,000	70,725	80,060
HCA INC 5.9% DUE 06-01-2053	68,000	59,952	69,928
HCA INC 5.9% DUE 06-01-2053	1,400,000	1,354,052	1,439,686
HCA INC SR SECD NT 4.625% DUE 03-15-2052	225,000	187,938	192,085
HCA INC SR SECD NT 4.625% DUE 03-15-2052	2,568,000	1,996,065	2,192,327
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,120,412
HERSHEY CO 3.375% DUE 08-15-2046	190,000	139,464	149,275
HESS CORP 5.6% DUE 02-15-2041	435,000	405,833	458,373
HESS CORP 5.6% DUE 02-15-2041	2,739,000	2,911,088	2,886,168
HESS CORP 5.8% DUE 04-01-2047	1,193,000	1,288,224	1,290,194
HESS CORP 5.8% DUE 04-01-2047	140,000	140,742	151,406
HESS CORP 5.8% DUE 04-01-2047	4,050,000	4,365,290	4,379,953
HESS CORP 6% DUE 01-15-2040	77,000	81,423	83,968
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	316,814
HEWLETT PACKARD ENTERPRISE CO COM	22,700	382,407	385,446
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000	199,864	216,389

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HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	310,000	$ 400,526	$ 335,403
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000	698,215	579,179
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% DUE 02-01-2034	1,319,000	1,346,669	1,425,584
HLTH CARE REIT INC 6.5% DUE 03-15-2041	171,000	171,739	188,789
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	355,574
HOAG MEM HOSP 3.803% DUE 07-15-2052	613,000	613,000	505,270
HOLOGIC INC COM	7,400	526,263	528,730
HOME DEPOT INC 2.375% DUE 03-15-2051	298,000	184,274	189,406
HOME DEPOT INC 2.375% DUE 03-15-2051	768,000	486,288	488,134
HOME DEPOT INC 3.125% DUE 12-15-2049	1,980,000	1,972,828	1,479,712
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000	109,042	82,874
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	554,000	589,284	432,419
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	1,408,874
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	3,880,607
HOME DEPOT INC 3.9% DUE 06-15-2047	501,000	513,735	432,041
HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000	1,189,640	901,163
HOME DEPOT INC 4.2% DUE 04-01-2043	995,000	1,023,894	908,125
HOME DEPOT INC 4.2% DUE 04-01-2043	2,110,000	2,118,810	1,925,772
HOME DEPOT INC 4.25% DUE 04-01-2046	545,000	605,824	494,025
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	1,395,959
HOME DEPOT INC 4.25% DUE 04-01-2046	1,515,000	1,575,154	1,373,298
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	560,000	457,946	521,415
HOME DEPOT INC 4.875% DUE 02-15-2044	245,000	232,356	243,236
HOME DEPOT INC 5.4% DUE 09-15-2040	420,000	533,514	443,170
HOME DEPOT INC 5.875% DUE 12-16-2036	300,000	336,396	336,112
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	3,869,426
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	920,000	665,269	667,795
HOST HOTELS & RESORTS INC REIT	173,483	2,790,667	3,377,714
HOWARD UNIV 5.209% DUE 10-01-2052	660,000	660,000	600,713
HP INC COM	129,687	3,749,601	3,902,282
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	496,369
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000	5,306,300	4,890,306
HSBC HLDGS PLC 6.1% DUE 01-14-2042	60,000	65,854	67,835
HSBC HLDGS PLC 6.547% DUE 06-20-2034	2,660,000	2,634,844	2,785,176
HSBC HLDGS PLC 7.399% DUE 11-13-2034	1,225,000	1,225,730	1,345,720
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	13,500,000	11,497,410	11,237,250
HSBC HLDGS PLC SUB NT 6.5% DUE 09-15-2037	1,050,000	1,277,628	1,101,980
HSBC HLDGS PLC SUB NT 6.5% DUE 09-15-2037	2,045,000	2,787,465	2,146,238
HSBC HLDGS PLC SUB NT 6.8% DUE 06-01-2038	2,981,000	3,807,791	3,190,160
HSBC HLDGS PLC SUB NT 7.625% DUE 05-17-2032	725,000	875,077	809,547
HSBC HOLDINGS PLC 6.332% DUE 03-09-2044	1,900,000	1,959,460	2,053,532
HSBC HOLDINGS PLC 6.332% DUE 03-09-2044	1,720,000	1,720,000	1,858,987
HUBBELL INC COM	3,230	957,601	1,062,444
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	1,959,531
HUMANA INC 5.5% DUE 03-15-2053	430,000	418,991	446,819
HUMANA INC 5.95% DUE 03-15-2034	690,000	721,761	739,948
HUMANA INC COM	3,700	1,741,498	1,693,897
HUNTINGTON BANCSHARES INC 6.208% DUE 08-21-2029	418,000	429,528	431,386
HUNTINGTON BANCSHARES INC COM	59,600	759,845	758,112
HUNTINGTON FLTG RT 5.023% DUE 05-17-2033	386,000	367,912	375,614
HUNTINGTON INGALLS INDS INC COM	3,600	835,335	934,704
HUNTSMAN INTL LLC 4.5% DUE 05-01-2029	400,000	401,308	385,416
HYATT HOTELS CORP 4.375% DUE 09-15-2028	100,000	99,866	97,180
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% DUE 06/30/2 SWPC0HWO3	1,400,000	1,246	4,364
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305	3,100,000	1,835	13,418
ICE_CDS SBSIUS33 06/20/2025 SELL BOEING CO 2.6% DUE 10/30/2 SWPC0LAF7	400,000	-	3,964
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% DUE 02/15/20 SWPC0K0C7	2,200,000	40,576	20,832
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5	2,500,000	19,759	42,822
ICE_CDS SBSIUS33 06/20/2027 SELL BOEING CO 2.6% DUE 10/30/2 SWPC0KWJ7	2,000,000	-	34,326
ICE_CDS SBSIUS33 06/20/2028 SELL AT&T INC 3.8% DUE 02/15/20 SWPC0LX54	600,000	-	6,252
ICE_CDS SBSIUS33 06/20/2028 SELL GENERAL ELECTRIC CO 3. SWPC0LUG3	1,200,000	172,975	177,439
ICE_CDS SBSIUS33 12/20/2024 SELL CONSTELLATION EN GEN L SWPC0IV12	100,000	484	710
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6	1,600,000	-	13,030
ICE_CDS SBSIUS33 12/20/2024 SELL METLIFE INC 3.6% DUE 11/13 SWPC0INS2	3,600,000	65,098	23,734
ICE_CDS SBSIUS33 12/20/2026 SELL BOEING CO 2.6% DUE 10/30/2 SWPC0KBG6	2,200,000	-	34,902
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1	300,000	3,509	5,874

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
ICE_CDS SBSIUS33 12/20/2026 SELL LENNAR CORP 4.5% DUE 04/30 SWPC0KFY3	3,400,000	$ 708,603	$ 430,790
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65	10,200,000	241,931	122,227
ICE_CDS SBSIUS33 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPC0JZL2	1,200,000	233	17,986
ICE_CDS SBSIUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0LXA3	1,000,000	-	3,293
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPC0IMN4	400,000	-	2,830
ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55	400,000	-	4,168
ICE_CDX BOFAGB2U 12/20/2028 BUY CDX.NA.IG.41 Z9691XAJ3	19,066,968	-	-
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94	430,000	-	1,823
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9	600,000	7,534	11,723
ICE_CDX SBSIUS33 06/20/2028 SELL CDX.NA.IG.40 SWPC0LPD6	2,300,000	21,302	46,765
ICE_CDX SBSIUS33 06/20/2031 SELL CDX.NA.IG.36 SWPC0JZB4	400,000	1,439	4,419
ICE_CDX SBSIUS33 06/20/2033 SELL CDX.NA.IG.40 SWPC0LPP9	400,000	-	1,730
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14	460,000	-	-
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00	460,000	-	-
ICE_CDX SBSIUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363	600,000	-	-
ICE_CDX SBSIUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330	172,200,000	2,209,514	3,388,018
ICE_CDX SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPC0JJ89	100,000	242	1,280
ICE_CDX SBSIUS33 12/20/2031 SELL CDX.NA.IG.37 SWPC0KC18	900,000	7,328	8,149
ICE_CDX SBSIUS33 12/20/2032 SELL CDX.NA.IG.39 SWPC0LBC3	900,000	-	4,241
ICE_CDX SBSIUS33 12/20/2033 SELL CDX.NA.IG.41 SWPC0M355	1,700,000	-	2,944
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% DUE 03-15-2053	1,300,000	1,287,741	1,348,306
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,001,538	1,011,141	1,054,982
ILLUMINA INC 5.75% DUE 12-13-2027	1,700,000	1,697,671	1,744,943
IN MICH PWR CO 4.55% DUE 03-15-2046	952,000	981,756	854,503
IN MICH PWR CO 6.05% DUE 03-15-2037	230,000	256,876	245,861
INCYTE CORP COM	44,822	2,826,055	2,814,373
ING GROEP N V 4.252% DUE 03-28-2033	800,000	800,000	751,584
ING GROEP N V CONV BD 3.875% DUE 12-31-2049 BEO	1,135,000	1,135,000	917,931
INGERSOLL RAND INC COM	10,246	595,634	792,426
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	529,000	494,576	397,502
INTEL CORP 3.1% DUE 02-15-2060	280,000	179,309	193,974
INTEL CORP 3.25% DUE 11-15-2049	2,770,000	2,944,428	2,068,352
INTEL CORP 3.25% DUE 11-15-2049	335,000	329,211	250,144
INTEL CORP 3.734% DUE 12-08-2047 BEO	153,000	121,308	124,680
INTEL CORP 3.734% DUE 12-08-2047 BEO	1,515,000	1,530,776	1,234,575
INTEL CORP 4.1% DUE 05-11-2047	545,000	594,157	475,571
INTEL CORP 4.1% DUE 05-19-2046	250,000	207,803	221,205
INTEL CORP 4.1% DUE 05-19-2046	275,000	237,333	243,325
INTEL CORP 4.25% DUE 12-15-2042	300,000	315,162	271,486
INTEL CORP 4.75% DUE 03-25-2050	770,000	981,111	730,104
INTEL CORP 5.05% DUE 08-05-2062 BEO	3,015,000	2,971,760	2,993,984
INTEL CORP 5.625% DUE 02-10-2043	1,235,000	1,234,259	1,324,604
INTEL CORP 5.82% DUE 02-10-2053	3,495,000	3,474,362	3,792,410
INTEL CORP 6.02% DUE 02-10-2063	1,200,000	1,227,804	1,343,794
INTEL CORP COM	96,800	3,265,816	4,864,200
INTEL CORP SR NT 3.05% DUE 08-12-2051	538,000	356,934	380,771
INTEL CORP SR NT 3.05% DUE 08-12-2051	40,000	26,607	28,310
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	808,344
INTERCONTINENTAL 4.25% DUE 09-21-2048	346,000	297,226	310,763
INTERCONTINENTAL EXCHANGE INC 2.65% DUE 09-15-2040	1,600,000	1,090,341	1,196,224
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	210,000	136,611	151,127
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	81,000	49,489	58,292
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	791,615
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	484,000	312,993	329,091
INTERCONTINENTAL EXCHANGE INC 5.2% DUE 06-15-2062	354,000	349,863	364,050
INTERCONTINENTAL EXCHANGE INC 5.2% DUE 06-15-2062	175,000	173,465	179,968
INTERCONTINENTAL EXCHANGE INC 5.2% DUE 06-15-2062	4,371,000	4,341,627	4,495,090
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% DUE 06-15-2052	303,000	298,788	302,522
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% DUE 06-15-2052	5,000,000	4,930,500	4,992,119
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,465,000	1,257,374	1,279,394
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,712,000	1,480,277	1,559,283
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	1,476,000	1,158,470	1,296,931
INTERNATIONAL BUSINESS MACHS CORP 5.1% DUE 02-06-2053	410,000	407,822	411,378
INTERPUBLIC GROUP COS INC 5.4% DUE 10-01-2048	1,777,000	1,824,740	1,688,378
INTERPUBLIC GROUP COS INC 5.4% DUE 10-01-2048	1,400,000	1,392,146	1,330,179
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO	440,000	439,045	336,575

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	717,000	$ 664,496	$ 532,623
INTERSTATE PWR & LT CO SR DEB 3.1% DUE 11-30-2051	150,000	98,150	102,195
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	270,000	249,856	202,391
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	320,000	219,913	220,921
INTL FLAVORS & 4.375% DUE 06-01-2047	420,000	321,686	323,406
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000	2,491,250	1,925,034
INTL FLAVORS & 5% DUE 09-26-2048	52,000	44,429	44,222
INTL PAPER CO 4.8% DUE 06-15-2044	200,000	161,990	183,416
INTL PAPER CO 5.15% DUE 05-15-2046	145,000	187,288	138,169
INTL PAPER CO 6 DUE 11-15-2041	1,235,000	1,659,371	1,308,784
INTL PAPER CO 6 DUE 11-15-2041	802,000	946,278	849,915
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	293,800
INTUIT INC 5.5% DUE 09-15-2053	365,000	361,978	399,159
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	448,000	393,658	397,482
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000	1,997,420	1,774,475
INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% DUE 01-15-2034	444,000	351,977	357,595
JACK HENRY & ASSOC INC COM	7,900	1,226,022	1,290,939
JACKSON FINL INC SR NT 4% DUE 11-23-2051	5,300,000	5,261,464	3,778,954
JAPANESE YEN - CASH COLLATERAL DUE TO/FROM CCP BROKER	(29,075)	(29,075)	(29,075)
JAPANESE YEN - CASH	26,032	26,032	26,032
JAPANESE YEN - VARIATION MARGIN	215,606	215,606	215,606
JAZZ PHARMACEUTICALS PLC COM USD0.0001	16,790	2,229,303	2,065,170
JBS USA LUX S A 6.5% DUE 12-01-2052	320,000	303,525	322,233
JBS USA/FOOD/FINANCE 3.0% DUE 05-15-2032	1,215,000	1,202,680	989,394
JBS USA/FOOD/FINANCE 4.375% DUE 02-02-2052	4,000,000	3,998,680	2,978,672
JBS USA/FOOD/FINANCE 4.375% DUE 02-02-2052	630,000	451,563	469,141
JDE PEETS NV NT 144A 1.375% DUE 01-15-2027	1,000,000	993,550	899,200
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000	567,000	484,553
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000	363,000	238,776
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	2,040,000	1,898,723	1,455,690
JOHNSON & JOHNSON 3.4% DUE 01-15-2038	310,000	311,173	275,423
JOHNSON & JOHNSON 3.5% DUE 01-15-2048	7,000,000	6,973,610	5,917,010
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	1,135,000	1,031,906	1,051,836
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,000,000	2,260,748	1,843,267
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	940,000	777,770	825,785
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	505,000	543,394	446,102
JOHNSON & JOHNSON 4.5% DUE 09-01-2040REG	260,000	231,452	259,791
JOHNSON & JOHNSON 5.85% DUE 07-15-2038	155,000	167,178	177,720
JOHNSON & JOHNSON COM USD1	18,244	2,891,080	2,859,565
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000	442,470	402,311
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	612,000	591,621	558,963
JPMORGAN CHASE & 4.95% DUE 06-01-2045	865,000	894,812	829,168
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	853,105
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	651,000	459,510	469,857
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000	1,688,000	1,218,308
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	5,289,000	5,101,953	4,084,865
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000	535,000	413,198
JPMORGAN CHASE & CO 3.157% DUE 04-22-2042	1,010,000	994,396	782,671
JPMORGAN CHASE & CO 3.157% DUE 04-22-2042	985,000	704,880	763,298
JPMORGAN CHASE & CO 3.328% DUE 04-22-2052	5,000,000	5,000,000	3,754,644
JPMORGAN CHASE & CO 3.328% DUE 04-22-2052	764,000	762,588	573,710
JPMORGAN CHASE & CO 3.328% DUE 04-22-2052	5,300,000	5,300,000	3,979,922
JPMORGAN CHASE & CO 3.882% DUE 07-24-2038	2,109,000	2,109,000	1,874,299
JPMORGAN CHASE & CO 3.882% DUE 07-24-2038	3,300,000	3,090,701	2,932,758
JPMORGAN CHASE & CO 3.897% DUE 01-23-2049	3,250,000	3,250,000	2,706,767
JPMORGAN CHASE & CO 3.897% DUE 01-23-2049	2,125,000	1,853,702	1,769,809
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	1,733,000	1,659,764	1,457,258
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,095,000	2,227,002	1,761,659
JPMORGAN CHASE & CO 4.032% DUE 07-24-2048	1,700,000	1,700,000	1,452,821
JPMORGAN CHASE & CO 4.032% DUE 07-24-2048	195,000	197,118	166,647
JPMORGAN CHASE & CO 4.032% DUE 07-24-2048	2,500,000	2,536,125	2,136,502
JPMORGAN CHASE & CO 4.26% DUE 02-22-2048	2,100,000	2,100,000	1,864,043
JPMORGAN CHASE & CO 4.26% DUE 02-22-2048	565,000	461,084	501,516
JPMORGAN CHASE & CO 4.26% DUE 02-22-2048	725,000	762,512	643,539
JPMORGAN CHASE & CO 4.85% NOTES DUE 02-01-2044	151,000	140,083	148,538
JPMORGAN CHASE & CO 4.85% NOTES DUE 02-01-2044	2,400,000	2,484,355	2,360,865

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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JPMORGAN CHASE & CO 5.4% SNR NTS DUE 01-06-2042 USD 1000	3,500,000	$ 3,682,531	$ 3,636,990
JPMORGAN CHASE & CO 5.4% SNR NTS DUE 01-06-2042 USD 1000	625,000	736,992	649,463
JPMORGAN CHASE & CO 5.4% SNR NTS DUE 01-06-2042 USD 1000	375,000	345,292	389,678
JPMORGAN CHASE & CO 5.5% DUE 10-15-2040	220,000	210,817	229,596
JPMORGAN CHASE & CO 5.5% DUE 10-15-2040	380,000	473,588	396,576
JPMORGAN CHASE & CO 5.625% DUE 08-16-2043 REG	983,000	1,078,030	1,033,255
JPMORGAN CHASE & CO 5.625% DUE 08-16-2043 REG	900,000	1,028,043	946,012
JPMORGAN CHASE & CO COM	21,300	3,282,938	3,623,130
JPMORGAN CHASE & CO. 2.956% DUE 05-13-2031	756,000	756,000	665,402
JPMORGAN CHASE & CO. 5.35% DUE 06-01-2034	110,000	102,683	111,678
JPMORGAN CHASE & CO. 5.35% DUE 06-01-2034	1,700,000	1,705,423	1,725,935
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	2,095,000	1,876,471	1,490,194
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	665,000	447,157	473,021
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	4,595,000	4,558,515	4,990,438
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	1,500,000	1,500,000	1,629,088
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	475,000	478,629	358,430
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,280,000	1,157,667	915,908
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	235,000	247,081	168,155
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	2,491,359
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	1,507,510
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000	1,391,356	1,182,952
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	365,000	364,941	323,671
KAISER FNDTN HOSPS 4.875% DUE 04-01-2042	400,000	545,106	386,867
KANSAS CITY POWER & LIGHT CO 4.2% DUE 03-15-2048	300,000	268,835	252,557
KANSAS CITY POWER & LIGHT CO FIXED 4.125% DUE 04-01-2049 BEO	240,000	180,998	197,927
KELLOGG CO 4.5% DUE 04-01-2046	340,000	280,667	304,915
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	441,026
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	420,000	389,655	308,718
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	845,000	875,612	730,860
KENVUE INC 5.05% DUE 03-22-2053	1,192,000	1,086,355	1,238,415
KENVUE INC 5.05% DUE 03-22-2053	1,600,000	1,589,728	1,662,302
KENVUE INC 5.2% DUE 03-22-2063	1,600,000	1,588,800	1,680,519
KENVUE INC 5.2% DUE 03-22-2063	1,005,000	978,908	1,055,576
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	593,000	457,398	483,059
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	825,000	912,406	672,047
KEURIG DR PEPPER INC SR NT 3.35% DUE 03-15-2051	475,000	343,506	356,157
KEURIG DR PEPPER INC SR NT 3.35% DUE 03-15-2051	525,000	360,885	393,647
KEURIG DR PEPPER INC SR NT 4.5% DUE 04-15-2052	226,000	191,941	207,990
KILROY REALTY LP 2.65% DUE 11-15-2033	516,000	385,406	392,077
KILROY REALTY LP 3.05% DUE 02-15-2030	618,000	473,557	525,808
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	935,904
KILROY RLTY L P 4.25% DUE 08-15-2029	519,000	471,859	476,070
KIMBERLY-CLARK 5.3% DUE 03-01-2041	355,000	366,296	370,596
KIMBERLY-CLARK CORP COM	3,300	400,991	400,983
KIMCO REALTY CORPORATION	53,870	1,176,511	1,147,970
KIMCO RLTY CORP 3.7% DUE 10-01-2049	505,000	412,343	378,986
KIMCO RLTY CORP 4.45% DUE 09-01-2047	425,000	381,489	352,141
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	243,741
KINDER MORGAN 5.4% DUE 09-01-2044	295,000	363,782	276,884
KINDER MORGAN 5.5% DUE 03-01-2044	545,000	483,003	516,778
KINDER MORGAN 5.625% DUE 09-01-2041	875,000	840,945	836,028
KINDER MORGAN 6.375% DUE 03-01-2041	450,000	511,984	461,638
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,106,274
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000	1,456,394	1,305,890
KINDER MORGAN 6.55% DUE 09-15-2040	160,000	191,915	169,162
KINDER MORGAN 6.95% DUE 01-15-2038	1,517,000	1,904,216	1,668,846
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,090,183
KINDER MORGAN ENERGY PARTNERS 5.0% DUE 08-15-2042	588,000	577,913	530,822
KINDER MORGAN ENERGY PARTNERS L P 5% DUE 03-01-2043	250,000	224,830	223,715
KINDER MORGAN INC 5.2% DUE 03-01-2048	275,000	219,489	251,956
KINDER MORGAN INC 5.45% DUE 08-01-2052	601,000	542,750	577,080
KINDER MORGAN INC 5.55% DUE 06-01-2045	70,000	65,311	67,574
KINDER MORGAN INC 5.55% DUE 06-01-2045	190,000	167,419	183,415
KINDER MORGAN INC DEL SR NT 3.6% DUE 02-15-2051	255,000	168,262	183,004
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	630,000	391,299	423,800
KLA CORP 3.3% DUE 03-01-2050	639,000	601,242	489,782

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
KLA CORP 3.3% DUE 03-01-2050	450,000	$ 339,215	$ 344,917
KLA CORP 4.95% DUE 07-15-2052	535,000	488,026	542,257
KLA CORP 5% DUE 03-15-2049	190,000	256,472	189,093
KLA CORP 5% DUE 03-15-2049	1,744,000	1,825,866	1,735,671
KLA CORP 5.25% DUE 07-15-2062	300,000	309,283	314,423
KLA CORP 5.25% DUE 07-15-2062	1,465,000	1,398,094	1,535,432
KLA CORPORATION COM USD0.001	2,910	1,433,089	1,691,583
KONINKLIJKE 6.875% DUE 03-11-2038	450,000	568,509	504,912
KRAFT FOODS GROUP 5% DUE 06-04-2042	616,000	591,612	596,074
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,450,000	1,882,688	1,630,148
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	290,000	302,247	335,182
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	736,000	660,598	644,732
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	990,000	780,488	867,235
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,280,000	1,150,473	1,256,979
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	112,000	108,369	109,986
KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039	1,060,000	972,293	988,178
KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039	208,000	185,155	193,907
KRAFT HEINZ FOODS CO GTD SR NT 4.875% DUE 10-01-2049	3,102,000	2,703,833	2,946,042
KRAFT HEINZ FOODS CO GTD SR NT 5.5% DUE 06-01-2050	72,000	63,696	74,484
KROGER CO 4.45% DUE 02-01-2047	340,000	420,226	301,052
KROGER CO 5.4% DUE 07-15-2040	195,000	234,041	190,810
KROGER CO COM	18,500	815,905	845,635
KY UTILS CO 4.65% DUE 11-14-2043	470,000	525,361	420,737
L3HARRIS TECHNOLOGIES INC 5.6% DUE 07-31-2053	1,000,000	941,935	1,068,714
L3HARRIS TECHNOLOGIES INC 5.6% DUE 07-31-2053	160,000	150,283	170,994
L3HARRIS TECHNOLOGIES INC COM	23,300	4,412,152	4,907,446
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	2,055,000	2,057,840	1,990,573
LAB CORP AMER 4.7% DUE 02-01-2045	335,000	382,416	309,567
LAM RESH CORP 2.875% DUE 06-15-2050	267,000	255,583	190,750
LAM RESH CORP 2.875% DUE 06-15-2050	345,000	200,345	246,475
LAM RESH CORP 4.875% DUE 03-15-2049	225,000	246,552	224,914
LAM RESH CORP 4.875% DUE 03-15-2049	2,318,000	2,502,325	2,317,114
LAM RESH CORP COM	700	486,675	548,282
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000	1,698,657	1,667,137
LAZARD GROUP LLC 4.375% DUE 03-11-202	500,000	496,205	486,680
LCH_IRS SBSIUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3	600,000	-	-
LCH_IRS SBSIUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82	300,000	-	-
LCH_IRS SBSIUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1	400,000	-	-
LCH_IRS SBSIUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9	1,000,000	-	-
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000	-	-
LCH_IRS SBSIUS33 19/12/2028 EUR P 2.88% / R 6MEURIB SWU01ZZX9	900,000	-	-
LCH_IRS SBSIUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6	2,700,000	-	47,977
LCH_IRS SBSIUS33 20/03/2034 EUR P 6MEURIB / R 3% SWU01XDO8	16,500,000	40,436	869,236
LCH_IRS SBSIUS33 20/03/2054 EUR P 2.75% / R 6MEURIB SWU01XDS9	7,400,000	193,509	-
LCH_IRS SBSIUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1	4,700,000	-	87,243
LCH_IRS SBSIUS33 20/11/2033 EUR P 3.148% / R 6MEURIB SWU01Z6Q6	500,000	-	-
LCH_IRS SBSIUS33 22/11/2028 EUR P 3.255% / R 6MEURIB SWU01Z9R1	400,000	-	-
LCH_IRS SBSIUS33 22/11/2033 EUR P 3.28% / R 6MEURIB SWU01Z9Q3	300,000	-	-
LCH_IRS SBSIUS33 22/12/2033 EUR P 2.89% / R 6MEURIB SWU020C77	700,000	-	-
LCH_IRS SBSIUS33 27/11/2033 EUR P 3.305% / R 6MEURIB SWU01ZE79	500,000	-	-
LCH_IRS SBSIUS33 29/11/2028 EUR P 3.179% / R 6MEURIB SWU01ZER5	400,000	-	-
LCH_IRS SBSIUS33 29/12/2028 EUR P 2.95% / R 6MEURIB SWU020FS8	500,000	-	-
LCH_IRS SBSIUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4	400,000	-	-
LCH_OIS SBSIUS33 01/02/2034 USD P 3.75% / R 1DSOFR SWU020G81	400,000	-	-
LCH_OIS SBSIUS33 01/02/2034 USD P 3.81% / R 1DSOFR SWU020G73	400,000	-	-
LCH_OIS SBSIUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65	400,000	-	-
LCH_OIS SBSIUS33 02/23/2033 USD P 1DSOFR / R 3.4% SWU01P0Y7	800,000	-	-
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.37% SWU01P7F1	1,200,000	-	-
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.405% SWU01P7H7	1,000,000	-	-
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.425% SWU01P7I5	1,000,000	-	-
LCH_OIS SBSIUS33 03/06/2033 USD P 1DSOFR / R 3.3% SWU01PBT6	1,000,000	-	-
LCH_OIS SBSIUS33 03/07/2033 USD P 1DSOFR / R 3.45% SWU01PCY4	1,900,000	-	-
LCH_OIS SBSIUS33 03/10/2028 USD P 1DSOFR / R 3.8% SWU01Q3X4	1,800,000	-	-
LCH_OIS SBSIUS33 03/20/2054 USD P 1DSOFR / R 0 SWU01ZU14	4,500,000	516,480	591,432
LCH_OIS SBSIUS33 03/24/2052 USD P 1DSOFR / R 1.93% SWU01HFE3	1,900,000	-	-
LCH_OIS SBSIUS33 04/05/2052 USD P 1DSOFR / R 1.859% SWU01HRU4	4,900,000	-	-

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
LCH_OIS SBSIUS33 04/06/2052 USD P 1DSOFR / R 1.86% SWU01HST6	1,200,000	$ -	$ -
LCH_OIS SBSIUS33 06/14/2033 USD P 1DSOFR / R 3.3% SWU01VGU5	2,300,000	-	-
LCH_OIS SBSIUS33 06/21/2033 USD P 3% / R 1DSOFR SWU01O3G6	3,100,000	39,086	158,658
LCH_OIS SBSIUS33 08/22/2030 USD P 1DSOFR / R 3.8% SWU01X053	400,000	-	4,925
LCH_OIS SBSIUS33 08/30/2033 USD P 1DSOFR / R 3.8% SWU01X8G1	600,000	-	12,315
LCH_OIS SBSIUS33 08/30/2033 USD P 1DSOFR / R 3.9% SWU01X8H9	1,600,000	-	46,423
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.85% SWU01LBB4	1,600,000	-	-
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.87% SWU01LBC2	1,800,000	-	-
LCH_OIS SBSIUS33 09/13/2033 USD P 1DSOFR / R 3.95% SWU01XHO4	1,400,000	-	47,539
LCH_OIS SBSIUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6	1,700,000	-	-
LCH_OIS SBSIUS33 09/28/2032 USD P 1DSOFR / R 3.1% SWU01LTH2	1,500,000	-	-
LCH_OIS SBSIUS33 10/04/2032 USD P 1DSOFR / R 3.14% SWU01LXX2	1,600,000	-	-
LCH_OIS SBSIUS33 10/12/2032 USD P 1DSOFR / R 3.33% SWU01M2F3	1,400,000	-	-
LCH_OIS SBSIUS33 10/12/2053 USD P 1DSOFR / R 3.83% SWU01Y6U0	200,000	-	18,101
LCH_OIS SBSIUS33 10/16/2053 USD P 1DSOFR / R 3.88% SWU01Y9X1	200,000	-	20,024
LCH_OIS SBSIUS33 10/17/2053 USD P 1DSOFR / R 3.87% SWU01YB00	200,000	-	19,660
LCH_OIS SBSIUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0	250,000	-	13,496
LCH_OIS SBSIUS33 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4	2,930,000	-	232,129
LCH_OIS SBSIUS33 12/15/2033 USD P 4.03% / R 1DSOFR SWU01ZUI7	800,000	-	-
LCH_OIS SBSIUS33 12/19/2033 USD P 3.95% / R 1DSOFR SWU01ZW79	700,000	-	-
LCH_OIS SBSIUS33 12/26/2033 USD P 3.842% / R 1DSOFR SWU020DQ4	400,000	-	-
LCH_OIS SBSIUS33 12/29/2033 USD P 3.854% / R 1DSOFR SWU020F66	700,000	-	-
LCH_OIS SBSIUS33 20/03/2029 GBP P 5% / R 1DSONIA SWU01XEP4	4,100,000	-	-
LCH_OIS SBSIUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0	330,000,000	48,093	142,644
LCH_OIS SBSIUS33 20/10/2033 GBP P 1DSONIA / R 4.32% SWU01YJX0	300,000	-	31,836
LEIDOS HLDGS INC COM	30,651	2,845,000	3,317,664
LENNAR CORP CL A CL A	22,300	2,693,865	3,323,592
LIBERTY MUTUAL GP 3.625%-FRN GTD23/05/59 EUR	300,000	335,378	324,444
LILLY ELI & CO 3.95% DUE 03-15-2049	190,000	147,843	169,430
LINCOLN NATL CORP 4.35% DUE 03-01-2048	560,000	607,704	444,175
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	245,000	256,452	193,687
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	800,000	612,000	517,249
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	1,780,000	1,674,105	1,240,672
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,536,513
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	400,000	405,288	322,525
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	553,000	685,958	532,045
LLOYDS BKG GROUP PLC FORMERLY 4.55% DUE 08-16-2028 REG	800,000	797,584	787,555
LOCKHEED MARTIN 3.6% DUE 03-01-2035	495,000	556,172	454,641
LOCKHEED MARTIN 4.07% DUE 12-15-2042	445,000	426,562	402,271
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,089,000	1,027,897	984,434
LOCKHEED MARTIN 4.5% DUE 05-15-2036	62,000	59,720	61,490
LOCKHEED MARTIN 5.9% DUE 11-15-2063	455,000	448,985	533,919
LOCKHEED MARTIN CORP 5.2% DUE 02-15-2055	1,195,000	1,196,858	1,259,698
LOCKHEED MARTIN CORP 5.2% DUE 02-15-2055	540,000	535,896	569,236
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	195,000	194,310	220,390
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	983,000	975,624	1,110,991
LOCKHEED MARTIN CORP NT 6.15% DUE 09-01-2036/12-18-2006	360,000	403,877	409,614
LOCKHEED MARTIN CORP SR NT 4.15% DUE 06-15-2053	262,000	199,487	235,311
LOCKHEED MARTIN CORP SR NT 4.15% DUE 06-15-2053	1,460,000	1,403,803	1,311,273
LOCKHEED MARTIN CORP SR NT 4.3% DUE 06-15-2062	2,600,000	2,580,422	2,341,769
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	899,000	626,735	640,999
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	784,315
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO	2,085,000	2,088,802	2,024,995
LOUISVILLE GAS & ELEC CO 4.25% DUE 04-01-2049	775,000	774,086	658,110
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	730,000	683,282	547,997
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	1,923,000	1,857,881	2,024,088
LOWE'S COMPANIES INC 5.75% DUE 07-01-2053	32,000	28,710	34,025
LOWES COS INC 3% DUE 10-15-2050	3,708,000	2,913,623	2,532,041
LOWES COS INC 3% DUE 10-15-2050	605,000	437,100	413,130
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000	1,591,104	1,267,188
LOWES COS INC 3.7% DUE 04-15-2046	545,000	425,091	431,636
LOWES COS INC 3.7% DUE 04-15-2046	2,133,000	1,994,640	1,689,320
LOWES COS INC 4.05% DUE 05-03-2047	455,000	529,185	375,730
LOWES COS INC 4.05% DUE 05-03-2047	195,000	222,269	161,027
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	2,064,453
LOWES COS INC 4.25% DUE 04-01-2052	726,000	714,274	616,865

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
LOWES COS INC 4.25% DUE 04-01-2052	680,000	$ 587,424	$ 577,780
LOWES COS INC 4.25% DUE 09-15-2044	228,000	235,344	187,823
LOWES COS INC 4.45% DUE 04-01-2062	545,000	449,623	459,029
LOWES COS INC 5% DUE 04-15-2040	90,000	112,541	87,752
LOWES COS INC 5.125% DUE 04-15-2050 BEO	635,000	860,061	615,024
LOWES COS INC 5.85% DUE 04-01-2063	70,000	69,888	73,630
LOWES COS INC 5.85% DUE 04-01-2063	87,000	91,822	91,511
LOWES COS INC FIXED 4.55% DUE 04-05-2049	1,162,000	1,173,590	1,029,278
LOWES COS INC FIXED 5.8% DUE 09-15-2062	54,000	47,576	57,417
LOWES COS INC FIXED 5.8% DUE 09-15-2062	500,000	496,220	531,634
LULULEMON ATHLETICA INC COM	4,600	1,889,444	2,351,934
LYB INTL FIN III 3.375% DUE 10-01-2040	975,000	884,700	749,667
LYB INTL FIN III 3.375% DUE 10-01-2040	1,520,000	1,574,840	1,168,712
LYB INTL FIN III 3.625% DUE 04-01-2051	528,000	354,962	385,312
LYB INTL FIN III 3.625% DUE 04-01-2051	950,000	690,584	693,270
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	128,000	90,478	102,375
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	400,000	293,901	319,921
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	103,000	82,217	82,052
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	1,155,000	1,193,064	920,103
LYONDELLBASELL 4.625% DUE 02-26-2055	148,000	116,161	128,954
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	1,204,824	1,067,357
M & T BK CORP COM	2,800	383,350	383,824
M.D.C.HLDGS INC 3.966% DUE 08-06-2061	1,100,000	1,100,000	719,506
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	2,563,884
MA INST TECH 3.885% DUE 07-01-2116	1,046,000	1,046,000	824,922
MA INST TECH 3.959% DUE 07-01-2038	850,000	804,007	789,442
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	270,000	189,751	207,020
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	356,000	238,862	282,643
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	735,000	761,930	686,495
MAGELLAN MIDSTREAM PARTNERS LP 4.85% DUE 02-01-2049 REG	185,000	150,916	164,638
MARATHON OIL CORP 5.2% DUE 06-01-2045	608,000	622,537	541,156
MARATHON OIL CORP 5.2% DUE 06-01-2045	645,000	564,304	574,088
MARATHON PETE CORP 4.75% DUE 09-15-2044	1,626,000	1,299,009	1,454,690
MARATHON PETE CORP 5.85% DUE 12-15-2045	510,000	501,557	502,023
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	538,322
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,186,000	1,444,231	1,276,901
MARATHON PETE CORP COM	10,800	1,615,099	1,602,288
MARKEL CORP 4.15% DUE 09-17-2050 REG	410,000	455,391	335,316
MARS INC DEL 2.375% DUE 07-16-2040	465,000	308,337	334,687
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	1,439,514
MARSH & MCLENNAN COMPANIES INC 5.45% DUE 03-15-2053	137,000	123,297	143,910
MARSH & MCLENNAN COS INC 4.2% DUE 03-01-2048	160,000	132,573	139,160
MARSH & MCLENNAN COS INC 4.35% DUE 01-30-2047	360,000	312,253	324,114
MARSH & MCLENNAN COS INC 4.35% DUE 01-30-2047	900,000	894,294	810,286
MARSH & MCLENNAN COS INC 4.75% DUE 03-15-2039	3,000,000	2,997,330	2,922,406
MARSH & MCLENNAN COS INC 4.75% DUE 03-15-2039	355,000	323,245	345,818
MARSH & MCLENNAN COS INC 5.7% DUE 09-15-2053	270,000	269,190	293,516
MARSH & MCLENNAN COS INC 5.7% DUE 09-15-2053	39,000	41,329	42,397
MARSH & MCLENNAN CO'S INC COM	2,300	404,948	435,781
MARSH & MCLENNAN COS INC SR NT 2.9% DUE 12-15-2051	1,248,000	958,065	843,261
MARSH & MCLENNAN COS INC SR NT 2.9% DUE 12-15-2051	4,688,000	4,676,796	3,167,633
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	245,000	272,931	282,140
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	185,000	207,820	213,044
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	1,000,000	990,100	1,151,591
MARTIN MARIETTA 4.25% DUE 12-15-2047	200,000	237,036	176,223
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,591,000	1,521,629	1,189,173
MARYLAND ST HEALTH & HIGHER EDL FACSAUTH REV 3.052% DUE 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	2,233,905
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	1,643,050
MASSACHUSETTS MUT LIFE INS CO 5.672% DUE 12-01-2052	2,200,000	2,200,000	2,282,041
MASSACHUSETTS MUT LIFE INS CO 5.672% DUE 12-01-2052	380,000	380,000	394,171
MASTERCARD INC 2.95% DUE 03-15-2051	82,000	53,256	61,060
MASTERCARD INC 3.65% DUE 06-01-2049	1,385,000	1,453,746	1,173,113
MASTERCARD INC 3.65% DUE 06-01-2049	50,000	59,280	42,351
MASTERCARD INC 3.85% DUE 03-26-2050 REG	372,000	321,446	325,901
MASTERCARD INC 3.95% DUE 02-26-2048	141,000	140,877	126,392
MASTERCARD INC 3.95% DUE 02-26-2048	170,000	217,670	152,388

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
MASTERCARD INC CL A	9,070	$ 3,391,752	$ 3,868,446
MATCH GROUP INC NEW COM	23,800	883,799	868,700
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000	1,260,000	1,108,999
MCDONALDS CORP 4.7% DUE 12-09-2035	915,000	1,127,990	905,740
MCDONALDS CORP 4.875% DUE 07-15-2040	315,000	351,686	307,557
MCDONALDS CORP 6.3% DUE 10-15-2037	205,000	288,964	232,719
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	23,533
MCDONALDS CORP MEDIUM TERM NTS 3.7DUE 02-15-2042	580,000	573,373	489,713
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	175,000	247,296	199,715
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	1,448,774
MCKESSON CORP	2,660	1,018,508	1,231,527
MEDPACE HLDGS INC COM	9,684	2,403,847	2,968,437
MEDTRONIC INC 4.375% DUE 03-15-2035	201,000	199,225	196,527
MEDTRONIC INC 4.625% DUE 03-15-2045	240,000	200,239	233,978
MEDTRONIC PLC COMMON STOCKSTOCK	14,000	1,045,010	1,153,320
MEM 2.955% DUE 01-01-2050	380,000	380,000	273,243
MEM 4.2% DUE 07-01-2055	678,000	675,539	592,717
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	624,000	459,358	475,043
MERCK & CO INC2.9% DUE 12-10-2061	770,000	767,829	517,552
MERCK & CO INC2.9% DUE 12-10-2061	1,205,000	813,989	809,935
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	2,435,000	1,691,774	1,681,433
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	2,249,000	2,102,563	1,552,995
MERCK & CO INC 5.85% DUE 06-30-2039	245,000	268,013	266,299
MERCK & CO INC NEW 2.35% DUE 06-24-2040	650,000	682,009	473,261
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,075,000	972,784	782,701
MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,385,000	1,351,634	1,181,352
MERCK & CO INC NEW 3.9% DUE 03-07-2039	325,000	300,030	296,289
MERCK & CO INC NEW 5.0% DUE 05-17-2053	1,335,000	1,324,421	1,378,169
MERCK & CO INC NEW 6.55% DUE 09-15-2037	220,000	329,624	257,110
MERCK & CO INC NEW COM	31,800	3,297,482	3,466,836
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	595,000	394,748	394,297
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	2,004,800
MERITAGE HOMES CORP COM	5,800	724,631	1,010,360
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	4,352,131
META PLATFORMS INC 4.65% DUE 08-15-2062	1,010,000	961,425	944,873
META PLATFORMS INC 4.65% DUE 08-15-2062	900,000	898,362	841,966
META PLATFORMS INC 4.65% DUE 08-15-2062	3,220,000	2,963,417	3,012,366
META PLATFORMS INC 5.6% DUE 05-15-2053	1,680,000	1,675,346	1,829,669
META PLATFORMS INC 5.75% DUE 05-15-2063	1,615,000	1,588,215	1,774,680
META PLATFORMS INC 5.75% DUE 05-15-2063	1,600,000	1,595,232	1,758,197
META PLATFORMS INC COM USD0.000006 CL 'A'	32,150	6,776,240	11,379,814
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	698,000	645,693	643,637
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	545,000	478,169	502,553
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	465,000	413,610	309,667
METLIFE INC 4.125% DUE 08-13-2042	470,000	422,112	417,844
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	4,445,146
METLIFE INC 5.25% DUE 01-15-2054	2,750,000	2,727,890	2,836,417
METLIFE INC 5.25% DUE 01-15-2054	240,000	227,458	247,542
METLIFE INC 6.4% DUE 12-15-2066	260,000	309,730	268,143
METLIFE INC 9.25% DUE 04-08-2068	321,000	447,795	360,498
METLIFE INC COM STK USD0.01	17,300	1,045,407	1,144,049
METLIFE INC FIXED 10.75% DUE 08-01-2069	630,000	976,387	842,905
METTLER-TOLEDO INTL INC COM	515	576,319	624,674
MEXICAN PESO - CASH COLLATERAL DUE TO/FROM CCP BROKER	(0.01)	-	-
MEXICAN PESO - CASH	965	965	965
MGIC INVT CORP WIS COM	47,700	861,310	920,133
MICHIGAN FIN AUTH REV MUNI 3.384% DUE 12-01-2040	850,000	850,000	695,399
MICRON TECH INC 4.185% DUE 02-15-2027	1,700,000	1,730,430	1,668,474
MICRON TECH INC COM	30,800	2,390,590	2,628,472
MICRON TECHNOLOGY INC 3.366% DUE 11-01-2041	1,104,000	1,104,000	824,901
MICRON TECHNOLOGY INC 3.366% DUE 11-01-2041	1,100,000	1,100,000	821,912
MICRON TECHNOLOGY INC SR NT 3.477% DUE 11-01-2051	2,138,000	2,138,000	1,556,289
MICRON TECHNOLOGY INC SR NT 3.477% DUE 11-01-2051	220,000	207,565	160,142
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,100,000	3,159,026	2,813,298
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	7,313,000	6,303,961	5,017,963
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	4,631,649

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	$ 639,296	$ 648,606
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,883,000	1,283,176	1,261,699
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	2,730,000	1,972,001	1,829,228
MICROSOFT CORP 2.921% DUE 03-17-2052 USD	1,635,000	1,181,083	1,212,609
MICROSOFT CORP 2.921% DUE 03-17-2052 USD	1,137,000	943,814	843,264
MICROSOFT CORP 2.921% DUE 03-17-2052 USD	17,250,000	14,697,025	12,793,584
MICROSOFT CORP 3.041% DUE 03-17-2062	2,315,000	1,895,877	1,679,369
MICROSOFT CORP 3.45% DUE 08-08-2036	943,000	939,351	869,529
MICROSOFT CORP 3.5% DUE 11-15-2042	670,000	819,820	584,272
MICROSOFT CORP 3.7% DUE 08-08-2046	2,154,000	2,190,723	1,893,607
MICROSOFT CORP 3.75% DUE 02-12-2045	215,000	173,638	192,271
MICROSOFT CORP 4.45% DUE 11-03-2045	185,000	166,217	182,418
MICROSOFT CORP 4.75% DUE 11-03-2055	965,000	857,924	966,313
MICROSOFT CORP COM	100,908	21,018,953	37,945,444
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	1,515,000	1,432,433	1,494,524
MICROSOFT CORP SR NT 144A 2.5% DUE 09-15-2050	875,000	839,914	593,615
MICROSOFT CORP SR NT 144A 4.5% DUE 06-15-2047	500,000	492,223	491,098
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	556,000	519,163	366,243
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	896,952
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	905,000	925,792	811,742
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	475,000	484,011	447,618
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	3,948,307
MIDAMERICAN ENERGY 5.858% DUE 09-15-2054	1,000,000	1,071,120	1,110,417
MIDAMERICAN ENERGY 5.858% DUE 09-15-2054	1,750,000	1,766,441	1,943,230
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	535,000	585,103	570,406
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	1,705,000	1,290,948	1,219,203
MIDAMERICAN ENERGY CO 3.65% DUE 08-01-2048	300,000	207,096	238,432
MIDAMERICAN ENERGY CO 3.65% DUE 08-01-2048	785,000	782,825	623,898
MIDAMERICAN ENERGY CO 3.95% DUE 08-01-2047	749,000	858,812	625,959
MIDAMERICAN ENERGY CO 4.25% DUE 07-15-2049	310,000	263,351	270,864
MIDAMERICAN ENERGY CO 4.25% DUE 07-15-2049	1,200,000	1,009,212	1,048,505
MIDAMERICAN ENERGY CO 4.25% DUE 07-15-2049	262,000	275,440	228,924
MIDAMERICAN ENERGY CO 4.25% DUE 05-01-2046	340,000	300,509	296,587
MISSISSIPPI PWR CO 4.25% DUE 03-15-2042	610,000	698,457	521,263
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% DUE 07-30-2051	315,000	238,846	212,298
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000	1,400,000	1,228,024
MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031	1,100,000	1,100,000	916,759
MIZUHO FINL GROUP FLTG RT 2.591% DUE 05-25-2031	500,000	500,000	428,283
MOLSON COORS 5% DUE 05-01-2042	400,000	419,264	386,312
MOLSON COORS 5% DUE 05-01-2042	830,000	866,407	801,597
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	34,800	2,167,402	2,130,108
MONGODB INC CL A CL A	980	395,839	400,673
MONSTER BEVERAGE CORP NEW COM	21,900	1,235,053	1,261,659
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000	1,066,000	809,253
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000	925,000	569,960
MOODYS CORP 3.1% DUE 11-29-2061	170,000	122,371	114,794
MOODYS CORP 3.75% DUE 02-25-2052	220,000	179,672	180,717
MOODYS CORP 5.25% DUE 07-15-2044	245,000	251,664	248,072
MOODYS CORP SR NT 2.75% DUE 08-19-2041	575,000	561,896	420,081
MOODY'S CORPORATION 4.875% DUE 12-17-2048 BEO	800,000	786,624	756,901
MOODY'S CORPORATION 4.875% DUE 12-17-2048 BEO	535,000	526,055	506,178
MORGAN STANLEY 0%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	3,216,442
MORGAN STANLEY 2.239% DUE 07-21-2032	4,100,000	4,100,000	3,347,532
MORGAN STANLEY 2.802% DUE 01-25-2052	3,000,000	3,000,000	2,016,582
MORGAN STANLEY 2.802% DUE 01-25-2052	1,059,000	753,680	711,853
MORGAN STANLEY 3.971% DUE 07-22-2038	555,000	555,000	486,516
MORGAN STANLEY 3.971% DUE 07-22-2038	600,000	557,382	525,964
MORGAN STANLEY 3.971% DUE 07-22-2038	522,000	500,271	457,588
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,563	656,141
MORGAN STANLEY 4.3% DUE 01-27-2045	1,520,000	1,540,922	1,375,634
MORGAN STANLEY 4.375% DUE 01-22-2047	1,050,000	916,152	948,945
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	451,878
MORGAN STANLEY 4.457% DUE 04-22-2039	1,300,000	1,301,105	1,205,698
MORGAN STANLEY 4.457% DUE 04-22-2039	730,000	760,370	677,046
MORGAN STANLEY 4.889% DUE 07-20-2033	700,000	667,422	683,800
MORGAN STANLEY 5.25% DUE 04-21-2034	2,448,000	2,448,000	2,453,697

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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MORGAN STANLEY 5.424% DUE 07-21-2034	305,000	$ 280,777	$ 310,155
MORGAN STANLEY 5.948% DUE 01-19-2038	1,530,000	1,534,705	1,550,216
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	6,965,450
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	90,000	69,620	69,378
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000	2,658,000	2,048,952
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	173,000	130,432	133,359
MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034	580,000	593,487	643,361
MOSAIC CO/THE	29,200	1,051,450	1,043,316
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	894,000	850,370	890,438
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	930,264
MOTOROLA SOLUTIONS INC	11,964	3,533,440	3,745,809
MPLX LP 4.7% DUE 04-15-2048	2,575,000	2,614,400	2,224,857
MPLX LP 4.7% DUE 04-15-2048	500,000	437,863	432,011
MPLX LP 5.5% DUE 02-15-2049	190,000	207,920	184,505
MPLX LP 5.5% DUE 02-15-2049	127,000	105,438	123,327
MPLX LP FIXED 4.9% DUE 04-15-2058	218,000	187,131	185,606
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	595,983
MPLX LP FIXED 5.2% DUE 12-01-2047	325,000	348,879	298,314
MPLX LP FIXED 5.2% DUE 03-01-2047	265,000	222,926	245,767
MPLX LP FIXED 5.2% DUE 03-01-2047	1,100,000	1,009,063	1,020,164
MPLX LP SR NT 4.95% DUE 03-14-2052	630,000	546,673	562,640
MPLX LP SR NT 4.95% DUE 03-14-2052	700,000	692,874	625,156
MPLX LP SR NT 4.95% DUE 03-14-2052	2,615,000	2,270,040	2,335,404
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	450,000	450,000	355,643
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	335,000	253,421	264,756
MYLAN INC 5.4% DUE 11-29-2043	215,000	167,270	186,595
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	175,000	219,571	145,117
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000	1,096,502	912,162
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000	1,960,380	1,933,373
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000	2,733,534	2,255,940
NASDAQ INC 2.5% DUE 12-21-2040	445,000	355,555	309,441
NASDAQ INC 3.25% DUE 04-28-2050 REG	375,000	319,721	265,285
NASDAQ INC 5.95% DUE 08-15-2053	472,000	469,314	509,030
NASDAQ INC 5.95% DUE 08-15-2053	586,000	594,729	631,973
NASDAQ INC 6.1% DUE 06-28-2063	679,000	687,645	736,368
NASDAQ INC 6.1% DUE 06-28-2063	251,000	249,512	272,207
NASDAQ INC 6.1% DUE 06-28-2063	1,590,000	1,554,376	1,724,339
NASDAQ INC	39,732	1,983,104	2,310,018
NATIONAL RETAIL PPTYS INC 4.8% DUE 10-15-2048	300,000	295,761	263,589
NATIONAL RETAIL PPTYS INC 4.8% DUE 10-15-2048	80,000	66,363	70,290
NATIONAL SECS CLEARING CORP 5.1% DUE 11-21-2027	1,400,000	1,399,566	1,429,613
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% DUE 11-01-2052	245,000	220,390	231,898
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	1,002,177
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000	4,000,000	3,352,798
NATURE CONSERVANCY 3.957% DUE 03-01-2052	395,000	397,635	349,397
NATWEST GROUP PLC 5.847% DUE 03-02-2027	1,700,000	1,696,175	1,714,785
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000	2,150,000	2,078,638
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	430,000	387,714	393,547
NETAPP INC COM STK	2,700	239,103	238,032
NETFLIX INC COM STK	2,170	930,837	1,056,530
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	1,656,211
NEUROCRINE BIOSCIENCES INC COM	5,100	614,348	671,976
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	463,843
NEVADA PWR CO 6.0% DUE 03-15-2054	1,460,000	1,434,467	1,608,132
NEVADA PWR CO GEN & REF NT 5.9% DUE 05-01-2053	165,000	157,461	177,233
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	755,000	773,555	596,908
NEW ISSUE HOME DEPOT 30YR USD 3.625% DUE 04-15-2052	6,000,000	5,871,780	4,882,970
NEW YORK & 3.954% DUE 08-01-2119	245,000	155,688	182,023
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	5,245,693
NEW YORK ST URBAN DEV CORP REV 5.77% DUE 03-15-2039 BEO TAXABLE	165,000	195,228	169,887
NEW YORK TIMES CO CL A ISIN #US6501111073	31,000	1,313,190	1,518,690
NEW ZEALAND DOLLAR - CASH COLLATERAL DUE TO/FROM CCP BROKER	2	2	2
NEW ZEALAND DOLLAR - CASH	272	272	272
NEWMONT CORPORATION	68,100	2,931,576	2,818,659
NEWMONT GOLDCORP 5.45% DUE 06-09-2044	151,000	140,634	153,999
NEWMONT MNG CORP 4.875% DUE 03-15-2042 REG	557,000	590,655	542,379

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NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,180,000	$ 1,350,515	$ 1,312,338
NEXTERA ENERGY CAP 5.38% DUE 02-28-2053	1,400,000	1,304,457	1,380,789
NEXTERA ENERGY CAP HLDGS INC3.0% DUE 01-15-2052	3,000,000	2,993,430	2,018,093
NIKE INC 3.625% DUE 05-01-2043	238,000	279,124	205,687
NISOURCE FIN CORP 3.95% DUE 03-30-2048	370,000	303,382	300,258
NISOURCE FIN CORP 3.95% DUE 03-30-2048	400,000	312,292	324,603
NISOURCE FIN CORP 4.375% DUE 05-15-2047	425,000	368,020	367,717
NISOURCE FIN CORP 4.375% DUE 05-15-2047	3,500,000	3,611,955	3,028,256
NISOURCE FIN CORP 4.375% DUE 05-15-2047	2,500,000	2,497,950	2,163,040
NISOURCE FIN CORP 4.375% DUE 05-15-2047	237,000	249,510	205,056
NISOURCE FIN CORP 4.8% DUE 02-15-2044	265,000	221,068	242,901
NISOURCE FIN CORP 4.8% DUE 02-15-2044	242,000	219,281	221,819
NISOURCE FIN CORP 5.25% DUE 02-15-2043	440,000	587,382	428,839
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,146,000	1,363,102	1,154,624
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	292,063
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,400,000	1,619,884	1,386,063
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	798,033
NNN REIT INC SR NT 3% DUE 04-15-2052	2,300,000	2,246,732	1,503,544
NNN REIT INC SR NT 3% DUE 04-15-2052	170,000	166,063	111,131
NNN REIT INC SR NT 3% DUE 04-15-2052	995,000	944,146	650,446
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	530,752
NOMURA HLDGS INC 6.181% DUE 01-18-2033	900,000	900,000	965,955
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,109,247
NORFOLK SOUTHERN CORP 4.55% DUE 06-01-2053	649,000	559,396	595,049
NORFOLK SOUTHERN CORP 4.55% DUE 06-01-2053	710,000	594,172	650,978
NORFOLK SOUTHERN CORP 5.35% DUE 08-01-2054	1,643,000	1,602,931	1,717,321
NORFOLK SOUTHERN CORP 5.35% DUE 08-01-2054	1,300,000	1,292,408	1,358,805
NORFOLK SOUTHN 3.95% DUE 10-01-2042	505,000	416,741	432,116
NORFOLK SOUTHN 4.45% DUE 06-15-2045	680,000	791,182	610,121
NORFOLK SOUTHN 4.837% DUE 10-01-2041	650,000	647,719	628,123
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	2,816,756
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	970,000	783,334	684,432
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	218,000	194,155	153,821
NORFOLK SOUTHN CORP 3.7% DUE 03-15-2053	660,000	656,119	525,481
NORFOLK SOUTHN CORP 4.15% DUE 02-28-2048	1,711,000	1,607,619	1,472,164
NORFOLK SOUTHN CORP 5.95% DUE 03-15-2064	200,000	213,532	224,167
NORFOLK SOUTHN CORP SR NT 2.9% DUE 08-25-2051	814,000	753,716	557,030
NORFOLK SOUTHN CORP SR NT 2.9% DUE 08-25-2051	655,000	447,682	448,224
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	860,000	794,133	719,505
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	200,000	170,962	167,327
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,636,000	1,575,104	1,387,920
NORFOLK SOUTHN FIXED 4.1% DUE 05-15-2049	785,000	822,151	669,725
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2% DUE 04-01-2052	141,000	107,232	104,338
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	951,000	871,322	624,915
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	405,000	397,378	266,131
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	1,370,000	1,247,152	1,266,421
NORTHN STS PWR CO 2.9% DUE 03-01-2050	277,000	163,674	194,843
NORTHN STS PWR CO 2.9% DUE 03-01-2050	380,000	259,441	267,294
NORTHN STS PWR CO 3.6% DUE 05-15-2046	165,000	144,294	129,344
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,882,000	1,987,635	1,475,302
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000	493,994	337,828
NORTHN STS PWR CO 5.35% DUE 11-01-2039	685,000	716,120	703,024
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,070,000	1,100,593	919,661
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	3,356,000	3,226,725	2,884,468
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	106,000	133,770	101,844
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	440,000	539,668	447,006
NORTHROP GRUMMAN CORP 4.95% DUE 03-15-2053	75,000	63,678	74,609
NORTHROP GRUMMAN CORP 4.95% DUE 03-15-2053	1,020,000	1,015,280	1,014,687
NORTHROP GRUMMAN CORP COM	4,350	1,942,698	2,036,409
NORTHWELL HEALTHCARE INC 4.26% DUE 11-01-2047	479,000	479,000	407,191
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	595,000	571,146	575,435
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	296,527
NORTHWESTN MEM 2.633% DUE 07-15-2051	350,000	350,000	233,636
NOVANT HEALTH INC 3.168% DUE 11-01-2051	2,735,000	2,735,000	1,919,546
NOVANT HEALTH INC 3.318% DUE 11-01-2061	395,000	395,000	264,399
NOVARTIS CAP CORP 3.7% DUE 09-21-2042	190,000	197,121	165,755

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,520,000	$ 1,355,579	$ 1,459,742
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	1,440,535
NRG ENERGY INC COM NEW	32,600	1,157,703	1,685,420
NT COLLECTIVE SHORT TERM INVT FD	4,002	4,002	4,002
NT COLLECTIVE SHORT TERM INVT FD	4,638,006	4,638,006	4,638,006
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	1,538	1,538	1,538
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	16,695,435	16,695,435	16,695,435
NT COLLECTIVE SHORT TERM INVT FD	3,031,915	3,031,915	3,031,915
NT COLLECTIVE SHORT TERM INVT FD	4,664,816	4,664,816	4,664,816
NT COLLECTIVE SHORT TERM INVT FD	18,972,801	18,972,801	18,972,801
NT COLLECTIVE SHORT TERM INVT FD	1,866	1,866	1,866
NT COLLECTIVE SHORT TERM INVT FD	255	255	255
NT COLLECTIVE SHORT TERM INVT FD	102	102	102
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	35,428,933	35,428,933	35,428,933
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NUCOR CORP 4.4% DUE 05-01-2048	175,000	223,134	159,494
NUCOR CORP COM	2,900	508,863	504,716
NUCOR CORP FIXED 2.979% DUE 12-15-2055	1,310,000	945,829	888,931
NUCOR CORP FIXED 2.979% DUE 12-15-2055	240,000	185,533	162,858
NUCOR CORP NT 3.85% DUE 04-01-2052	1,120,000	1,089,290	934,153
NUTANIX INC CL A CL A	9,900	356,243	472,131
NUTRIEN LTD 5.8% DUE 03-27-2053	972,000	936,355	1,043,231
NUTRIEN LTD 5.8% DUE 03-27-2053	420,000	417,622	450,779
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	55,000	42,096	44,992
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	280,000	333,514	272,874
NV PWR CO NV PWR CO 6.75% DUE 07-01-2037 BEO	185,000	251,478	210,112
NVENT ELECTRIC PLC COM USD0.01 WI	4,000	236,323	236,360
NVIDIA CORP 3.5% DUE 04-01-2040	916,000	790,138	796,554
NVIDIA CORP 3.5% DUE 04-01-2040	520,000	393,640	452,192
NVIDIA CORP 3.5% DUE 04-01-2050	560,000	530,790	469,278
NVIDIA CORP 3.5% DUE 04-01-2050	555,000	615,003	465,088
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	579,055
NVIDIA CORP COM	36,744	12,214,026	18,196,364
NVR INC COM STK USD0.01	219	1,526,944	1,533,099
NXP B V / NXP FDG LLC / NXP USA INC SRNT 3.125% DUE 02-15-2042	1,360,000	1,345,149	1,016,371
NXP B V / NXP FDG LLC / NXP USA INC SRNT 3.125% DUE 02-15-2042	255,000	252,215	190,570
NXP B V / NXP FDG LLC / NXP USA INC SRNT 3.25% DUE 05-11-2041	790,000	774,150	604,047
NXP B V / NXP FDG LLC / NXP USA INC SRNT 3.25% DUE 05-11-2041	2,825,000	2,840,359	2,160,041
NXP B V / NXP FDG LLC / NXP USA INC SRNT 3.25% DUE 11-30-2051	994,000	844,277	715,906
NXP B V / NXP FDG LLC / NXP USA INC SRNT 3.25% DUE 11-30-2051	300,000	201,006	216,068
NXP B V / NXP FDG LLC SR NT 5.35% DUE 03-01-2026	800,000	799,976	804,396
NXP B V/NXP FDG LLC/NXP USA INC 4.3% DUE 06-18-0209	1,000,000	996,540	972,549
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	2,118,503
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	1,830,670
OCCIDENTAL PETE 4.2% DUE 03-15-2048	725,000	541,822	569,691
OCCIDENTAL PETE 4.2% DUE 03-15-2048	600,000	445,470	471,468
OCCIDENTAL PETE 4.4% DUE 04-15-2046	925,000	708,795	753,043
OCCIDENTAL PETE 4.4% DUE 04-15-2046	2,027,000	1,544,993	1,650,181
OCCIDENTAL PETE 4.625% DUE 06-15-2045	440,000	338,350	346,306
OCCIDENTAL PETE 8.875% DUE 07-15-2030	1,200,000	1,381,514	1,404,245
OCCIDENTAL PETE CORP SR NT 6.45% DUE 09-15-2036	163,000	190,611	172,896
OCCIDENTAL PETE CORP SR NT 6.45% DUE 09-15-2036	1,654,000	1,701,337	1,754,414
OGLETHORPE PWR CORP 4.5% DUE 04-01-2047	1,740,000	1,592,111	1,481,606
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	65,000	64,546	59,962
OHIO POWER CO SR NT 2.9% DUE 10-01-2051	1,213,000	815,615	825,261
OHIO PWR CO 4.15% DUE 04-01-2048	1,872,000	1,888,378	1,562,666
OHIOHEALTH CORP 2.834% DUE 11-15-2041	535,000	535,000	398,685
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	150,000	106,307	110,622
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000	280,000	206,494

NTESS RETIREMENT INCOME PLAN
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OKLAHOMA DEV FIN AUTH REV 4.623% DUE 06-01-2044 BEO TAXABLE	595,000	$ 595,000	$ 582,753
OKLAHOMA DEV FIN AUTH REV 4.851% DUE 02-01-2045 BEO TAXABLE	495,000	495,000	495,692
OKLAHOMA DEV FIN AUTH REV 5.087% DUE 02-01-2052 BEO TAXABLE	365,000	365,000	378,032
OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG	435,000	435,000	415,010
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG	335,000	335,000	328,915
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	741,000	733,315	599,041
OMEGA HEALTHCARE INVS INC 4.75% DUE 01-15-2028	2,500,000	2,505,353	2,405,377
ONCOR ELEC 3.75% DUE 04-01-2045	490,000	481,004	407,639
ONCOR ELEC 3.75% DUE 04-01-2045	73,000	58,357	60,730
ONCOR ELEC 5.25% DUE 09-30-2040	180,000	203,373	184,450
ONCOR ELEC 5.3% DUE 06-01-2042	221,000	242,178	236,724
ONCOR ELEC 7.5% DUE 09-01-2038	740,000	995,581	906,744
ONCOR ELEC DELIVERY CO LLC 3.1% DUE 09-15-2049	324,000	314,646	233,350
ONCOR ELEC DELIVERY CO LLC 3.1% DUE 09-15-2049	635,000	502,048	457,338
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	260,000	250,804	210,864
ONCOR ELEC DELIVERY CO LLC CORP 3.8% DUE 06-01-2049	290,000	334,068	238,188
ONCOR ELEC DELIVERY CO LLC CORP 3.8% DUE 06-01-2049	170,000	200,364	139,628
ONCOR ELEC FIXED 2.7% DUE 11-15-2051	462,000	277,796	306,393
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,899,000	2,035,189	1,637,130
ONCOR ELEC FIXED 4.6% DUE 06-01-2052	660,000	599,813	617,741
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	900,000	895,806	888,597
ONCOR ELECTRIC DELIVERY 4.55% DUE 12-01-2041	147,000	156,007	137,478
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	1,989,100
ONEOK INC 6.1% DUE 11-15-2032 BEO	1,100,000	1,099,109	1,170,965
ONEOK INC 6.625% DUE 09-01-2053	2,848,000	2,838,258	3,199,243
ONEOK INC NEW 4.45% DUE 09-01-2049	1,005,000	782,528	845,840
ONEOK INC NEW 4.95% DUE 07-13-2047	195,000	173,687	175,090
ONEOK INC NEW 4.95% DUE 07-13-2047	73,000	65,842	65,547
ONEOK INC NEW 5.2% DUE 07-15-2048	157,000	127,096	147,795
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000	2,278,978	2,165,144
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,068,627
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	175,000	120,215	147,003
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	139,000	98,042	116,762
ONEOK PARTNERS L P 6.125% DUE 02-01-2041	1,800,000	1,933,110	1,882,198
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	524,473
ORACLE CORP 3.6% DUE 04-01-2040 REG	3,710,000	3,437,233	2,969,841
ORACLE CORP 3.6% DUE 04-01-2050 REG	3,205,000	2,219,908	2,384,301
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,549,000	2,379,885	1,896,282
ORACLE CORP 3.8% DUE 11-15-2037	520,000	566,192	443,033
ORACLE CORP 3.8% DUE 11-15-2037	565,000	481,035	481,373
ORACLE CORP 3.85% DUE 07-15-2036	1,680,000	1,694,660	1,466,629
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	2,095,185
ORACLE CORP 3.9% DUE 05-15-2035	125,000	132,715	111,712
ORACLE CORP 3.95% DUE 03-25-2051	4,778,000	4,150,209	3,757,485
ORACLE CORP 3.95% DUE 03-25-2051	2,250,000	1,633,853	1,769,431
ORACLE CORP 4% DUE 11-15-2047	3,976,000	4,063,535	3,149,989
ORACLE CORP 4% DUE 11-15-2047	1,170,000	1,081,894	926,933
ORACLE CORP 4% DUE 07-15-2046	2,000,000	1,999,640	1,608,939
ORACLE CORP 4% DUE 07-15-2046	272,000	184,319	218,816
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000	1,693,013	1,392,325
ORACLE CORP 4.125% DUE 05-15-2045	4,721,000	4,536,040	3,866,569
ORACLE CORP 4.3% DUE 07-08-2034	230,000	197,154	215,351
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000	2,488,725	2,086,330
ORACLE CORP 4.375% DUE 05-15-2055	575,000	639,852	479,856
ORACLE CORP 4.5% DUE 07-08-2044	400,000	399,804	349,831
ORACLE CORP 4.5% DUE 07-08-2044	210,000	173,424	183,661
ORACLE CORP 5.375% DUE 07-15-2040	790,000	700,861	778,543
ORACLE CORP 5.55% DUE 02-06-2053	34,000	33,328	34,147
ORACLE CORP FIXED 3.65% DUE 03-25-2041	2,499,000	2,274,826	1,994,263
ORACLE CORP FIXED 3.65% DUE 03-25-2041	1,656,000	1,659,059	1,321,528
ORACLE CORP FIXED 3.85% DUE 04-01-2060	793,000	772,897	577,615
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,090,000	1,855,132	1,522,340
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,700,000	2,399,635	1,966,659
ORACLE CORP FIXED 4.1% DUE 03-25-2061	1,371,000	1,083,371	1,049,372
ORACLE CORP FIXED 4.1% DUE 03-25-2061	103,000	79,031	78,837
ORACLE CORP FIXED 6.9% DUE 11-09-2052	28,000	28,467	32,875

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OSHKOSH CORPORATION	9,700	$ 779,441	$ 1,051,577
OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(1,920,000)	(1,920,000)	(1,920,000)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(290,000)	(290,000)	(290,000)
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM JP MORGAN CHASE BANK NA	60,000	60,000	60,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(830,000)	(830,000)	(830,000)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	746,000	745,896	599,267
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000	899,838	699,539
OVINTIV INC 5.65% DUE 05-15-2028	299,000	302,935	305,354
OVINTIV INC COM USD0.01	13,600	677,325	597,312
OWENS CORNING NEW 4.3% DUE 07-15-2047	800,000	666,120	701,930
OWENS CORNING NEW COM STK	16,900	2,188,106	2,505,087
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	311,690
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,385,644
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	1,740,000	1,137,704	1,205,510
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	520,000	385,434	416,140
PAC GAS & ELEC CO 6.95% DUE 03-15-2034	346,000	380,600	380,800
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,368,892
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000	368,043	580,745
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000	1,168,200	1,065,782
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	562,450
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	678,222
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	1,510,000	1,345,912	1,280,144
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,503,633
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,641,000	4,940,097	3,977,787
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	599,968
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	825,000	694,557	707,105
PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032	800,000	797,592	814,919
PACIFIC GAS & ELEC CO 3.95% DUE 12-01-2047	1,420,000	1,447,079	1,046,865
PACIFIC GAS & ELEC CO 3.95% DUE 12-01-2047	1,500,000	1,598,772	1,105,844
PACIFIC GAS & ELEC CO 4.0% DUE 12-01-2046	155,000	107,692	113,757
PACIFIC GAS & ELEC CO 4.0% DUE 12-01-2046	2,141,000	2,237,204	1,571,314
PACIFIC GAS & ELEC CO 4.2% DUE 03-01-2029	331,000	312,050	313,142
PACIFIC GAS & ELEC CO 4.25% DUE 03-15-2046	220,000	155,241	169,646
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,200,000	1,281,324	968,508
PACIFIC GAS & ELEC CO 4.5% DUE 12-15-2041	385,000	282,522	301,556
PACIFIC GAS & ELEC CO 4.6% DUE 06-15-2043	825,000	590,230	680,708
PACIFIC GAS & ELEC CO 4.6% DUE 06-15-2043	59,000	48,771	48,681
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	1,220,000	977,708	1,021,066
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	22,000	18,407	18,413
PACIFIC GAS & ELEC CO 5.25% DUE 03-01-2052	960,000	956,525	856,239
PACIFIC GAS & ELEC CO 5.25% DUE 03-01-2052	100,000	99,638	89,192
PACIFIC GAS & ELEC CO 6.7% DUE 04-01-2053	721,000	713,412	784,726
PACIFIC GAS & ELEC CO 6.75% DUE 01-15-2053	70,000	64,884	76,426
PACIFIC GAS & ELEC CO 6.75% DUE 01-15-2053	1,700,000	1,691,500	1,856,060
PACIFIC GAS & ELECTRIC 4.3% DUE 03-15-2045	225,000	175,462	176,662
PACIFIC GAS & ELECTRIC CO 3.75% DUE 08-15-2042	555,000	359,783	408,436
PACIFIC GAS & ELECTRIC CO 3.75% DUE 08-15-2042	1,000,000	716,445	735,921
PACIFICORP 2.9% DUE 06-15-2052 USD	2,755,000	2,733,869	1,779,068
PACIFICORP 4.125% DUE 01-15-2049	995,000	1,138,883	804,967
PACIFICORP 4.15% DUE 02-15-2050	1,410,000	1,223,520	1,143,332
PACIFICORP 5.35% DUE 12-01-2053	513,000	503,439	493,846
PACIFICORP 5.35% DUE 12-01-2053	1,700,000	1,694,900	1,636,526
PACIFICORP 5.5% DUE 05-15-2054	1,700,000	1,699,252	1,672,982
PACIFICORP 6.1% DUE 08-01-2036	305,000	357,128	326,465
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000	619,290	416,387
PACKAGING CORP AMER 5.7% DUE 12-01-2033	325,000	324,753	342,071
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	890,000	882,334	621,429
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	1,396,000	1,271,405	974,736
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049	259,000	203,388	212,859
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	434,646
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000	1,317,371	1,195,277
PAYPAL HLDGS INC 5.25% DUE 06-01-2062	212,000	208,688	210,820
PAYPAL HLDGS INC 5.25% DUE 06-01-2062	465,000	465,298	462,412
PAYPAL HLDGS INC COM	12,580	900,772	772,538
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	74,000	79,065	55,682
PEACEHEALTH 3.218% DUE 11-15-2050	725,000	516,051	475,726

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
PECO ENERGY CO 1ST & REF MTG BD 2.85% DUE 09-15-2051	710,000	$ 709,290	$ 479,330
PECO ENERGY CO 1ST & REF MTG BD 3.05% DUE 03-15-2051	480,000	296,429	341,095
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	1,633,660
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	241,498
PECO ENERGY CO 4.15% DUE 10-01-2044	750,000	747,428	650,275
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	655,000	511,444	553,024
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	952,000	900,481	860,124
PEPSICO INC 2.875% DUE 10-15-2049	370,000	256,140	272,679
PEPSICO INC 3.45% DUE 10-06-2046	195,000	193,850	161,802
PEPSICO INC 3.6% DUE 08-13-2042	430,000	321,803	365,734
PEPSICO INC 4.2% DUE 07-18-2052	430,000	404,710	399,727
PEPSICO INC COM	17,878	2,847,488	3,036,400
PEPSICO INC FIXED 2.625% DUE 10-21-2041	1,550,000	1,145,622	1,171,824
PEPSICO INC SR NT 2.75% DUE 10-21-2051	965,000	958,747	689,161
PEPSICO INC SR NT 4% DUE 03-05-2042	690,000	578,669	626,517
PEPSICO INC SR NT 4.875% DUE 11-01-2040	1,020,000	992,397	1,046,155
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	852,060
PETRLEOS MEXICANOS 6.7% DUE 02-16-2032	3,095,000	2,408,583	2,568,653
PETRLEOS MEXICANOS 6.7% DUE 02-16-2032	4,200,000	4,202,154	3,485,733
PETRO-CDA 6.8% DUE 05-15-2038	529,000	759,063	579,817
PETROLEOS 5.95% DUE 01-28-2031	2,115,000	1,586,250	1,688,828
PETROLEOS MEXICANOS 10.0% DUE 02-07-2033	2,170,000	2,023,525	2,178,647
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000	301,549	198,918
PFIZER INC 2.55% DUE 05-28-2040	1,635,000	1,425,928	1,203,873
PFIZER INC 2.55% DUE 05-28-2040	1,410,000	1,357,904	1,038,203
PFIZER INC 4.1% DUE 09-15-2038	1,130,000	1,131,679	1,041,743
PFIZER INC 4.125% DUE 12-15-2046	223,000	172,410	199,087
PFIZER INC 4.2% DUE 09-15-2048	181,000	158,449	164,420
PFIZER INC 4.3% DUE 06-15-2043	2,521,000	2,165,588	2,320,996
PFIZER INC 5.6% DUE 09-15-2040	302,000	329,842	319,431
PFIZER INC COM	16,300	469,136	469,277
PFIZER INC FIXED 3.9% DUE 03-15-2039	690,000	749,802	611,940
PFIZER INVESTMENT ENTER 5.11% DUE 05-19-2043	1,085,000	1,062,318	1,084,513
PFIZER INVESTMENT ENTER 5.11% DUE 05-19-2043	635,000	624,641	634,715
PFIZER INVESTMENT ENTER 5.3% DUE 05-19-2053	1,210,000	1,151,888	1,240,156
PFIZER INVESTMENT ENTER 5.3% DUE 05-19-2053	9,130,000	9,116,396	9,357,540
PFIZER INVESTMENT ENTER 5.3% DUE 05-19-2053	7,366,000	7,364,880	7,549,577
PFIZER INVESTMENT ENTER 5.34% DUE 05-19-2063	115,000	102,518	116,644
PFIZER INVESTMENT ENTER 5.34% DUE 05-19-2063	1,700,000	1,666,969	1,724,300
PFIZER INVESTMENT ENTER 5.34% DUE 05-19-2063	7,395,000	7,233,180	7,500,705
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	1,540,000	1,547,721	1,597,622
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% DUE 07-15-2048	515,000	514,976	371,407
PG&E WILDFIRE 4.674% DUE 12-01-2053	875,000	874,970	823,925
PG&E WILDFIRE 4.722% DUE 06-01-2039	935,000	934,941	917,790
PG&E WILDFIRE 4.722% DUE 06-01-2039	600,000	599,962	588,956
PG&E WILDFIRE 5.081% DUE 06-01-2043	710,000	709,965	706,758
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	1,565,000	1,564,951	1,417,920
PG&E WILDFIRE RECOVERY FDG LLC SR SECDRECOVERY BD SER 5.099% DUE 06-01-2054	415,000	414,961	416,789
PG&E WILDFIRE RECOVERY FDG LLC SR SECDRECOVERY BD SER 5.212% DUE 12-01-2049	1,825,000	1,815,898	1,834,584
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	980,000	881,585	804,932
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000	590,650	530,113
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000	2,779,267	2,274,745
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,201,752
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	3,378,867
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	819,000	925,579	728,235
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	624,898
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	1,900,000	1,898,290	1,997,028
PHILIP MORRIS INTL INC 4.875% DUE 11-15-2043	420,000	515,256	396,160
PHILLIPS 66 3.3% DUE 03-15-2052	2,121,000	1,610,657	1,525,137
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000	2,642,450	2,402,269
PHILLIPS 66 CO 4.68% DUE 02-15-2045	840,000	882,516	762,183
PHILLIPS 66 CO 4.9% DUE 10-01-2046	335,000	292,056	313,797
PHILLIPS 66 CO 4.9% DUE 10-01-2046	251,000	219,856	235,113
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000	407,037	271,689
PIEDMONT NAT GAS 3.64% DUE 11-01-2046	115,000	119,398	85,469
PIEDMONT NATURAL GAS CO INC 5.4% DUE 06-15-2033	1,300,000	1,299,987	1,339,113

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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PINTEREST INC CL A CL A	33,300	$ 832,872	$ 1,233,432
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,238,000	1,170,396	987,303
PLAINS ALL AMERN 4.7% DUE 06-15-2044	191,000	160,211	160,457
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	1,931,759
PLAINS ALL AMERN PIPELN L P/PAA 4.9% DUE 02-15-2045	2,400,000	2,241,624	2,073,111
PLAINS ALL AMERN PIPELN L P/PAA 4.9% DUE 02-15-2045	5,700,000	5,620,764	4,923,638
PLAINS ALL AMERN PIPELN L P/PAA 4.9% DUE 02-15-2045	485,000	384,576	418,941
PNC FINANCIAL SERVICES 5.939% DUE 08-18-2034	327,000	340,158	340,609
PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029	376,000	381,884	383,874
PNC FINL SVCS GROUP 6.875% DUE 10-20-2034	19,000	21,077	21,132
PORT AUTH N Y & N J 4.458% DUE 10-01-2062 BEO TAXABLE	200,000	200,000	182,493
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926% DUE 10-01-2051 BEO TAXABLE	600,000	670,152	603,608
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	449,000	429,604	401,051
PPG IND INC COM	13,700	1,892,474	2,048,835
PPL ELEC UTILS 4.75% DUE 07-15-2043	180,000	231,050	168,583
PPL ELEC UTILS 4.75% DUE 07-15-2043	2,000,000	1,987,320	1,873,144
PPL ELEC UTILS CORP 3.95% DUE 06-01-2047	680,000	732,289	576,992
PPL ELECTRIC UTILITIES CORP 4.15% DUE 06-15-2048	4,500,000	5,010,732	3,968,741
PRAXAIR INC 3.55% DUE 11-07-2042	190,000	220,664	158,010
PRAXAIR INC NT 2% DUE 08-10-2050	190,000	151,970	112,563
PRECISION 3.9% DUE 01-15-2043	220,000	183,973	191,254
PRESBYTERIAN 4.875% DUE 08-01-2052	290,000	279,372	290,503
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	620,000	389,943	420,571
PRIN FINL GROUP 4.625% DUE 09-15-2042	250,000	262,270	228,151
PRIN FINL GROUP FIXED 5.5% DUE 03-15-2053	580,000	552,141	587,189
PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	335,000	301,527	299,311
PROCTER & GAMBLE COM NPV	37,300	5,547,994	5,465,942
PROGRESS ENERGY 6% DUE 12-01-2039	785,000	996,643	826,575
PROGRESS ENERGY 6.5% DUE 02-01-2042	256,000	272,154	271,135
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	763,439
PROGRESSIVE CORP 4.2% DUE 03-15-2048	513,000	435,398	458,566
PROGRESSIVE CORP 4.2% DUE 03-15-2048	430,000	514,640	384,373
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	7,000	5,648	5,689
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	435,000	505,917	384,693
PROGRESSIVE CORP OH 5.375% DUE 12-31-2040	2,750,000	2,750,000	2,725,938
PROGRESSIVE CORP OH COM	13,000	2,064,450	2,070,640
PROLOGIS INC COM	3,200	427,080	426,560
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	212,651
PROLOGIS L P 4.375% DUE 09-15-2048	505,000	642,503	447,453
PROLOGIS L P 5.25% DUE 06-15-2053	1,474,000	1,436,578	1,537,365
PROLOGIS L P 5.25% DUE 06-15-2053	450,000	439,655	469,345
PROLOGIS L P SR NT 3.05% DUE 03-01-2050	660,000	431,582	471,648
PROLOGIS LP 3.0% DUE 04-15-2050	275,000	201,014	197,987
PROVID ST JOSEPH 2.7% DUE 10-01-2051	1,185,000	1,185,000	721,089
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	415,813
PUB STORAGE COM	3,990	1,013,832	1,216,950
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	305,000	303,707	208,967
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	771,000	772,884	619,457
PUB SVC ELEC GAS CO FIXED 3.85% DUE 05-01-2049 REG	675,000	818,518	562,712
PUB SVC ELEC GAS CO SECD 3.95% DUE 05-01-2042 REG	664,000	688,738	569,327
PUB SVC ELEC GAS CO SECD 3.95% DUE 05-01-2042 REG	355,000	381,160	304,384
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% DUE 03-01-2051	987,000	712,504	709,981
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	460,000	404,750	269,329
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	356,000	231,133	208,437
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	1,271,000	918,648	874,114
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050	59,000	41,807	43,269
PUBLIC SERVICE CO OF COLORADO 3.6% DUE 09-15-2042	210,000	233,310	166,021
PUBLIC SERVICE CO OF COLORADO 4.5% DUE 06-01-2052	585,000	579,887	513,872
PUBLIC SERVICE ELECTRIC4.05% DUE 05-01-2048	456,000	443,191	397,091
PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053	705,000	704,584	735,092
PUBLIC STORAGE 5.35% DUE 08-01-2053	290,000	289,223	304,313
PUBLIC SVCCOLORADO3.8% DUE 06-15-2047	670,000	667,266	533,931
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	1,040,000	1,052,283	743,850
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	855,000	713,138	611,530
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	1,716,576
PUBLIC SVC CO COLO 4.05% DUE 09-15-2049	4,000,000	3,963,280	3,252,134

NTESS RETIREMENT INCOME PLAN
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PUBLIC SVC CO COLO 4.05% DUE 09-15-2049	465,000	$ 477,392	$ 378,061
PUBLIC SVC CO COLO 4.05% DUE 09-15-2049	200,000	152,884	162,607
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000	206,647	138,500
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	733,233
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	320,000	303,770	276,384
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	350,000	336,862	220,040
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	850,000	771,779	672,747
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	712,320
PUGET ENERGY INC NEW 4.1% DUE 06-15-2030	576,000	575,038	528,509
PUGET ENERGY INC NEW 4.1% DUE 06-15-2030	600,000	598,998	550,530
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000	287,739	238,205
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	610,078
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	595,000	840,086	643,654
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	500,000	451,534	355,508
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	114,000	77,350	81,056
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000	535,000	451,471
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	650,000	707,529	548,517
PVPTL BAYER US FIN II LLC 4.625% DUE 06-25-2038	400,000	369,580	346,240
PVPTL CLEVELAND ELEC ILLUM CO 3.5% DUE 04-01-2028	1,300,000	1,405,092	1,218,231
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000	1,195,404	774,865
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	500,000	519,063	496,402
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% DUE 05-16-2042	94,153	94,153	86,113
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	1,500,000	1,494,875	1,432,922
PVTPL AIRBUS GROUP 3.95% DUE 04-10-2047	3,000,000	2,963,070	2,603,912
PVTPL AIRBUS GROUP 3.95% DUE 04-10-2047	980,000	967,936	850,611
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	890,901
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	1,700,000	1,694,458	1,835,172
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% DUE 07-26-2047	2,200,000	2,198,922	1,839,897
PVTPL AMERICAN TRANSMISSION SYS INC SRNT 5% DUE 09-01-2044	665,000	756,622	617,190
PVTPL AMFAM HOLDINGS INC 3.833% DUE 03-11-2051	1,200,000	1,200,000	732,178
PVTPL AMFAM HOLDINGS INC 3.833% DUE 03-11-2051	3,000,000	3,000,523	1,830,444
PVTPL ANGLO AMERN CAP PLC 4.75% DUE 03-16-2052	206,000	177,846	177,118
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO	1,000,000	993,880	985,501
PVTPL APA INFRASTRUCTURE LTD 4.25% DUE 07-15-2027	3,000,000	2,979,150	2,912,454
PVTPL ARDAGH PACKAGING FIN PLC 4.125% DUE 08-15-2026	1,000,000	1,000,000	912,500
PVTPL ASHTEAD CAP INC 5.95% DUE 10-15-2033	1,300,000	1,298,856	1,326,948
PVTPL AVIATION CAP GROUP 6.75% DUE 10-25-2028	627,000	651,246	654,705
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,119,929
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	1,573,000	1,586,229	1,394,547
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025	600,000	596,610	589,514
PVTPL BAYER US FIN II LLC 4.7% DUE 07-15-2064	360,000	254,862	279,315
PVTPL BAYER US FIN LLC 6.5% DUE 11-21-2033	370,000	369,034	382,046
PVTPL BAYER US FIN LLC 6.875% DUE 11-21-2053	1,750,000	1,757,471	1,864,872
PVTPL BAYER US FIN LLC 6.875% DUE 11-21-2053	1,100,000	1,099,582	1,172,205
PVTPL BAYER US FIN LLC 6.875% DUE 11-21-2053	3,000,000	2,998,860	3,196,924
PVTPL BAYER US FIN LLC 6.875% DUE 11-21-2053	2,982,000	2,972,752	3,177,742
PVTPL BAYER US FINANCE LLC 6.25% DUE 01-21-2029	500,000	502,448	511,569
PVTPL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO	400,000	393,268	321,580
PVTPL BLACKSTONE HLDGS FIN L L C SR NT144A 3.5% DUE 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	947,387
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	300,000	276,900	207,584
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG	4,300,000	4,300,000	3,004,232
PVTPL BNP PARIBAS 4.5% DUE 12-31-2049	1,507,000	1,070,392	1,199,611
PVTPL BNP PARIBAS NT CONV 8.5% DUE 12-31-2049	650,000	650,000	680,733
PVTPL BNP PARIBAS SR NON PFD MED 4.4% DUE 08-14-2028	1,400,000	1,383,073	1,364,806
PVTPL BOSTON GAS CO 6.119% DUE 07-20-2053	900,000	900,000	941,946
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	933,495
PVTPL BPCE 3.582% DUE 10-19-2042	3,000,000	3,000,000	2,119,499
PVTPL BRITISH AIR 21-1 A PPT 2.9% DUE 09-15-2036	674,221	674,221	576,935
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,189,000	1,919,476	1,801,444
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,560,000	2,065,440	2,106,759
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	1,393,000	973,693	1,146,373
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	2,900,000	3,058,339	2,552,471
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	500,000	506,670	435,769
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	874,000	870,224	690,134
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	333,000	306,629	262,946
PVTPL BROADCOM INC AVGO 3.187 11/15/363.187% DUE 11-15-2036/09-30-2021 BEO	1,000,000	854,055	811,491

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PVTPL BROADCOM INC AVGO 3.187 11/15/363.187% DUE 11-15-2036/09-30-2021 BEO	2,125,000	$ 1,551,878	$ 1,724,419
PVTPL BROADCOM INC AVGO 3.187 11/15/363.187% DUE 11-15-2036/09-30-2021 BEO	534,000	388,939	433,336
PVTPL BROADCOM INC NT 4.926% DUE 05-15-2037	3,424,000	3,690,234	3,321,866
PVTPL BROADCOM INC NT 4.926% DUE 05-15-2037	652,000	604,165	632,552
PVTPL BROADCOM INC SR NT 3.5% DUE 02-15-2041/01-19-2021	1,863,000	1,856,554	1,481,954
PVTPL BROADCOM INC SR NT 3.5% DUE 02-15-2041/01-19-2021	1,185,000	978,408	942,628
PVTPL BROADCOM INC SR NT 3.5% DUE 02-15-2041/01-19-2021	1,934,000	1,965,595	1,538,432
PVTPL BROADCOM INC SR NT 3.5% DUE 02-15-2041/01-19-2021	3,100,000	3,089,274	2,465,946
PVTPL CAIXABANK S A 6.84% DUE 09-13-2034	1,300,000	1,300,000	1,375,150
PVTPL CAMERON LNG LLC 144A 3.701% DUE 01-15-2039	710,000	714,657	603,897
PVTPL CAMERON LNG LLC 144A 3.701% DUE 01-15-2039	115,000	115,000	97,814
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	923,000	948,133	786,832
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	240,000	240,000	202,429
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000	500,000	421,728
PVTPL CANTOR FITZGERALD LP 7.2% DUE 12-12-2028	1,700,000	1,696,702	1,744,802
PVTPL CARGILL INC 4.375% DUE 04-22-2052	845,000	846,877	775,619
PVTPL CARNIVAL CORP 4.0% DUE 08-01-2028	1,700,000	1,701,250	1,580,193
PVTPL CARRIER GLOBAL CORPORATION 5.9% DUE 03-15-2034	710,000	737,928	769,754
PVTPL CARRIER GLOBAL CORPORATION 6.2% DUE 03-15-2054	735,000	745,343	853,808
PVTPL CARRIER GLOBAL CORPORATION 6.2% DUE 03-15-2054	1,600,000	1,597,360	1,858,630
PVTPL CMO HOSPITALITY MORTGAGE TRUST SER 2019-HIT CL A FRN DUE 11-15-2026 BEO	1,232,749	1,200,004	1,224,927
PVTPL CMO MILL CITY MTG LN TR 2019-GS2SER 19-GS2 CLS A1 VAR RT DUE 08-25-2059	247,319	248,876	233,381
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN DUE 07-25-2059 BEO	1,218,645	1,225,815	1,146,853
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	625,519	631,584	587,681
PVTPL COLUMBIA PIPELINES OPER CO LLC6.497% DUE 08-15-2043	89,000	88,998	95,613
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% DUE 11-15-2053	161,000	160,932	177,993
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% DUE 11-15-2053	200,000	200,854	221,109
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000	599,526	510,736
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% DUE 10-01-2050	1,600,000	1,587,040	1,027,974
PVTPL CREDIT AGRICOLE S A 2.811% DUE 01-11-2041 BEO	2,148,000	2,148,000	1,481,909
PVTPL CSC HLDGS LLC SR GTD NT 144A5.375% DUE 02-01-2028/02-01-2024 BEO	900,000	900,000	794,394
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	1,734,676	2,230,304	1,874,241
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75% DUE 09-15-2037 BEO	495,000	543,020	544,272
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75% DUE 09-15-2037 BEO	1,030,000	1,092,903	1,132,525
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,890,000	1,790,326	1,519,372
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,800,000	1,780,812	1,447,021
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000	788,608	520,576
PVTPL EDF S A NT 4.875% DUE 01-22-2044	950,000	918,897	857,729
PVTPL EDF S A NT 6% DUE 01-22-2114 BEO	1,200,000	1,163,436	1,181,109
PVTPL EDF S A NT 6% DUE 01-22-2114 BEO	170,000	183,624	167,324
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	1,919,250
PVTPL EQT CORP SR NT 3.625% DUE 05-15-2031	355,000	315,109	317,040
PVTPL ERAC USA FIN CO GTD NT 144A 6.7% DUE 06-01-2034 REG	440,000	488,677	497,508
PVTPL ERAC USA FIN LLC GTD NT 5.625% DUE 03-15-2042 BEO	335,000	405,710	348,634
PVTPL ERAC USA FINANCE LLC 4.2% DUE 11-01-2046	130,000	108,414	113,881
PVTPL ERAC USA FINANCE LLC 4.9% DUE 05-01-2033	475,000	461,173	475,442
PVTPL FERGUSON FIN PLC NT 3.25% DUE 06-02-2030	500,000	497,760	447,441
PVTPL GLENCORE FUNDING LLC 3.375% DUE 09-23-2051	2,144,000	1,654,286	1,514,692
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	930,982
PVTPL HEINZ H J FIN CO GTD NT 144A7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	3,624,923
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	100,000	102,250	91,619
PVTPL IMPERIAL BRANDS FIN PLC 3.5% DUE 07-26-2026	700,000	704,840	668,006
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT3.875% DUE 07-26-2029	2,600,000	2,577,458	2,428,363
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	214,000	153,759	153,676
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	131,000	89,993	89,774
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	600,000	599,946	411,178
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	1,000,000	999,910	685,297
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	280,000	185,844	191,883
PVTPL INTESA SANPAOLO S P A 7.2% DUE 11-28-2033	1,200,000	1,198,812	1,281,755
PVTPL INTESA SANPAOLO S P A RCPTS CL X144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	1,791,338
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO	1,178,000	798,554	839,855
PVTPL JBS USA FOOD FINANCE 7.25% DUE 11-15-2053	810,000	819,365	880,180
PVTPL KEYSPAN GAS EAST CORP CORPBOND5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	6,577,122
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	939,222
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% DUE 12-31-2057	465,000	465,000	317,172
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	2,200,000	2,195,138	2,175,035

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG DUE 11-15-2038	1,100,000	$ 1,054,625	$ 1,075,700
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000	881,981	758,985
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	1,790,865
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% DUE 10-15-2070	2,338,000	1,911,042	1,613,016
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% DUE 12-01-2061	1,000,000	992,170	650,256
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% DUE 07-21-2028	800,000	800,000	733,887
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGEPLUS IN 6.5% DUE 06-20-2027	2,030,000	2,190,650	2,035,858
PVTPL MONONGAHELA PWR 5.4% DUE 12-15-2043 BEO	376,000	375,319	368,670
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	670,000	831,033	736,250
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000	900,000	752,951
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75% DUE 03-04-2029	1,105,000	1,088,237	1,045,791
PVTPL NATIONWIDE BLDG SOC SR NON-PFD3.96% DUE 07-18-2030	1,800,000	1,800,000	1,679,624
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	1,000,000	997,670	804,992
PVTPL NATIONWIDE MUT INS CO SURPLUS NT144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	1,984,789
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	470,000	470,000	492,209
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	240,998
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% DUE 05-15-2069	1,810,000	1,796,932	1,556,600
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% DUE 05-15-2069	1,210,000	1,201,264	1,040,600
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% DUE 09-15-2049	900,000	895,059	615,662
PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	500,000	497,892	500,000
PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 5.75% DUE 11-15-2041	300,000	301,543	300,000
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	907,514
PVTPL NIPPON LIFE INSURANCE BDS 144A3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	176,138
PVTPL NIPPON LIFE INSURANCE BDS 144A3.4% DUE 01-23-2050/01-23-2030 BEO	480,000	480,000	422,730
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.45% DUE 09-15-2028 BEO	101,000	84,450	86,580
PVTPL NISSAN MTR ACCEP CO LLC 7.05% DUE 09-15-2028	2,580,000	2,577,420	2,721,501
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	3,296,000	3,274,227	3,086,442
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049	2,500,000	2,593,950	2,090,390
PVTPL NORTHN NAT GAS CO DEL 4.1% DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	3,817,507
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% DUE 09-30-205	6,262,000	5,578,661	4,662,068
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,172,552
PVTPL OHIO NATL LIFE INS CO SURPLUS NT144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	449,800
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% DUE 09-15-2052	4,400,000	4,189,328	4,344,251
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% DUE 09-15-2052	490,000	467,806	483,792
PVTPL PACIFIC LIFECORP 5.125% DUE 01-30-2043	615,000	600,865	587,552
PVTPL PANASONIC CORP 3.113% DUE 07-19-2029	1,500,000	1,500,000	1,376,403
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2% DUE 04-01-2027/03-20-2017	2,000,000	1,997,220	1,933,946
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,653,250
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	341,198	435,795	353,154
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,048,912
PVTPL ROCHE HLDGS INC 5.593% DUE 11-13-2033	1,690,000	1,690,120	1,825,779
PVTPL ROCHE HOLDINGS INC 2.607% DUE 12-13-2051	615,000	385,814	416,222
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000	1,104,990	981,826
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	480,000	479,426	420,123
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	2,200,000	2,200,000	1,917,440
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	1,080,000	1,001,095	1,016,623
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	1,577,340
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,397,990
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% DUE 05-27-2045 BEO	1,750,000	1,737,015	1,654,827
PVTPL SIEMENS FINANCIERINGSMAT 2.875% DUE 03-11-2041	2,015,000	2,031,536	1,582,190
PVTPL SIEMENS FINANCIERINGSMAT 2.875% DUE 03-11-2041	225,000	224,123	176,671
PVTPL SIERRA PAC PWR CO 5.9% DUE 03-15-2054	1,200,000	1,192,440	1,274,996
PVTPL SIERRA PAC PWR CO 5.9% DUE 03-15-2054	925,000	929,418	982,810
PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	2,175,515	2,142,882	2,191,885
PVTPL SOCIETE GENERALE 7.367% DUE 01-10-2053	1,000,000	1,000,000	1,059,229
PVTPL SOCIETE GENERALE MEDIUM TERM NTSBOOK EN 3.625% DUE 03-01-2041 BEO	3,500,000	3,498,005	2,395,383
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN DUE 01-10-2034/01-10-2023 BEO	1,900,000	1,900,000	2,009,765
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,556,837
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	910,423
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	2,821,062
PVTPL TEXAS EASTN TRANSMISSION LP SR NT4.15% DUE 01-15-2048	695,000	658,788	572,325
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	745,000	744,926	726,416
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 DUE 12-25-2048 BEO	453,217	454,139	460,533
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG DUE 12-25-2048	159,545	159,738	160,381
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	2,096,622
PVTPL UBS GROUP AG 3.869% DUE 01-12-2018	800,000	800,000	754,735

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

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PVTPL UBS GROUP AG 5.959% DUE 01-12-2034	2,500,000	$ 2,500,000	$ 2,589,429
PVTPL UBS GROUP AG 6.301% DUE 09-22-2034	2,365,000	2,365,000	2,510,202
PVTPL UBS GROUP AG 6.301% DUE 09-22-2034	730,000	730,000	774,819
PVTPL UBS GROUP AG 9.016% DUE 11-15-2033	1,025,000	1,148,163	1,262,128
PVTPL UBS GROUP AG 9.016% DUE 11-15-2033	3,700,000	4,311,236	4,555,973
PVTPL UBS GROUP AG 9.25% DUE 12-31-2049	690,000	690,000	744,356
PVTPL UBS GROUP AG 9.25% DUE 12-31-2049	850,000	850,000	942,025
PVTPL UBS GROUP AG SR 3.126% DUE 08-13-2030	1,000,000	1,000,000	893,420
PVTPL UBS GROUP AG VAR RT DUE 05-14-2032	3,772,000	3,772,000	3,219,067
PVTPL UBS GROUP AG VAR RT DUE 05-14-2032	2,835,000	2,267,342	2,419,421
PVTPL UBS GROUP AG VAR RT DUE 05-14-2032	800,000	800,000	682,729
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	4,179,000	4,179,000	3,107,521
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	290,000	290,000	215,645
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,641,583
PVTPL VERALTO CORP SR NT 5.45% DUE 09-18-2033	985,000	981,996	1,021,400
PVTPL VISTRA OPERATIONS CO LLC3.55% DUE 07-15-2024	800,000	831,000	788,713
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000	4,788,384	4,744,207
PVTPL WOODSIDE FIN LTD GTD NT 3.7% DUE 03-15-2028	600,000	599,586	563,696
QATAR NATIONAL BANK (Q.P.S.C) TLA DUE 06/10/2023	-	-	-
QATAR PETE BD 144A 3.3% DUE 07-12-2051	1,800,000	1,800,000	1,314,000
QATAR PETE BD 144A 3.3% DUE 07-12-2051	890,000	890,000	649,700
QORVO INC COM	26,100	2,374,505	2,939,121
QUALCOMM INC 4.3% DUE 05-20-2047	770,000	734,528	706,796
QUALCOMM INC 4.3% DUE 05-20-2047	600,000	599,904	550,750
QUALCOMM INC 4.3% DUE 05-20-2047	730,000	582,091	670,079
QUALCOMM INC 4.5% DUE 05-20-2052	515,000	402,771	482,984
QUALCOMM INC 4.5% DUE 05-20-2052	163,000	147,601	152,867
QUALCOMM INC 4.8% DUE 05-20-2045	1,184,000	1,296,869	1,178,054
QUALCOMM INC 4.8% DUE 05-20-2045	430,000	363,991	427,841
QUALCOMM INC 4.8% DUE 05-20-2045	400,000	395,759	397,991
QUALCOMM INC 6% DUE 05-20-2053	1,085,000	1,135,562	1,254,400
QUALCOMM INC COM	41,100	4,826,321	5,944,293
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	937,223
RAYMOND JAMES FINL INC 3.75% DUE 04-01-2051	210,000	208,725	159,038
REALTY INCOME CORP 2.85% DUE 12-15-2032	1,473,000	1,201,909	1,253,491
REALTY INCOME CORP 4.9% DUE 07-15-2033	817,000	788,563	817,160
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000	1,679,316	1,524,402
REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032	297,000	303,207	312,966
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	166,383
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	430,074
REGENERON FIXED 2.8% DUE 09-15-2050	655,000	431,013	433,632
REGENERON PHARMACEUTICALS INC COM	1,180	1,022,983	1,036,382
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE# SB 00001 6.45% DUE 06-26-2037	2,026,000	2,351,795	2,063,903
REINSURANCE GROUP AMER INC COM NEW STK	7,683	1,114,426	1,242,956
RENAISSANCE RE HLDGS LTD COM	6,164	1,067,221	1,208,144
RENESAS ELECTRONICS CORP 2.17% DUE 11-25-2026	900,000	871,074	821,977
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000	294,610	270,334
REPUBLIC SERVICES INC 5.0% DUE 12-15-2033	515,000	509,492	525,780
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	445,000	485,994	479,875
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000	464,481	361,254
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	185,000	202,845	207,445
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	157,000	169,681	176,048
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000	1,561,181	1,490,222
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000	1,686,587	1,391,955
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000	271,780	270,850
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,471,372
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	415,000	518,746	451,510
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000	835,075	706,217
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000	197,125	195,119
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	2,722,001
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	624,000	663,898	585,699
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	625,000	545,906	586,638
RIO TINTO FIN USA 5.125% DUE 03-09-2053	1,785,000	1,773,308	1,863,424
RIO TINTO FIN USA 5.125% DUE 03-09-2053	1,747,000	1,706,413	1,823,754
RIO TINTO FIN USA LTD 2.75% DUE 11-02-2051	598,000	591,476	410,541
RIO TINTO FIN USA LTD 2.75% DUE 11-02-2051	197,000	135,282	135,245

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
RIO TINTO FIN USA PLC 4.75% DUE 03-22-2042 REG	155,000	$ 201,900	$ 150,492
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	675,000	432,500	445,533
ROGERS 5% DUE 03-15-2044	345,000	342,347	325,307
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,017,000	834,532	775,413
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000	1,483,890	1,143,677
ROGERS COMMUNICATIONS INC 4.3% DUE 02-15-2048	974,000	944,516	814,770
ROGERS COMMUNICATIONS INC 4.35% DUE 05-01-2049 REG	618,000	637,048	525,600
ROGERS COMMUNICATIONS INC 4.5% DUE 03-15-2042	2,030,000	1,930,660	1,795,484
ROGERS COMMUNICATIONS INC 4.5% DUE 03-15-2042	1,100,000	1,088,967	972,922
ROGERS COMMUNICATIONS INC 4.55% DUE 03-15-2052	2,054,000	2,031,755	1,796,706
ROGERS COMMUNICATIONS INC 4.55% DUE 03-15-2052	580,000	537,126	507,346
ROGERS COMMUNICATIONS INC 4.55% DUE 03-15-2052	4,757,000	4,412,632	4,161,115
ROMANIA(REP OF) 2.875% MTN 13/04/42 EUR1000	2,600,000	3,020,989	1,948,498
ROYALTY PHARMA PLC 3.3% DUE 09-02-2040	500,000	358,010	377,108
ROYALTY PHARMA PLC COM USD0.0001CLASS A	48,548	1,413,796	1,363,713
RPM INTL INC 5.25% DUE 06-01-2045	240,000	254,957	226,448
RPM INTL INC	20,751	2,073,147	2,316,434
RTX CORP 4.875% DUE 10-15-2040	850,000	819,779	807,362
RTX CORPORATION 2.82% DUE 09-01-2051	2,055,000	1,371,745	1,365,570
RTX CORPORATION 2.82% DUE 09-01-2051	106,000	99,523	70,438
RTX CORPORATION 3.03% DUE 03-15-2052	521,000	473,954	360,978
RTX CORPORATION 3.03% DUE 03-15-2052	790,000	478,615	547,356
RTX CORPORATION 3.125% DUE 07-01-2050	365,000	280,086	258,227
RTX CORPORATION 3.75% DUE 11-01-2046	2,375,000	2,419,375	1,892,911
RTX CORPORATION 3.75% DUE 11-01-2046	2,258,000	2,398,176	1,799,660
RTX CORPORATION 4.05% DUE 05-04-2047	15,000	18,342	12,537
RTX CORPORATION 4.05% DUE 05-04-2047	1,475,000	1,540,609	1,232,777
RTX CORPORATION 4.05% DUE 05-04-2047	1,600,000	1,595,584	1,337,249
RTX CORPORATION 4.15% DUE 05-15-2045	1,535,000	1,567,619	1,316,079
RTX CORPORATION 4.15% DUE 05-15-2045	839,000	736,563	719,342
RTX CORPORATION 4.35% DUE 04-15-2047	1,011,000	1,060,649	883,658
RTX CORPORATION 4.35% DUE 04-15-2047	1,140,000	1,157,273	996,410
RTX CORPORATION 4.35% DUE 04-15-2047	2,500,000	2,487,165	2,185,109
RTX CORPORATION 4.45% DUE 11-16-2038	850,000	830,768	783,686
RTX CORPORATION 4.45% DUE 11-16-2038	1,455,000	1,441,071	1,341,486
RTX CORPORATION 4.5% DUE 06-01-2042	4,216,000	4,256,955	3,840,827
RTX CORPORATION 4.5% DUE 06-01-2042	335,000	304,023	305,189
RTX CORPORATION 4.625% DUE 11-16-2048	270,000	246,907	247,226
RTX CORPORATION 4.7% DUE 12-15-2041	235,000	277,267	217,944
RTX CORPORATION 4.8% DUE 12-15-2043	445,000	547,501	415,453
RTX CORPORATION 5.375% DUE 02-27-2053	490,000	444,067	499,694
RTX CORPORATION 5.375% DUE 02-27-2053	1,562,000	1,556,403	1,592,901
RTX CORPORATION 5.375% DUE 02-27-2053	2,600,000	2,595,372	2,651,436
RTX CORPORATION 6.1% DUE 03-15-2034	1,505,000	1,570,700	1,636,657
RTX CORPORATION 6.4% DUE 03-15-2054	250,000	249,063	290,530
RTX CORPORATION 6.4% DUE 03-15-2054	1,065,000	1,061,006	1,237,658
RTX CORPORATION 6.4% DUE 03-15-2054	500,000	498,125	581,060
RUSSIAN FEDERATION 144A5.25% 23/06/2047	200,000	112,250	70,000
RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD	-	-	-
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD	-	-	-
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD	-	-	-
RWJ BARNABAS HLTH 3.477% DUE 07-01-2049	730,000	535,411	571,098
RYDER SYS INC COM	4,700	508,654	540,782
RYMAN HOSPITALITY PPTYS INC COM	9,500	805,799	1,045,570
S CAROLINA ELEC & 4.6% DUE 06-15-2043	885,000	901,920	809,919
S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000	1,738,510	1,316,009
S&P GLOBAL INC 3.25% DUE 12-01-2049	410,000	309,821	308,225
S&P GLOBAL INC 3.9% DUE 03-01-2062	145,000	142,406	121,880
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	2,840,941
SALESFORCE INC COM USD 0.001	17,431	3,659,147	4,586,793
SALESFORCE.COM INC 2.7% DUE 07-15-2041BEO	467,000	443,367	357,921
SALESFORCE.COM INC 2.7% DUE 07-15-2041BEO	525,000	380,142	402,374
SALESFORCE.COM INC 2.9% DUE 07-15-2051BEO	1,720,000	1,250,629	1,235,710
SALESFORCE.COM INC 2.9% DUE 07-15-2051BEO	1,131,000	1,109,006	812,551
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	1,346,000	1,234,254	950,740
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	1,665,476

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
SAN DIEGO GAS & 4.15% DUE 05-15-2048	190,000	$ 155,511	$ 162,593
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000	219,347	192,639
SAN DIEGO GAS & ELEC CO 1ST MTG BD SERXXX 3.7% DUE 03-15-2052	1,700,000	1,690,531	1,320,935
SAN DIEGO GAS & ELEC CO 5.35% DUE 04-01-2053/03-10-2023	1,000,000	989,480	1,016,061
SAN DIEGO GAS & ELEC CO 5.35% DUE 04-01-2053/03-10-2023	2,331,000	2,318,916	2,368,439
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050	190,000	159,184	135,798
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000	1,159,754	1,190,539
SANDS CHINA LTD SR NT 2.55% DUE 03-08-2027	600,000	581,244	546,209
SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032	2,100,000	2,100,000	1,796,618
SANTANDER UK GROUP FLTG RT 6.833% DUE 11-21-2026	2,600,000	2,600,000	2,648,306
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% DUE 06-14-2027	1,700,000	1,700,000	1,545,981
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000	227,500	177,513
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000	1,292,070	1,169,871
SCHWAB CHARLES CORP NEW 6.136% DUE 08-24-2034	1,338,000	1,356,252	1,410,075
SEAGATE HDD CAYMAN 9.625% DUE 12-01-2032	255,200	318,550	291,821
SEMPRA 4% DUE 02-01-2048	1,825,000	2,006,495	1,505,545
SEMPRA 4% DUE 02-01-2048	1,075,000	842,464	886,828
SEMPRA 6% DUE 10-15-2039	165,000	174,530	174,293
SEMPRA 6% DUE 10-15-2039	2,600,000	3,172,858	2,746,434
SEMPRA 6% DUE 10-15-2039	101,000	103,380	106,688
SEMPRA ENERGY 3.4% DUE 01-12-2018	300,000	274,470	286,159
SEMPRA ENERGY 3.8% DUE 02-01-2038	1,131,000	981,625	968,948
SEMPRA ENERGY 5.5% DUE 08-01-2033	1,700,000	1,694,900	1,765,455
SERVICENOW INC COM USD 0.001	2,730	1,435,538	1,928,718
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,550,000	1,545,521	1,425,044
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	785,000	665,879	721,716
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	678,000	786,819	623,342
SHELL INTERNATIONAL FIN 4.55% DUE 08-12-2043 REG	815,000	946,568	772,650
SHELL INTL FIN B V 2.875% DUE 11-26-2041	421,000	312,277	320,091
SHELL INTL FIN B V 2.875% DUE 11-26-2041	2,265,000	2,072,759	1,722,105
SHELL INTL FIN B V 3% DUE 11-26-2051	1,651,000	1,583,590	1,181,341
SHELL INTL FIN B V 3.125% DUE 11-07-2049	420,000	356,761	309,928
SHELL INTL FIN B V 3.25% DUE 04-06-2050	250,000	165,108	188,663
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000	1,074,340	754,654
SHELL INTL FIN B V 3.25% DUE 04-06-2050	805,000	794,730	607,496
SHELL INTL FIN B V 3.625% DUE 08-21-2042	718,000	626,703	608,793
SHELL INTL FIN B V 3.625% DUE 08-21-2042	705,000	675,742	597,770
SHELL INTL FIN B V 3.75% DUE 09-12-2046	1,790,000	1,828,867	1,493,400
SHELL INTL FIN B V 4% DUE 05-10-2046	1,035,000	1,037,740	901,173
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000	157,993	117,544
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000	6,048,290	5,304,296
SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,315,000	1,667,227	1,517,953
SHELL INTL FIN B V 6.375% DUE 12-15-2038	200,000	296,012	230,867
SHELL INTL FIN B V GTD NT 5.5% DUE 03-25-2040	200,000	216,198	213,658
SHERWIN WILLIAMS CO 4% DUE 12-15-2042	20,000	16,763	16,726
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	1,653,723
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	476,000	409,011	437,318
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	455,000	458,239	408,566
SHERWIN-WILLIAMS CO 2.9% DUE 06-15-2052	1,840,000	1,244,892	1,273,191
SHERWIN-WILLIAMS CO COM	10,699	2,866,433	3,337,018
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000	936,656	662,437
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	170,927
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	838,991
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	505,000	431,331	423,691
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	501,253
SIMON PPTY GROUP L FIXED 3.25% DUE 09-13-2049	515,000	470,781	373,407
SIMON PPTY GROUP L P 6.65% DUE 01-15-2054	2,400,000	2,371,344	2,837,879
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	60,000	57,305	63,949
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	1,015,000	1,005,926	1,081,806
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	7,636	7,635	7,526
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	351,244
SMUCKER J M CO 6.5% DUE 11-15-2043	1,425,000	1,404,844	1,590,849
SMUCKER J M CO 6.5% DUE 11-15-2043	292,000	289,305	325,984
SMUCKER J M CO 6.5% DUE 11-15-2053	500,000	496,440	579,328
SMUCKER J M CO COM NEW	17,981	2,122,695	2,272,439
SMUCKER J M CO FIXED 3.55% DUE 03-15-2050	83,000	58,651	61,381

NTESS RETIREMENT INCOME PLAN
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
SOCIETE GENERALE 6.75% DUE 12-31-2049	900,000	$ 965,250	$ 803,964
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000	700,000	572,524
SOUTH AFRICAN RAND - CASH COLLATERAL DUE TO/FROM CCP BROKER	1	1	1
SOUTH NASSAU COMMUNIES HOSP 4.649% DUE 08-01-2048	1,873,000	1,850,528	1,603,706
SOUTHERN CALIF EDISON CO 1ST & REF MTGBD SER 2021H 3.65% DUE 06-01-2051	1,183,000	1,161,553	892,501
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% DUE 06-01-2052	1,429,000	1,393,690	1,428,208
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	1,575,000	1,478,758	1,073,780
SOUTHERN CALIF EDISON CO 4.65% DUE 10-01-2043	900,000	943,389	822,215
SOUTHERN CALIF EDISON CO 4.875% DUE 03-01-2049	125,000	143,508	115,261
SOUTHERN CALIF EDISON CO 5.875% DUE 12-01-2053	1,700,000	1,696,362	1,836,482
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	175,000	170,460	184,948
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	222,000	220,957	234,619
SOUTHERN CALIF EDISON CO SR NT 3.45% DUE 02-01-2052	965,000	819,437	707,572
SOUTHERN CALIF EDISON CO SR NT 3.45% DUE 02-01-2052	1,800,000	1,793,952	1,319,823
SOUTHERN CALIF GAS CO 4.45% DUE 03-15-2044 REG	355,000	390,418	307,938
SOUTHERN CALIF GAS CO 5.75% DUE 06-01-2053	290,000	288,689	306,069
SOUTHERN CALIF GAS CO 5.75% DUE 06-01-2053	222,000	235,258	234,301
SOUTHERN CO 4.25% DUE 07-01-2036	640,000	650,646	588,268
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	1,854,849
SOUTHERN CO 4.4% DUE 07-01-2046	540,000	409,402	476,961
SOUTHERN CO GAS CAP CORP 4.4% DUE 05-30-2047	2,500,000	2,494,125	2,122,817
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	576,093
SOUTHN CAL EDISON 3.9% DUE 03-15-2043	900,000	709,552	739,395
SOUTHN CAL EDISON 3.9% DUE 03-15-2043	1,300,000	1,195,207	1,068,015
SOUTHN CAL EDISON 3.9% DUE 03-15-2043	535,000	532,088	439,529
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	440,000	463,811	358,736
SOUTHN CAL EDISON 4% DUE 04-01-2047	880,000	722,195	720,224
SOUTHN CAL EDISON 4% DUE 04-01-2047	761,000	788,318	622,830
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	736,593
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	910,000	913,319	770,506
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000	645,806	562,048
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	756,000	967,777	783,114
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000	1,416,641	1,090,931
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	820,581
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000	136,408	105,224
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	219,310
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,386,385
SOUTHN CAL GAS 3.75% DUE 09-15-2042	485,000	446,903	391,947
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	785,000	749,921	625,283
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	500,000	425,360	409,314
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	305,000	265,060	295,565
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	992,000	980,108	1,012,812
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	1,295,000	1,839,873	1,503,955
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% DUE 11-01-2051	486,000	491,003	328,983
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% DUE 11-01-2051	1,800,000	1,793,502	1,218,456
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	190,000	188,907	144,867
SOUTHWESTERN PUBLIC SERVICE CO 3.75% DUE 06-15-2049	225,000	256,588	172,396
SOUTHWESTERN PUBLIC SERVICE CO 3.75% DUE 06-15-2049	4,000,000	3,949,560	3,064,817
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	455,000	322,454	342,615
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000	1,076,617	789,937
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	660,000	717,241	476,990
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	460,000	447,494	409,245
SOUTHWESTN PUB SVC FIXED 4.4% DUE 11-15-2048	325,000	424,902	274,007
SPECTRA ENERGY 4.5% DUE 03-15-2045	1,689,000	1,489,798	1,451,960
SPECTRA ENERGY 4.5% DUE 03-15-2045	305,000	268,244	262,195
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	429,828
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,595	2,514,496
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000	1,973,792	1,961,563
SPRINGLEAF FINANCE CORPORATION 6.625% DUE 01-15-2028	700,000	700,000	706,775
STANFORD HEALTH CARE TAXABLE BD SER 2021 3.027% DUE 08-15-2051	140,000	97,177	97,798
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000	693,370	568,775
STANLEY BLACK & DECKER INC 2.75% DUE 11-15-2050	1,100,000	1,053,577	680,694
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,374,129
STARBUCKS CORP COM	16,100	1,671,646	1,545,761
STARWOOD PPTY TR INC SR NT 144A 4.375% DUE 01-15-2027	1,400,000	1,400,000	1,319,402
STATE STR CORP COM	32,700	2,143,107	2,532,942

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STATE STR CORP FLTG RT 9.24324% DUE 12-29-2049	215,000	$ 215,000	$ 216,679
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	640,000	487,188	524,825
STATOIL ASA 3.95% DUE 05-15-2043	490,000	403,677	432,742
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000	899,991	870,198
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	1,683,000	1,611,706	1,168,563
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	545,154
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	1,824,145
STRYKER CORP	1,900	546,090	568,974
SUMITOMO MITSUI FINL GROUP INC 5.71% DUE 01-13-2030	2,200,000	2,200,000	2,287,298
SUMITOMO MITSUI FINL GROUP INC 6.184% DUE 07-13-2043	2,035,000	2,035,000	2,269,655
SUNCOR ENERGY INC 4% DUE 11-15-2047	1,420,000	1,025,126	1,127,936
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	390,000	396,380	417,768
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,080,834
SUNCOR ENERGY INC NEW SR NT 3.75% DUE 03-04-2051	425,000	306,905	319,977
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,512,697
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	855,000	728,508	745,450
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,485,000	1,495,175	1,370,725
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000	691,083	647,492
SUNOCO LOGISTICS PARTNERS 5.4% DUE 10-01-2047	950,000	824,179	888,600
SUNOCO LOGISTICS PARTNERS 5.4% DUE 10-01-2047	934,000	998,541	873,634
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000	548,000	431,586
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000	1,247,054	911,659
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000	495,000	368,987
SUTTER HEALTH 4.091% DUE 08-15-2048	340,000	275,713	294,813
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,496,324
SYNCHRONY FINL COM	66,172	2,236,122	2,527,109
SYNOPSYS INC COM	3,340	1,514,485	1,719,799
SYSCO CORP 3.3% DUE 02-15-2050	575,000	389,366	422,802
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000	1,160,075	1,034,127
SYSCO CORP 5.375% DUE 09-21-2035	285,000	373,111	293,219
SYSCO CORP 6.6% DUE 04-01-2040	160,000	172,400	179,472
SYSCO CORP FIXED 4.45% DUE 03-15-2048	320,000	275,270	281,690
SYSCO CORP FIXED 6.6% DUE 04-01-2050	1,205,000	1,311,031	1,419,644
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% DUE 07-09-2040	1,047,000	1,063,617	807,023
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% DUE 07-09-2040	2,545,000	2,038,996	1,961,676
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% DUE 07-09-2050	1,200,000	1,200,000	861,248
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% DUE 07-09-2050	1,010,000	990,617	724,884
TAMPA ELEC CO 4.1% DUE 06-15-2042	835,000	918,097	708,441
TAMPA ELEC CO 4.3% DUE 06-15-2048	831,000	811,226	699,324
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,288,540
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,356,000	1,486,945	1,169,980
TAMPA ELEC CO 5% DUE 07-15-2052	72,000	71,911	68,746
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	442,000	454,295	334,242
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	3,024,814
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	751,705
TAMPA ELEC CO NT 3.45% DUE 03-15-2051	92,000	92,928	66,969
TARGA RES FIXED 6.25% DUE 07-01-2052	801,000	835,571	829,546
TARGET CORP 3.625% DUE 04-15-2046	215,000	259,193	177,955
TARGET CORP 4.8% DUE 01-15-2053	625,000	619,124	622,963
TARGET CORP COM STK	7,900	951,102	1,125,118
TARGET CORP FIXED 3.9% DUE 11-15-2047	410,000	525,896	354,871
TARGET CORP SR NT 2.95% DUE 01-15-2052	290,000	171,645	208,681
TAYLOR MORRISON HOME CORP COM USD0.00001	18,500	803,625	986,975
TBA COLLATERAL PAYABLE TO GOLDMANSACHS	(570,000)	(570,000)	(570,000)
TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	(421,000)	(421,000)	(421,000)
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,248,088
TD SYNNEX CORP 2.65% DUE 08-09-2031	2,600,000	2,584,608	2,104,093
TEACHERS INS & 3.3% DUE 05-15-2050	704,000	703,064	521,506
TEACHERS INS & 3.3% DUE 05-15-2050	345,000	238,105	255,568
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	2,130,518
TEACHERS INS & 4.27% DUE 05-15-2047	625,000	518,319	546,399
TECK RES LTD 5.2% DUE 03-01-2042 REG	2,079,000	1,851,659	1,929,797
TECK RES LTD 5.4% DUE 02-01-2043	92,000	85,073	88,012
TECK RESOURCES LTD 6% DUE 08-15-2040	110,000	106,320	111,882
TECK RESOURCES LTD 6.25% DUE 07-15-2041	595,000	570,569	613,271
TECK RESOURCES LTD 6.25% DUE 07-15-2041	197,000	195,668	203,049

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
TELEFONICA EMISIONES S A U 4.665% DUE 03-06-2038	1,200,000	$ 1,200,000	$ 1,100,229
TELEFONICA EMISIONES S A U 4.895% DUE 03-06-2048	150,000	173,311	133,078
TELEFONICA EMISIONES S A U 4.895% DUE 03-06-2048	200,000	187,258	177,438
TELEFONICA EMISIONES S A U 5.213% DUE 03-08-2047 REG	1,075,000	1,147,247	998,492
TELEFONICA EMISIONES S A U 5.213% DUE 03-08-2047 REG	4,500,000	4,545,390	4,179,733
TELEFONICA EMISIONES S A U 5.213% DUE 03-08-2047 REG	2,734,000	2,856,140	2,539,420
TELEFONICA EMISIONES S A U CORP BOND 5.52% DUE 03-01-2049	1,000,000	1,000,000	967,963
TELEFONICA EMISIONES S A U CORP BOND 5.52% DUE 03-01-2049	865,000	1,032,644	837,288
TELUS CORP 4.6% DUE 11-16-2048	1,516,000	1,477,186	1,361,542
TERADATA CORP DEL COM STK	16,600	764,008	722,266
TESLA INC COM USD0.001	27,088	7,864,093	6,730,826
TEXAS A & M UNIV PERM UNIV FD 3.66% DUE 07-01-2047 BEO TAXABLE	710,000	553,275	597,257
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO	610,000	609,937	612,288
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	250,000	250,000	153,135
TEXAS INSTRS INC 2.7% DUE 09-15-2051	766,000	760,692	522,497
TEXAS INSTRS INC FIXED 5% DUE 03-14-2053	675,000	680,894	694,010
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	1,155,000	1,131,684	1,189,177
TEXTRON INC COM	13,632	936,367	1,096,285
THE CIGNA GROUP	10,280	2,863,702	3,078,346
THERMO FISHER 4.1% DUE 08-15-2047	677,000	609,946	606,936
THERMO FISHER SCIENTIFIC 1.5% DUE 10-01-2039	1,200,000	1,316,069	1,016,423
THERMO FISHER SCIENTIFIC INCCOM USD1	890	471,037	472,403
THERMO FISHER SCIENTIFIC INC 2.8% DUE 10-15-2041	57,000	41,326	43,429
THERMO FISHER SCIENTIFIC INC 2.8% DUE 10-15-2041	1,268,000	1,189,619	966,102
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	449,000	448,677	468,294
THERMO FISHER SCIENTIFIC INC 5.404% DUE 08-10-2043	660,000	667,957	700,054
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	370,000	270,581	277,879
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	850,000	747,541	638,370
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	393,689
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	260,250
TIME WARNER CABLE 5.5% DUE 09-01-2041	243,000	206,377	210,803
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000	883,498	737,376
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,930,000	3,274,603	2,660,515
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	726,420
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	1,903,222
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000	1,123,884	1,075,920
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,158,604
TJX COS INC COM NEW	15,045	1,294,939	1,411,371
T-MOBILE USA INC 2.55% DUE 02-15-2031	1,000,000	997,930	862,330
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	2,282,000	2,042,855	1,713,913
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	1,375,000	988,623	1,032,704
T-MOBILE USA INC 3.4% DUE 10-15-2052	1,575,000	1,156,950	1,152,194
T-MOBILE USA INC 3.4% DUE 10-15-2052	4,544,000	3,782,694	3,324,172
T-MOBILE USA INC 3.4% DUE 10-15-2052	600,000	596,532	438,931
T-MOBILE USA INC 3.6% DUE 11-15-2060	61,000	61,573	44,393
T-MOBILE USA INC 3.6% DUE 11-15-2060	875,000	881,466	636,789
T-MOBILE USA INC 3.6% DUE 11-15-2060	5,700,000	5,685,465	4,148,227
T-MOBILE USA INC 3.875% DUE 04-15-2030	1,800,000	1,787,004	1,708,383
T-MOBILE USA INC 4.5% DUE 04-15-2050	455,000	377,815	403,663
T-MOBILE USA INC 4.5% DUE 04-15-2050	38,000	28,528	33,713
T-MOBILE USA INC 5.75% DUE 01-15-2054	851,000	845,954	904,335
T-MOBILE USA INC 5.75% DUE 01-15-2054	900,000	896,355	956,406
T-MOBILE USA INC 6.0% DUE 06-15-2054	31,000	28,921	34,136
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	255,000	213,233	230,776
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	596,000	576,376	539,382
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	32,000	28,501	33,442
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	455,000	475,034	475,504
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	39,000	34,665	41,855
T-MOBILE USA INC TMUS 3.3% DUE 02-15-2051	3,129,000	2,995,293	2,270,764
T-MOBILE USA INC TMUS 3.3% DUE 02-15-2051	2,630,000	2,161,870	1,908,632
TN GAS PIPELN CO 7.625% DUE 04-01-2037	71,000	98,285	81,710
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	304,973
TOLL BROS INC COM	20,600	1,561,631	2,117,474
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,130,000	1,129,161	881,460
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	510,000	347,361	375,626
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	780,713

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	512,000	$ 521,211	$ 377,099
TOTAL CAP INTL 3.386% DUE 06-29-2060	565,000	565,000	421,196
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	554,917
TRANE TECHNOLOGIES PLC COM USD1	10,384	1,823,095	2,532,658
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000	1,723,552	1,517,174
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000	1,874,870	1,694,950
TRANSCANADA 5% DUE 10-16-2043	234,000	255,165	218,502
TRANSCANADA 5.6% DUE 03-31-2034	425,000	536,824	428,901
TRANSCANADA 5.85% DUE 03-15-2036	245,000	260,153	251,613
TRANSCANADA 6.2% DUE 10-15-2037	350,000	448,812	373,414
TRANSCANADA 7.625% DUE 01-15-2039	669,000	957,745	802,882
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	1,866,291
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,196,687
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	339,000	336,546	306,309
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	520,000	441,516	469,854
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	460,380
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	265,000	199,420	214,790
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45% DUE 08-01-2042 REG	675,000	695,309	596,238
TRAVELERS COS INC 3.75% DUE 05-15-2046	210,000	165,142	173,263
TRAVELERS COS INC 3.75% DUE 05-15-2046	215,000	213,504	177,388
TRAVELERS COS INC 4% DUE 05-30-2047	63,000	62,727	54,394
TRAVELERS COS INC 4.3% DUE 08-25-2045	508,000	616,717	455,366
TRAVELERS COS INC 4.3% DUE 08-25-2045	455,000	511,032	407,858
TRAVELERS COS INC 5.45% DUE 05-25-2053	4,500,000	4,482,180	4,872,417
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	695,000	483,288	512,846
TRAVELERS FIXED 2.55% DUE 04-27-2050	232,000	147,473	153,061
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	195,000	172,946	141,328
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	89,000	89,000	64,503
TRUIST FINANCIAL CORPORATION 4.873% DUE 01-26-2029	366,000	358,266	360,944
TRUIST FINANCIAL CORPORATION 5.867% DUE 06-08-2034	3,434,000	3,162,953	3,510,090
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	1,654,912
TSMC ARIZONA CORP 4.5% DUE 04-22-2052	1,035,000	1,032,630	1,032,090
TSY INFL IX N/B TII 0 1/8 01/15/3201-15-2032	2,400,000	2,310,162	2,345,803
TX NAT GAS SECURITIZATION FIN CORP 5.169% DUE 04-01-2041	945,000	942,818	976,552
TYSON FOODS INC 4.55% DUE 06-02-2047	340,000	274,785	285,683
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	1,848,539
TYSON FOODS INC 5.1% DUE 09-28-2048	670,000	561,954	609,750
TYSON FOODS INC 5.1% DUE 09-28-2048	800,000	773,744	728,060
TYSON FOODS INC 5.15% DUE 08-15-2044	780,000	697,550	717,682
U S BANCORP 5.836% DUE 06-12-2034	580,000	597,713	599,441
U S BANCORP 5.836% DUE 06-12-2034	1,675,000	1,675,000	1,731,143
U S BANCORP MEDIUM FLTG RT 4.653% DUE 02-01-2029	465,000	455,282	458,069
U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00196 2.677% DUE 01-27-2033	414,000	344,667	345,809
UBER TECHNOLOGIES INC COM USD 0.00001	21,900	1,353,899	1,348,383
UBS GROUP AG 3.875% DUE 12-29-2049	1,885,000	1,885,000	1,682,405
UBS GROUP AG 4.875% DUE 05-15-2045	865,000	940,483	826,412
UBS GROUP AG 7.0% 31/12/2049	609,000	566,370	606,667
UBS GROUP AG 7.125% DUE 07-15-2032	870,000	959,698	991,562
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	310,000	305,995	213,704
UNION ELEC CO 2.625% DUE 03-15-2051	2,550,000	2,390,606	1,630,490
UNION ELEC CO 3.25% DUE 10-01-2049	790,000	656,213	553,980
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000	1,074,758	930,106
UNION ELEC CO 4.0% DUE 04-01-2048	405,000	315,288	332,482
UNION ELECTRIC CO 3.9% DUE 04-01-2052	900,000	897,786	744,647
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	405,000	298,465	317,922
UNION PAC CORP 2.891% DUE 04-06-2036	225,000	179,944	190,454
UNION PAC CORP 3.2% DUE 05-20-2041	305,000	227,872	244,843
UNION PAC CORP 3.25% DUE 02-05-2050	220,000	168,773	169,314
UNION PAC CORP 3.25% DUE 02-05-2050	350,000	300,030	269,363
UNION PAC CORP 3.5% DUE 02-14-2053	174,000	151,623	138,437
UNION PAC CORP 3.55% DUE 05-20-2061	865,000	939,956	652,973
UNION PAC CORP 3.55% DUE 08-15-2039	137,000	136,610	117,822
UNION PAC CORP 3.799% DUE 10-01-2051	700,000	704,989	587,658
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	805,000	663,501	659,707
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,718,000	2,298,662	2,227,434
UNION PAC CORP 3.875% DUE 02-01-2055	1,055,000	975,152	864,217

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
UNION PAC CORP 3.95% DUE 08-15-2059	320,000	$ 357,717	$ 262,503
UNION PAC CORP 3.95% DUE 08-15-2059	380,000	376,971	311,722
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	1,968,771
UNION PAC CORP 4.05% DUE 03-01-2046	365,000	422,944	312,947
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	415,089
UNION PAC CORP 4.375% DUE 09-10-2038	315,000	382,712	290,587
UNION PAC CORP 4.5% DUE 09-10-2048	335,000	310,260	305,913
UNION PAC CORP 4.5% DUE 09-10-2048	595,000	784,537	543,338
UNION PAC CORP FIXED 2.95% DUE 03-10-2052	1,000,000	689,076	712,633
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	735,000	593,200	495,586
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000	1,720,370	1,550,814
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	968,000	723,393	652,690
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000	259,883	201,623
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000	1,349,844	1,191,033
UNION PAC CORP FIXED 4% DUE 04-15-2047	230,000	271,179	195,098
UNION PACIFIC CORP 3.6% DUE 09-15-2037	790,000	795,362	708,627
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO	216,000	186,404	221,362
UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053	8,000,000	7,988,400	8,201,159
UNITED AIRLINES 2019-1A 2.7% DUE 11-01-2033	487,580	487,580	412,830
UNITED AIRLINES HOLDINGS INC COM USD 0.01	7,000	298,015	288,820
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	1,394,422	1,391,242	1,397,518
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	1,400,000	1,394,848	1,466,623
UNITED PARCEL SERVICE 5.3% DUE 04-01-2050	1,700,000	1,690,106	1,818,334
UNITED STATES DOLLAR - CASH (EXTERNALLY HELD)	262,000	262,000	262,000
UNITED STATES DOLLAR - CASH COLLATERAL DUE TO/FROM CCP BROKER	(6,201,603)	(6,201,603)	(6,201,603)
UNITED STATES DOLLAR - CASH COLLATERAL DUE TO/FROM CCP BROKER	382,007	382,007	382,007
UNITED STATES DOLLAR - CASH	(121,000)	(121,000)	(121,000)
UNITED STATES DOLLAR - CASH	(43,639)	(43,639)	(43,639)
UNITED STATES DOLLAR - CASH	17,382	17,382	17,382
UNITED STATES DOLLAR - CASH	0.05	-	-
UNITED STATES DOLLAR - FUTURES INITIAL MARGIN	2,569,000	2,569,000	2,569,000
UNITED STATES DOLLAR - VARIATION MARGIN	(57,684)	(57,684)	(57,684)
UNITED STATES DOLLAR - VARIATION MARGIN	36,574	36,574	36,574
UNITED STATES DOLLAR - VARIATION MARGIN	103,563	103,563	103,563
UNITED STATES DOLLAR	-	-	-
UNITED STATES DOLLAR	-	-	-
UNITED STATES DOLLAR	-	-	-
UNITED STATES DOLLAR	-	-	-
UNITED STATES DOLLAR	-	(1,804)	(1,804)
UNITED STATES OF AMER BDS INDX LNKD 0.875% DUE 02-15-2047	1,900,000	1,831,730	1,922,004
UNITED STATES OF AMER TREAS BONDS 2.0% DUE 08-15-2051	250,000	251,166	164,121
UNITED STATES OF AMER TREAS BONDS 2.875% DUE 05-15-2052	7,500,000	7,110,406	6,001,172
UNITED STATES OF AMER TREAS BONDS 2.875% DUE 05-15-2052	2,500,000	1,821,274	2,000,391
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 05-15-2044	1,000,000	827,913	885,078
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG	3,400,000	2,847,674	3,043,133
UNITED STATES OF AMER TREAS BONDS 3.5% DUE 02-15-2053	6,200,000	6,015,019	5,752,922
UNITED STATES OF AMER TREAS BONDS 3.625% DUE 05-15-2053	500,000	471,737	464,531
UNITED STATES OF AMER TREAS BONDS 3.625% DUE 05-15-2053	49,770,000	47,925,349	46,239,441
UNITED STATES OF AMER TREAS BONDS 4.0% DUE 08-15-2053	15,418,000	14,063,165	15,658,906
UNITED STATES OF AMER TREAS BONDS 4.0% DUE 08-15-2053	4,510,000	4,496,095	4,580,469
UNITED STATES OF AMER TREAS BONDS 4.375% DUE 08-15-2043	3,900,000	3,598,945	3,995,672
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033	1,315,000	1,373,853	1,383,421
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 DUE 08-15-2043 (UNDDATE) REG	27,000,000	10,668,580	11,869,639
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 DUE 05-15-2046 (UNDDATE) REG	30,300,000	11,467,437	11,842,742
UNITED STATES TREAS BD STRIPPED PRIN PMT DUE 02-15-2044 REG	39,400,000	16,255,723	16,885,963
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	87,500,000	39,157,947	39,182,414
UNITED STATES TREAS BDS 0.125% DUE 02-15-2051	5,800,000	4,111,978	4,281,314
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	10,900,000	7,166,603	7,868,012
UNITED STATES TREAS BDS 2% DUE 11-15-2041	480,000	405,618	348,619
UNITED STATES TREAS BDS 2.0% DUE 02-15-2052	15,562,000	9,808,665	10,844,161
UNITED STATES TREAS BDS 2.0% DUE 02-15-2052	750,000	705,322	522,627
UNITED STATES TREAS BDS 2.25% DUE 05-15-2041 REG	33,217,000	35,229,898	25,400,625
UNITED STATES TREAS BDS 2.25% DUE 08-15-2049	1,500,000	983,308	1,052,578
UNITED STATES TREAS BDS 2.875% DUE 05-15-2049 REG	2,000	2,669	1,597
UNITED STATES TREAS BDS DTD 00300 4.75% DUE 11-15-2053	10,200,000	11,054,836	11,492,531
UNITED STATES TREAS BDS DTD 08/15/20201.375% DUE 08-15-2050	60,000	58,705	33,623

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
UNITED STATES TREAS BDS TBOND FIXED 3% DUE 02-15-2049	(3,748,000)	$ (3,082,275)	$ (3,063,990)
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	8,500,000	8,112,851	5,935,723
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	270,000	216,757	188,546
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG	500,000	478,234	485,069
UNITED STATES TREAS NTS DTD 08/15/20191.625% DUE 08-15-2029 REG	(2,990,000)	(2,665,099)	(2,663,553)
UNITED STS TREAS NTS0.125% DUE 07-15-2031	2,500,000	2,520,050	2,557,604
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	923,116
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,130,000	1,172,762	963,293
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000	1,680,728	1,385,266
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	720,000	568,886	586,291
UNITEDHEALTH GROUP 3.75% DUE 10-15-2047	500,000	462,723	413,495
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	3,271,975
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	2,126,784
UNITEDHEALTH GROUP 3.95% DUE 10-15-2042	99,000	96,753	86,912
UNITEDHEALTH GROUP 3.95% DUE 10-15-2042	210,000	196,715	184,360
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	410,000	339,603	364,456
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	1,777,834
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	1,790,847
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	455,000	394,310	407,418
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	557,783
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000	914,986	848,742
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	280,000	286,961	268,529
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	667,000	622,418	649,920
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	55,000	49,495	53,592
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	267,111	236,780
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000	308,583	236,780
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	1,899,000	2,373,784	2,079,258
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	1,150,000	1,141,271	1,307,304
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	673,000	665,059	779,373
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,000,000	1,976,400	2,316,115
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	325,000	450,301	382,057
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,165,000	1,454,339	1,369,528
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000	1,730,549	1,617,533
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	960,000	1,330,027	1,161,440
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	1,883,875
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	295,000	281,592	223,284
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	990,000	873,606	749,327
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	740,000	467,249	520,150
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	615,000	416,230	432,287
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	500,000	396,270	392,034
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	2,133,000	1,898,520	1,672,415
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,580,000	1,209,219	1,194,834
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,552,000	1,288,115	1,173,660
UNITEDHEALTH GROUP INC 4.375% DUE 03-15-2042 REG	700,000	710,297	647,251
UNITEDHEALTH GROUP INC 4.375% DUE 03-15-2042 REG	255,000	277,754	235,784
UNITEDHEALTH GROUP INC 4.375% DUE 03-15-2042 REG	5,300,000	5,523,046	4,900,617
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	1,589,411
UNITEDHEALTH GROUP INC 4.75% DUE 05-15-2052	2,500,000	2,477,500	2,413,473
UNITEDHEALTH GROUP INC 4.75% DUE 05-15-2052	780,000	707,515	753,003
UNITEDHEALTH GROUP INC 4.75% DUE 05-15-2052	395,000	400,878	381,329
UNITEDHEALTH GROUP INC 4.95% DUE 05-15-2062	1,000,000	990,200	990,342
UNITEDHEALTH GROUP INC 5.05% DUE 04-15-2053	290,000	294,228	294,190
UNITEDHEALTH GROUP INC 5.2% DUE 04-15-2063	1,760,000	1,720,112	1,804,514
UNITEDHEALTH GROUP INC COM	7,900	3,808,999	4,159,113
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	2,479,085
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	475,000	394,763	408,249
UNIVERSITY CALIF REVS 4.858% DUE 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	941,387
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	697,737
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045	220,000	164,923	166,391
UNIVERSITY MIAMI FLA 4.063% DUE 04-01-2052	965,000	799,081	827,832
UNIVERSITY MICH UNIV REVS 3.599% DUE 04-01-2047	785,000	693,414	686,405
UNIVERSITY SOUTHN CALIF 4.976% DUE 10-01-2053	575,000	575,000	595,843
UNUM GROUP FORMERLY UNUMPROVIDENT 5.7508-15-2042	3,733,000	4,019,477	3,641,462
UNUM GROUP	45,300	1,888,496	2,048,466
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	76,469	77,234	76,474
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000)	(2,480,188)	(2,477,678)

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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US TREASURY N/B 2.375% DUE 05-15-2029	(6,668,000)	$ (6,192,705)	$ (6,187,696)
UTD PARCEL SVC INC 4.875% DUE 11-15-2040	185,000	219,230	185,654
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% DUE 05-15-2052	50,880,000	14,415,825	16,609,076
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	1,454,181	1,314,454
VA ELEC & PWR CO 2.45% DUE 12-15-2050	275,000	157,201	169,652
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,693	1,277,733
VA ELEC & PWR CO 4% DUE 11-15-2046	826,000	992,323	686,161
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	3,855,541
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000	1,496,497	1,361,097
VA ELEC & PWR CO 4.6% DUE 12-01-2048	215,000	189,213	194,442
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	488,367
VA ELEC & PWR CO 4.6% DUE 12-01-2048	153,000	142,042	138,371
VA ELEC & PWR CO 6% DUE 01-15-2036	430,000	450,470	462,187
VA ELEC & PWR CO 6% DUE 05-15-2037	330,000	356,479	355,589
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000	4,519,168	3,663,642
VA ELEC & PWR CO SR NT 2008 SER B 8.875% DUE 11-15-2038	620,000	1,084,465	847,111
VA ELEC & PWR CO SR NT 2008 SER B 8.875% DUE 11-15-2038	630,000	961,931	860,774
VALE OVERSEAS LTD 6.125% DUE 06-12-2033	2,850,000	2,824,835	2,957,539
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000	2,397,791	2,256,620
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000	297,528	277,038
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000	906,478	819,666
VALERO ENERGY CORP COM STK NEW	17,500	2,242,620	2,275,000
VALERO ENERGY CORP NEW 3.65% DUE 12-01-2051	328,000	238,843	239,024
VALERO ENERGY CORP NEW 3.65% DUE 12-01-2051	660,000	521,506	480,963
VALERO ENERGY CORP NEW ISSUE 30YR	149,000	146,409	115,213
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	2,018,284
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	540,231
VERIZON 2.65% DUE 11-20-2040	635,000	425,251	459,056
VERIZON 2.65% DUE 11-20-2040	1,860,000	1,828,874	1,344,637
VERIZON 3.85% DUE 11-01-2042	60,000	56,230	50,387
VERIZON 4% DUE 03-22-2050	900,000	900,000	751,164
VERIZON 4% DUE 03-22-2050	2,000,000	2,510,340	1,669,254
VERIZON 4% DUE 03-22-2050	260,000	185,749	217,003
VERIZON 4.125% DUE 08-15-2046	540,000	638,355	463,969
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	108,591
VERIZON 4.862% DUE 08-21-2046	51,000	41,888	48,840
VERIZON 4.862% DUE 08-21-2046	1,635,000	1,401,686	1,565,751
VERIZON 4.862% DUE 08-21-2046	545,000	513,384	521,917
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	108,649
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,435,000	1,801,142	1,945,375
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	1,575,000	1,629,683	1,258,302
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	62,000	40,394	47,847
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,685,000	1,250,118	1,300,366
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,600,000	1,585,680	1,234,769
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000	1,484,835	1,147,452
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	2,865,000	2,104,201	2,191,634
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	6,640,000	7,161,029	6,905,694
VERIZON COMMUNICATIONS INC 2.85% DUE 09-03-2041	1,508,000	1,495,755	1,118,495
VERIZON COMMUNICATIONS INC 2.85% DUE 09-03-2041	1,310,000	902,572	971,637
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	68,000	38,659	46,344
VERIZON COMMUNICATIONS INC 2.987% DUE 10-30-2056 USD	3,375,000	2,620,938	2,241,503
VERIZON COMMUNICATIONS INC 2.987% DUE 10-30-2056 USD	3,439,000	2,920,543	2,284,009
VERIZON COMMUNICATIONS INC 2.987% DUE 10-30-2056 USD	1,145,000	812,836	760,451
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000	1,189,488	786,744
VERTEX PHARMACEUTICALS INC COM	2,270	802,360	923,640
VERTIV HOLDINGS LLCCOM USD0.0001	33,911	1,399,871	1,628,745
VIACOM INC 6.875% DUE 04-30-2036	255,000	237,349	259,401
VIACOM INC NEW 4.375% DUE 03-15-2043	575,000	522,422	426,190
VIACOM INC NEW 5.25% DUE 04-01-2044	530,000	552,620	426,066
VIACOM INC NEW 5.85% DUE 09-01-2043	300,000	246,934	271,247
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	250,000	185,313	203,315
VIATRIS INC 4.0% DUE 06-22-2050	1,090,000	1,026,948	769,712
VIATRIS INC SR NT 3.85% DUE 06-22-2040	1,240,000	1,020,530	925,176
VICI PPTYS INC COM	69,200	2,107,495	2,206,096
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	1,000,000	997,710	967,831
VICI PPTYS LP SR NT 5.625% DUE 05-15-2052	1,744,000	1,644,342	1,675,147

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VIRGINIA ELEC & PWR CO 2.95% DUE 11-15-2051	3,000,000	$ 2,993,490	$ 2,049,237
VIRGINIA ELEC & PWR CO 5.45% DUE 04-01-2053	200,000	196,972	206,786
VISA INC 2.7% DUE 04-15-2040	1,190,000	1,092,290	921,034
VISA INC 3.65% DUE 09-15-2047	482,000	441,962	408,487
VISA INC 4.3% DUE 12-14-2045	1,275,000	1,329,491	1,192,696
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	1,870,896
VISA INC COM CL A STK	12,940	3,087,255	3,368,929
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,770,000	2,030,243	1,473,984
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	2,700,000	2,689,848	2,248,451
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000	3,694,960	3,499,072
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,208,000	1,076,267	1,056,720
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000	886,743	824,847
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	86,000	74,578	87,157
VODAFONE GROUP PLC 5.75% DUE 02-10-2063	35,000	30,064	35,661
VODAFONE GROUP PLC 5.75% DUE 02-10-2063	685,000	679,273	697,939
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	1,010,000	1,060,830	917,623
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	175,000	146,671	158,994
VONTIER CORP COM USD 0.0001 WI	15,400	449,253	532,070
VORNADO RLTY L P NT 3.4% DUE 06-01-2031	925,000	921,180	716,556
VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	1,741,000	1,723,733	1,711,231
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	469,598
WA GAS LT CO 3.796% DUE 09-15-2046	190,000	187,203	145,592
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85% DUE 02-01-2037 BEO	315,000	431,582	331,274
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	95,000	88,146	96,319
WALGREENS BOOTS 3.45% DUE 06-01-2026	800,000	744,160	760,715
WALMART INC 2.5% DUE 09-22-2041 BEO	1,111,000	1,075,820	825,491
WALMART INC 4.5% DUE 04-15-2053	1,425,000	1,404,666	1,391,034
WALMART INC 4.5% DUE 09-09-2052 BEO	320,000	272,909	312,487
WALMART INC 5.625% DUE 04-01-2040	125,000	135,728	139,598
WALMART INC NT 2.65% DUE 09-22-2051	1,035,000	1,031,171	724,762
WARNERMEDIA HLDGS INC 5.141% DUE 03-15-2052	614,000	563,674	529,794
WARNERMEDIA HLDGS INC 5.141% DUE 03-15-2052	1,900,000	1,900,000	1,639,428
WARNERMEDIA HLDGS INC 5.141% DUE 03-15-2052	270,000	199,117	232,971
WARNERMEDIA HLDGS INC SR NT 5.391% DUE 03-15-2062	2,450,000	2,450,000	2,110,679
WARNERMEDIA HLDGS INC SR NT 5.391% DUE 03-15-2062	2,940,000	2,543,661	2,532,815
WARNERMEDIA HOLDINGS INC. 5.05% DUE 03-15-2042	2,725,000	2,414,646	2,411,204
WARNERMEDIA HOLDINGS INC. 5.05% DUE 03-15-2042	1,020,000	934,505	902,543
WASHINGTON UNIV 3.524% DUE 04-15-2054	710,000	710,000	567,571
WASHINGTON UNIV 3.524% DUE 04-15-2054	465,000	373,395	371,719
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	730,000	719,820	516,382
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	220,000	201,281	172,177
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	432,000	407,188	288,297
WASTE MGMT INC DEL 4.875% DUE 02-15-2034	2,525,000	2,487,176	2,580,238
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	407,025
WELLPOINT INC 5.1% DUE 01-15-2044	1,089,000	1,085,621	1,065,628
WELLPOINT INC 5.1% DUE 01-15-2044	375,000	359,666	366,952
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	2,446,345
WELLPOINT INC 6.375% DUE 06-15-2037	145,000	152,153	161,117
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000	773,814	632,238
WELLS FARGO & CO 4.4% DUE 06-14-2046	1,340,000	1,064,367	1,129,599
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	1,685,969
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000	12,322,440	10,641,614
WELLS FARGO & CO 4.75% DUE 12-07-2046	390,000	288,926	345,852
WELLS FARGO & CO 4.75% DUE 12-07-2046	962,000	718,566	853,103
WELLS FARGO & CO 4.9% DUE 11-17-2045	727,000	708,171	663,067
WELLS FARGO & CO 4.9% DUE 11-17-2045	315,000	237,438	287,299
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	1,824,119
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,368,090
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	10,233,379
WELLS FARGO & CO 5.375% DUE 11-02-2043	400,000	402,947	389,843
WELLS FARGO & CO 5.606% DUE 01-15-2044	575,000	531,243	574,535
WELLS FARGO & CO MEDIUM TERM3.068% DUE 04-30-2041	10,030,000	8,437,519	7,606,474
WELLS FARGO & CO MEDIUM TERM3.068% DUE 04-30-2041	4,000,000	4,000,000	3,033,489
WELLS FARGO & CO MEDIUM TERM 5.013% DUE 04-04-2051	475,000	448,947	452,011
WELLS FARGO & CO MEDIUM TERM 5.013% DUE 04-04-2051	3,908,000	4,852,167	3,718,864
WELLS FARGO & CO MEDIUM TERM 5.013% DUE 04-04-2051	2,990,000	3,376,718	2,845,293

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2023

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par Value	Cost	Current Value
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% DUE 10-23-2034	1,920,000	$ 1,920,000	$ 2,092,881
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% DUE 11-04-2044	4,531,000	4,538,048	3,990,619
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% DUE 11-04-2044	1,250,000	1,241,400	1,100,921
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% DUE 11-04-2044	500,000	410,843	440,368
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	979,367
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	4,177,000	3,971,996	3,775,847
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	5,055,000	4,478,416	4,569,525
WELLS FARGO & COMPANY 4.897% DUE 07-25-2033	2,197,000	2,119,228	2,143,281
WELLS FARGO & COMPANY 5.557% DUE 07-25-2034	3,730,000	3,730,000	3,805,557
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	1,138,950
WEST PHARMACEUTICAL SVCS INC COM	2,210	776,286	778,185
WESTAR ENERGY INC 4.1% DUE 04-01-2043	1,235,000	1,360,463	1,041,962
WESTAR ENERGY INC FIXED 3.25% DUE 09-01-2049	350,000	344,214	247,535
WESTERN UNION CO	82,200	998,509	979,824
WESTLAKE CHEM CORP 3.125% DUE 08-15-2051	22,000	14,708	14,606
WESTLAKE CHEM CORP SR NT 2.875% DUE 08-15-2041	215,000	144,721	151,354
WESTLAKE CHEM CORP SR NT 3.375% DUE 08-15-2061	350,000	339,227	226,225
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,324	3,006,123
WESTPAC BKG 2.963% DUE 11-16-2040	845,000	823,981	587,493
WESTPAC BKG CORP 6.82% DUE 11-17-2033	235,000	234,351	255,609
WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034	99,000	90,309	90,596
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	106,000	94,863	92,209
WESTPAC BKG CORP NT 3.02% DUE 11-18-2036	69,000	69,000	56,138
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	225,000	161,433	157,831
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	255,000	158,169	178,876
WEYERHAEUSER CO SR NT 4% DUE 03-09-2052	545,000	535,631	448,257
WI ENERGY CORP FLTG RT 7.75383% DUE 05-15-2067	847,000	431,970	757,644
WI TREASURY SEC 3.875% DUE 05-15-2043	5,200,000	4,585,785	4,975,750
WILLIAMS COMPANIES INC 3.5% DUE 10-15-2051	240,000	162,962	175,844
WILLIAMS COS INC 5.3% DUE 08-15-2052	190,000	189,913	184,794
WILLIAMS COS INC 5.3% DUE 08-15-2052	210,000	175,647	204,246
WILLIAMS COS INC 5.75% DUE 06-24-2044	568,000	643,814	574,103
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	795,000	677,566	751,292
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	420,000	515,285	407,907
WILLIAMS PARTNERS 5.8% DUE 11-15-2043	775,000	787,198	782,409
WILLIS N AMER INC 3.875% DUE 09-15-2049	370,000	412,851	287,094
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	446,160
WILLIS NORTH AMERICA INC 5.05% DUE 09-15-2048	200,000	246,273	187,012
WILLIS TOWERS WATSON PLC COM USD 0.000115	2,555	592,044	616,266
WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG	185,000	184,746	117,081
WINGSTOP INC COM	6,200	1,300,807	1,590,796
WISCONSIN PUBLIC SERVICE 2.85% DUE 12-01-2051	930,000	928,317	616,163
WOODWARD INC COM	9,600	1,211,914	1,306,848
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	669,858
WYETH 6% DUE 02-15-2036	425,000	496,013	469,831
WYETH 6% DUE 02-15-2036	3,400,000	4,326,633	3,758,650
WYETH NT 5.95% DUE 04-01-2037/03-27-2007 BEO	1,557,000	1,836,261	1,717,373
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,192,967
XCEL ENERGY INC 3.5% DUE 12-01-2049	615,000	413,743	454,969
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	492,799
XCEL ENERGY INC COM	29,600	1,799,177	1,832,536
XP INC COM USD 0.00001 CLASS A	14,300	303,972	372,801
YALE NEW HAVEN 2.496% DUE 07-01-2050	140,000	84,465	87,361
YALE UNIV 2.402% DUE 04-15-2050	1,765,000	1,268,204	1,163,221
ZIMMER BIOMET HLDGS INC COM	5,600	656,840	681,520
ZIONS BANCORPORATION N A	10,000	434,404	438,700
ZOETIS INC 4.7% DUE 02-01-2043	900,000	898,794	863,303
ZOETIS INC 4.7% DUE 02-01-2043	600,000	768,873	575,535
ZOOMINFO TECHNOLOGIES INC COM USD 0.01	25,000	365,093	462,250
ZSCALER INC COM	4,000	790,775	886,240
		$ 5,270,789,613	$ 5,619,278,459

* Party-in-Interest

SCHEDULE H, LINE 4(I)—SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG3421J106	#REORG FERGUSON MERGER FERGUSON 2Z11AF4 08-01-2024				
		Acquisitions	1,300.00	-230,986.43	
		Dispositions	-1,300.00		242,990.80
SBK63XX6	#REORG MAGELLAN EXCHANGE ONEOK INC 4R1EAUV 03-01-2024				
		Acquisitions	499,000.00	-344,165.01	
		Dispositions	-629,000.00		472,292.27
C723787107	#REORG PIONEER NAT RES CO MERGER EXXON MOBIL 2313586 05-03-2024				
		Acquisitions	11,000.00	-2,582,864.12	
		Dispositions	-11,000.00		2,662,937.17
C848637104	#REORG SPLUNK INC CASH MERGER 03-18-2024				
		Acquisitions	6,100.00	-556,672.27	
		Dispositions	-6,100.00		636,112.66
C00507V109	#REORG/ACTIVISION BLIZZARD INC MERGER 10-13-2023				
		Acquisitions	28,400.00	-2,255,340.36	
		Dispositions	-28,400.00		2,565,997.03
CG5494J103	#REORG/LINDE PLC STOCK MERGER LINDE PLC 0002L16A24 03-02-2023				
		Acquisitions	740.00	-242,081.25	
		Dispositions	-3,550.00		1,191,487.18
SBYY5Z58	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ADV 02-27-2024				
		Acquisitions	370,000.00	-292,100.20	
		Dispositions	-370,000.00		252,488.00
SBJ08X30	#REORG/MAGELLAN EXCHANGE ONEOK 0004R1CAQV 02-27-2024				
		Acquisitions	185,000.00	-150,915.60	
		Dispositions	-165,000.00		129,232.95
SBF0KZ10	#REORG/MAGELLAN EXCHANGE ONEOK 0004R1XAJV 27/02/2024				
		Acquisitions	711,000.00	-529,535.76	
		Dispositions	-355,000.00		284,021.30
SBMCBVH8	$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050				
		Acquisitions	635,000.00	-473,970.35	
		Dispositions	-485,000.00		411,629.20
C32054K103	1ST INDL RLTY TR INC COM				
		Acquisitions	19,500.00	-974,674.67	
		Dispositions	-31,825.00		1,627,940.42
SBD82QG6	1ST REP BK SAN 4.375% DUE 08-01-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	40,000.00	-31,663.60	
		Dispositions	-40,000.00		23,000.00
SBDHDTV6	3M CO 3.125% DUE 09-19-2046				
		Acquisitions	240,000.00	-157,586.40	
		Dispositions	-240,000.00		146,229.60
SBK4H0D9	3M CO 3.25% DUE 08-26-2049				
		Acquisitions	790,000.00	-542,075.00	
		Dispositions	-590,000.00		411,792.40
SBDZ2YC1	3M CO 4.0% 09-14-2048				
		Acquisitions	167,000.00	-117,679.89	
		Dispositions	-1,682,000.00		1,413,008.83
C88579Y101	3M CO COM				
		Acquisitions	23,800.00	-2,376,752.31	
		Dispositions	-31,400.00		3,288,431.56
C002824100	ABBOTT LAB COM				
		Acquisitions	14,500.00	-1,505,819.34	
		Dispositions	-51,600.00		5,514,839.95
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046				
		Acquisitions	735,000.00	-733,736.40	
		Dispositions	-1,390,000.00		1,370,824.00
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	2,200,000.00	-1,947,493.80	
		Dispositions	-2,040,000.00		1,771,445.60
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	4,235,000.00	-3,499,331.57	
		Dispositions	-3,367,000.00		2,837,522.25
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042				
		Acquisitions	415,000.00	-361,054.15	
		Dispositions	-300,000.00		283,133.90
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	1,662,000.00	-1,459,974.39	
		Dispositions	-1,309,000.00		1,177,200.94
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	46,300.00	-6,884,078.29	
		Dispositions	-20,400.00		3,094,129.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG1151C101	ACCENTURE PLC CLS A				
		Acquisitions	12,590.00	-3,690,835.03	
		Dispositions	-21,070.00		6,000,681.41
C00724F101	ADOBE INC COM				
		Acquisitions	7,340.00	-3,309,335.13	
		Dispositions	-6,460.00		3,047,928.89
C00751Y106	ADVANCE AUTO PTS INC COM				
		Acquisitions	13,000.00	-1,486,173.82	
		Dispositions	-16,900.00		1,451,544.69
C00790R104	ADVANCED DRAIN SYS INC DEL COM				
		Acquisitions	2,800.00	-301,784.24	
		Dispositions	-2,800.00		309,922.52
C007903107	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	18,500.00	-2,198,192.50	
		Dispositions	-18,500.00		2,002,925.24
SBMTQPS5	AEP TEX INC SR NT SER J 3.45% 05-15-2051				
		Acquisitions	171,000.00	-121,818.69	
		Dispositions	-171,000.00		121,280.04
SB82CZV5	AETNA INC 4.125% DUE 11-15-2042				
		Acquisitions	210,000.00	-165,003.30	
		Dispositions	-400,000.00		352,236.00
SBDF0M43	AETNA INC NEW 3.875% DUE 08-15-2047				
		Acquisitions	385,000.00	-291,371.85	
		Dispositions	-146,000.00		108,444.11
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	6,600.00	-1,064,866.40	
		Dispositions	-7,800.00		1,178,959.57
C001055102	AFLAC INC COM				
		Acquisitions	15,100.00	-1,064,017.79	
		Dispositions	-15,100.00		947,633.97
C001084102	AGCO CORP COM				
		Acquisitions	12,100.00	-1,646,538.25	
		Dispositions	-12,100.00		1,430,963.39
C00846U101	AGILENT TECHNOLOGIES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,342.00	-2,902,010.87	
		Dispositions	-28,808.00		3,876,973.31
C00971T101	AKAMAI TECHNOLOGIES INC COM STK				
		Acquisitions	22,600.00	-1,921,892.95	
		Dispositions	-18,600.00		1,874,271.19
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	245,000.00	-186,373.95	
		Dispositions	-163,000.00		127,012.15
SB905R28	ALABAMA PWR CO 3.85% DUE 12-01-2042				
		Acquisitions	275,000.00	-213,917.00	
		Dispositions	-275,000.00		231,415.25
C011659109	ALASKA AIR GROUP INC COM				
		Acquisitions	14,900.00	-715,817.51	
		Dispositions	-14,900.00		744,469.18
C013091103	ALBERTSONS COS INC CL A CL A				
		Acquisitions	16,000.00	-310,438.43	
		Dispositions	-71,728.00		1,515,227.41
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	2,285,000.00	-1,575,371.46	
		Dispositions	-1,725,000.00		1,226,340.00
SBN452W7	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053				
		Acquisitions	964,000.00	-913,597.84	
		Dispositions	-791,000.00		724,742.19
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	380,000.00	-238,852.80	
		Dispositions	-454,000.00		301,567.40
C015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM				
		Acquisitions	17,100.00	-2,056,724.98	
		Dispositions	-17,100.00		1,778,631.28
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	1,400,000.00	-934,255.32	
		Dispositions	-525,000.00		337,585.75
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	1,290.00	-392,480.67	
		Dispositions	-1,290.00		380,743.07

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG01767105	ALKERMES PLC SHS				
		Acquisitions	32,300.00	-941,751.61	
		Dispositions	-30,300.00		822,703.95
CG0176J109	ALLEGION PLC COMMON STOCK				
		Acquisitions	2,600.00	-257,164.98	
		Dispositions	-2,600.00		307,154.78
C01749D105	ALLEGRO MICROSYSTEMS INC DEL COM				
		Acquisitions	25,900.00	-927,757.98	
		Dispositions	-25,900.00		1,293,957.17
C018802108	ALLIANT ENERGY CORP COM				
		Acquisitions	14,500.00	-772,291.57	
		Dispositions	-27,772.00		1,474,800.01
C01973R101	ALLISON TRANSMISSION HOLDING				
		Acquisitions	9,000.00	-532,510.00	
		Dispositions	-9,000.00		532,161.72
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049				
		Acquisitions	755,000.00	-589,310.55	
		Dispositions	-360,000.00		252,471.60
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046				
		Acquisitions	520,000.00	-390,679.40	
		Dispositions	-195,000.00		164,071.05
SBNXHZD6	ALLSTATE CORP 5.25% DUE 03-30-2033				
		Acquisitions	1,010,000.00	-1,008,955.25	
		Dispositions	-1,010,000.00		971,552.35
C02005N100	ALLY FINL INC COM				
		Acquisitions	112,815.00	-3,207,806.45	
		Dispositions	-112,815.00		3,162,079.44
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040				
		Acquisitions	670,000.00	-447,601.40	
		Dispositions	-1,000,000.00		682,726.72
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	2,779,000.00	-1,728,651.21	
		Dispositions	-2,394,000.00		1,430,110.93
C02079KAG2	ALPHABET INC 2.25% DUE 08-15-2060				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	580,000.00	-347,483.80	
		Dispositions	-580,000.00		348,807.10
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	67,245.00	-7,131,074.89	
		Dispositions	-48,100.00		5,787,938.49
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	94,700.00	-10,527,170.39	
		Dispositions	-67,600.00		8,169,693.04
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041				
		Acquisitions	400,000.00	-271,345.00	
		Dispositions	-1,205,000.00		845,573.20
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	680,000.00	-437,411.16	
		Dispositions	-78,000.00		55,064.88
SBKPJWH2	ALTRIA GROUP INC 4.0% DUE 02-04-2061				
		Acquisitions	90,000.00	-55,711.16	
		Dispositions	-43,000.00		32,335.57
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG				
		Acquisitions	65,000.00	-48,209.85	
		Dispositions	-590,000.00		447,969.30
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				
		Acquisitions	810,000.00	-823,372.28	
		Dispositions	-41,000.00		37,280.89
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049				
		Acquisitions	205,000.00	-186,056.36	
		Dispositions	-959,000.00		913,700.14
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,719,000.00	-1,128,513.30	
		Dispositions	-424,000.00		244,037.32
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	1,262,000.00	-799,203.61	
		Dispositions	-1,035,000.00		652,991.85
C023135106	AMAZON COM INC COM				
		Acquisitions	37,600.00	-4,690,000.67	
		Dispositions	-13,177.00		1,383,467.94

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	638,000.00	-560,181.48	
		Dispositions	-751,000.00		660,328.80
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	1,588,000.00	-1,108,769.41	
		Dispositions	-538,000.00		421,333.38
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061				
		Acquisitions	1,236,000.00	-780,677.79	
		Dispositions	-1,011,000.00		688,712.08
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	753,000.00	-662,721.24	
		Dispositions	-3,212,000.00		2,714,703.31
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	3,800.00	-306,185.02	
		Dispositions	-3,800.00		304,748.06
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047				
		Acquisitions	435,000.00	-364,699.65	
		Dispositions	-355,000.00		287,152.40
SBR1XV47	AMEREN ILL CO 4.95% 06-01-2033				
		Acquisitions	485,000.00	-483,525.60	
		Dispositions	-485,000.00		477,201.20
SBQMS241	AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033				
		Acquisitions	495,000.00	-493,168.50	
		Dispositions	-495,000.00		509,947.35
SBLPP653	AMERICAN EXPRESS CO 5.625% 07-28-2034				
		Acquisitions	1,000,000.00	-955,760.00	
		Dispositions	-190,000.00		195,705.70
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	20,200.00	-3,418,145.41	
		Dispositions	-20,200.00		3,423,448.81
SBRF4ML0	AMERICAN INTERNATIONAL 5.125% 03-27-2033				
		Acquisitions	1,832,000.00	-1,777,291.45	
		Dispositions	-1,832,000.00		1,767,952.54
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	39,289.00	-2,302,347.11	
		Dispositions	-73,589.00		4,511,220.46
C030420103	AMERICAN WTR WKS CO INC NEW COM				
		Acquisitions	13,802.00	-1,755,509.34	
		Dispositions	-3,400.00		497,111.84
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	5,357.00	-1,856,808.89	
		Dispositions	-5,357.00		1,627,269.83
SBRJQTT9	AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034				
		Acquisitions	1,775,000.00	-1,774,077.65	
		Dispositions	-1,580,000.00		1,546,161.80
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				
		Acquisitions	650,000.00	-518,525.00	
		Dispositions	-650,000.00		496,646.30
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Acquisitions	1,510,000.00	-1,316,689.35	
		Dispositions	-2,150,000.00		1,947,588.15
SBMWC4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051				
		Acquisitions	305,000.00	-193,888.50	
		Dispositions	-1,065,000.00		689,799.99
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	1,910,000.00	-1,296,566.40	
		Dispositions	-1,740,000.00		1,001,298.54
C031100100	AMETEK INC NEW COM				
		Acquisitions	11,700.00	-1,677,641.89	
		Dispositions	-7,000.00		1,113,693.67
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	2,634,000.00	-1,609,065.38	
		Dispositions	-700,000.00		436,138.00
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	835,000.00	-572,320.60	
		Dispositions	-835,000.00		576,726.15
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	260,000.00	-191,284.60	
		Dispositions	-350,000.00		261,926.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	1,017,000.00	-838,425.72	
		Dispositions	-1,785,000.00		1,498,996.20
SBDR5CM4	AMGEN INC 4.563% DUE 06-15-2048				
		Acquisitions	300,000.00	-227,679.00	
		Dispositions	-300,000.00		260,706.00
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	785,000.00	-708,523.90	
		Dispositions	-555,000.00		524,930.10
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	1,105,000.00	-981,443.05	
		Dispositions	-649,000.00		605,964.37
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	5,840,000.00	-5,758,406.25	
		Dispositions	-2,370,000.00		2,313,006.20
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	9,390,000.00	-9,319,457.86	
		Dispositions	-3,141,000.00		3,127,239.96
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042				
		Acquisitions	220,000.00	-221,137.40	
		Dispositions	-160,000.00		161,038.40
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	5,154,000.00	-5,107,776.12	
		Dispositions	-3,376,000.00		3,357,710.01
C031162100	AMGEN INC COM				
		Acquisitions	14,160.00	-3,554,749.46	
		Dispositions	-14,160.00		3,623,652.37
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	2,623,000.00	-2,104,762.94	
		Dispositions	-808,000.00		676,013.78
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	1,180,000.00	-786,449.15	
		Dispositions	-530,000.00		339,459.70
C001744101	AMN HEALTHCARE SVCS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,200.00	-521,650.41	
		Dispositions	-5,200.00		489,938.99
SBPBK6M7	ANALOG DEVICES INC 2.95% 10-01-2051				
		Acquisitions	265,000.00	-196,471.00	
		Dispositions	-485,000.00		344,151.45
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	614,000.00	-596,511.96	
		Dispositions	-1,748,000.00		1,860,453.64
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	721,000.00	-737,921.21	
		Dispositions	-661,000.00		684,877.16
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	2,383,000.00	-2,431,878.35	
		Dispositions	-1,675,000.00		1,711,427.80
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	225,000.00	-192,312.95	
		Dispositions	-155,000.00		134,764.15
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	958,000.00	-825,665.79	
		Dispositions	-753,000.00		727,915.83
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	617,000.00	-554,033.96	
		Dispositions	-2,228,000.00		1,935,678.84
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036				
		Acquisitions	570,000.00	-561,804.00	
		Dispositions	-165,000.00		157,693.80
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	2,060,000.00	-1,780,122.90	
		Dispositions	-2,492,000.00		2,110,413.46
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042				
		Acquisitions	71,000.00	-69,423.80	
		Dispositions	-791,000.00		798,567.43
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	276,000.00	-268,350.06	
		Dispositions	-4,055,000.00		3,912,322.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	3,211,000.00	-3,073,429.41	
		Dispositions	-5,014,000.00		4,582,298.34
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	812,000.00	-719,970.80	
		Dispositions	-2,712,000.00		2,314,359.65
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039				
		Acquisitions	380,000.00	-466,202.20	
		Dispositions	-770,000.00		985,550.90
C03662Q105	ANSYS INC COM				
		Acquisitions	2,600.00	-776,353.46	
		Dispositions	-2,600.00		892,340.37
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	1,377,000.00	-1,035,871.98	
		Dispositions	-979,000.00		741,649.62
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	409,000.00	-307,861.38	
		Dispositions	-185,000.00		134,077.27
SBN40JL0	AON PLC 4.6% DUE 06-14-2044				
		Acquisitions	240,000.00	-198,540.00	
		Dispositions	-200,000.00		176,390.00
CG0403H108	AON PLC				
		Acquisitions	7,540.00	-2,345,297.67	
		Dispositions	-11,310.00		3,575,422.80
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049				
		Acquisitions	620,000.00	-520,775.20	
		Dispositions	-540,000.00		452,781.15
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041				
		Acquisitions	2,525,000.00	-1,701,431.15	
		Dispositions	-830,000.00		597,819.60
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG				
		Acquisitions	25,000.00	-13,694.75	
		Dispositions	-1,025,000.00		620,608.75
SBKP9GX6	APPLE INC 2.65% 02-08-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,384,000.00	-934,162.20	
		Dispositions	-744,000.00		505,193.94
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	1,759,000.00	-1,127,072.42	
		Dispositions	-1,878,000.00		1,200,210.57
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	25,000.00	-13,894.75	
		Dispositions	-1,410,000.00		935,932.70
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	1,915,000.00	-1,623,076.65	
		Dispositions	-1,507,000.00		1,252,930.96
C037833CD0	APPLE INC 3.85% DUE 08-04-2046				
		Acquisitions	1,100,000.00	-952,070.05	
		Dispositions	-200,000.00		170,012.00
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	949,000.00	-844,543.85	
		Dispositions	-1,886,000.00		1,654,616.98
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	1,222,000.00	-1,071,595.15	
		Dispositions	-4,822,000.00		4,182,508.34
SBQB7DZ7	APPLE INC 4.3% 05-10-2033				
		Acquisitions	625,000.00	-623,337.50	
		Dispositions	-625,000.00		622,322.25
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	1,740,000.00	-1,572,358.80	
		Dispositions	-430,000.00		393,037.20
C037833BX7	APPLE INC 4.65% DUE 02-23-2046				
		Acquisitions	821,000.00	-804,031.08	
		Dispositions	-3,147,000.00		3,051,657.36
SBQB7DX5	APPLE INC 4.85% 05-10-2053				
		Acquisitions	716,000.00	-709,908.12	
		Dispositions	-716,000.00		704,735.64
C037833100	APPLE INC COM STK				
		Acquisitions	28,600.00	-5,015,498.57	
		Dispositions	-12,400.00		2,148,448.47

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049				
		Acquisitions	471,000.00	-317,257.35	
		Dispositions	-2,045,000.00		1,401,267.20
C038222105	APPLIED MATERIALS INC COM				
		Acquisitions	37,100.00	-4,704,003.04	
		Dispositions	-24,200.00		3,266,511.21
C038336103	APTARGROUP INC COM				
		Acquisitions	9,800.00	-1,156,610.68	
		Dispositions	-9,800.00		1,233,854.57
CG6095L109	APTIV PLC COM USD				
		Acquisitions	13,000.00	-1,289,996.33	
		Dispositions	-23,974.00		2,493,829.29
SBLR5N72	APTIV PLC SR NT 3.1% 12-01-2051				
		Acquisitions	360,000.00	-211,950.90	
		Dispositions	-1,054,000.00		649,007.27
SBNYF3L3	APTIV PLC/APTIV CORP 4.15% 05-01-2052				
		Acquisitions	545,000.00	-393,817.00	
		Dispositions	-380,000.00		277,221.40
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050				
		Acquisitions	870,000.00	-651,605.40	
		Dispositions	-870,000.00		623,859.60
CG0450A105	ARCH CAPITAL GROUP COM STK				
		Acquisitions	35,800.00	-2,705,582.58	
		Dispositions	-29,100.00		2,386,807.52
C039483102	ARCHER-DANIELS-MIDLAND CO COM				
		Acquisitions	75,000.00	-6,260,879.75	
		Dispositions	-61,500.00		4,680,463.79
C040413106	ARISTA NETWORKS INC COM				
		Acquisitions	8,600.00	-1,138,283.07	
		Dispositions	-30,676.00		4,208,605.51
SBYZJJZ7	ARIZONA PUB SVC CO 3.75% DUE 05-15-2046				
		Acquisitions	545,000.00	-419,611.85	
		Dispositions	-545,000.00		418,500.05
SBLD1L58	ARIZONA PUB SVC CO 5.55% 08-01-2033				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,145,000.00	-1,139,531.75	
		Dispositions	-1,145,000.00		1,075,235.15
C042735100	ARROW ELECTR INC COM				
		Acquisitions	5,900.00	-714,477.71	
		Dispositions	-5,900.00		700,246.97
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054				
		Acquisitions	570,000.00	-562,909.20	
		Dispositions	-160,000.00		165,272.00
C04621X108	ASSURANT INC COM				
		Acquisitions	5,200.00	-738,509.85	
		Dispositions	-700.00		102,183.43
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Acquisitions	240,000.00	-275,846.40	
		Dispositions	-1,530,000.00		1,741,175.72
C046353AZ1	ASTRAZENECA PLC NT 3% 05-28-2051				
		Acquisitions	750,000.00	-528,448.22	
		Dispositions	-432,000.00		314,447.30
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	1,340,000.00	-1,011,298.00	
		Dispositions	-4,983,000.00		3,744,523.64
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	4,438,000.00	-3,004,469.23	
		Dispositions	-5,330,000.00		3,594,905.21
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	3,041,000.00	-2,082,539.11	
		Dispositions	-1,643,000.00		1,163,359.00
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	99,000.00	-63,400.68	
		Dispositions	-867,000.00		622,468.95
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	583,000.00	-382,906.39	
		Dispositions	-2,541,000.00		1,569,634.38
C00206RMN9	AT&T INC 3.8% 12-01-2057				
		Acquisitions	3,392,000.00	-2,360,905.13	
		Dispositions	-1,699,000.00		1,140,937.64

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060				
		Acquisitions	112,000.00	-70,226.99	
		Dispositions	-27,000.00		20,206.26
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	900,000.00	-747,828.00	
		Dispositions	-420,000.00		344,387.40
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	88,000.00	-65,837.06	
		Dispositions	-868,000.00		696,359.33
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	1,265,000.00	-1,170,727.35	
		Dispositions	-2,370,000.00		2,211,961.75
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047				
		Acquisitions	210,000.00	-196,337.40	
		Dispositions	-445,000.00		409,137.70
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047				
		Acquisitions	320,000.00	-307,577.60	
		Dispositions	-320,000.00		303,254.40
C00206R102	AT&T INC COM				
		Acquisitions	404,800.00	-6,764,832.08	
		Dispositions	-148,500.00		2,519,946.68
C047649108	ATKORE INC				
		Acquisitions	11,145.00	-1,477,654.33	
		Dispositions	-4,400.00		674,106.24
SBMY0HF3	ATMOS ENERGY CORP 4.125% DUE 03-15-2049				
		Acquisitions	195,000.00	-171,408.90	
		Dispositions	-53,000.00		43,351.35
C052769106	AUTODESK INC COM				
		Acquisitions	11,700.00	-2,421,731.09	
		Dispositions	-18,500.00		4,035,199.84
C052800109	AUTOLIV INC COM STK				
		Acquisitions	10,300.00	-939,450.15	
		Dispositions	-10,300.00		919,681.23
C053015103	AUTOMATIC DATA PROCESSING INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,530.00	-2,603,513.48	
		Dispositions	-23,770.00		5,172,479.45
C05329W102	AUTONATION INC COM				
		Acquisitions	13,500.00	-1,882,313.89	
		Dispositions	-4,600.00		628,154.28
C053332102	AUTOZONE INC COM				
		Acquisitions	977.00	-2,404,759.15	
		Dispositions	-1,032.00		2,640,724.08
C053774105	AVIS BUDGET GROUP INC COM STK				
		Acquisitions	1,300.00	-220,970.56	
		Dispositions	-1,300.00		243,686.52
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO				
		Acquisitions	2,175,000.00	-1,728,090.20	
		Dispositions	-1,855,000.00		1,580,643.10
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Acquisitions	51,600.00	-1,559,734.39	
		Dispositions	-33,700.00		952,153.72
C054540208	AXCELIS TECHNOLOGIES INC COM NEW COM NEW				
		Acquisitions	1,600.00	-204,004.00	
		Dispositions	-1,600.00		204,236.86
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	2,903,000.00	-2,134,501.67	
		Dispositions	-285,000.00		220,729.65
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050				
		Acquisitions	1,854,000.00	-1,266,735.75	
		Dispositions	-600,000.00		396,654.00
C05722G100	BAKER HUGHES CO				
		Acquisitions	110,918.00	-3,571,781.04	
		Dispositions	-110,918.00		3,719,950.57
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053				
		Acquisitions	3,135,000.00	-3,125,412.30	
		Dispositions	-847,000.00		819,586.25
SBQ1P3X9	BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		583,802.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	170,000.00	-119,770.75	
		Dispositions	-835,000.00		592,932.80
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	2,575,000.00	-1,921,756.00	
		Dispositions	-6,245,000.00		4,712,387.69
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	1,220,000.00	-939,143.80	
		Dispositions	-1,220,000.00		921,974.60
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	4,250,000.00	-3,486,260.25	
		Dispositions	-5,970,000.00		4,859,515.61
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO				
		Acquisitions	1,948,000.00	-1,909,815.94	
		Dispositions	-2,473,000.00		2,446,821.74
SBNNJDQ1	BANK AMER CORP 5.819% 09-15-2029				
		Acquisitions	1,394,000.00	-1,366,864.56	
		Dispositions	-1,394,000.00		1,354,828.60
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033				
		Acquisitions	2,564,000.00	-2,128,860.54	
		Dispositions	-2,427,000.00		2,039,213.94
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	32,700.00	-1,602,102.83	
		Dispositions	-46,000.00		2,116,655.22
SBMGDBK3	BANK OF AMERICA CORP 2.299% 07-21-2032				
		Acquisitions	5,045,000.00	-4,047,906.20	
		Dispositions	-1,700,000.00		1,355,606.00
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	3,769,000.00	-2,693,328.74	
		Dispositions	-4,660,000.00		3,295,554.85
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	645,000.00	-574,269.30	
		Dispositions	-645,000.00		550,378.50
C06051GLH0	BANK OF AMERICA CORPORATION 5.288% 04-25-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,815,768.00	
		Dispositions	-1,190,000.00		1,193,760.40
SBNNJDR2	BANK OF AMERICA CORPORATION 5.872% 09-15-2034				
		Acquisitions	2,640,000.00	-2,540,801.95	
		Dispositions	-1,735,000.00		1,658,682.10
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	180,000.00	-158,364.00	
		Dispositions	-180,000.00		164,053.80
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	395,000.00	-344,463.70	
		Dispositions	-395,000.00		349,808.05
SBRCF971	BARCLAYS PLC 6.692% 09-13-2034				
		Acquisitions	4,179,000.00	-4,185,607.23	
		Dispositions	-1,639,000.00		1,563,639.47
SBRJTTN2	BARCLAYS PLC 7.119% 06-27-2034				
		Acquisitions	1,745,000.00	-1,743,814.20	
		Dispositions	-120,000.00		117,924.00
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042				
		Acquisitions	900,000.00	-629,217.00	
		Dispositions	-1,320,000.00		987,148.80
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	279,000.00	-265,485.24	
		Dispositions	-1,625,000.00		1,589,136.25
SBRJ50F9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043				
		Acquisitions	2,445,000.00	-2,439,844.95	
		Dispositions	-91,000.00		87,819.55
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	4,877,000.00	-4,844,346.00	
		Dispositions	-1,682,000.00		1,715,709.09
C073685109	BEACON ROOFING SUPPLY INC COM				
		Acquisitions	2,500.00	-195,456.25	
		Dispositions	-2,500.00		197,050.22
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047				
		Acquisitions	57,000.00	-45,821.16	
		Dispositions	-458,000.00		418,209.62

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP38R48	BELL CDA 3.65% 08-15-2052				
		Acquisitions	723,000.00	-517,841.52	
		Dispositions	-390,000.00		304,999.50
C084423102	BERKLEY W R CORP COM				
		Acquisitions	27,923.00	-1,792,839.46	
		Dispositions	-57,823.00		3,800,127.23
SBNC3DJ7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053				
		Acquisitions	603,000.00	-515,552.94	
		Dispositions	-293,000.00		231,185.79
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	609,000.00	-389,045.76	
		Dispositions	-1,017,000.00		635,955.34
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049				
		Acquisitions	170,000.00	-163,638.60	
		Dispositions	-355,000.00		323,447.80
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	3,235,000.00	-2,415,816.30	
		Dispositions	-2,379,000.00		1,860,537.27
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01				
		Acquisitions	40,123.00	-2,426,551.85	
		Dispositions	-40,123.00		2,510,027.79
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	527,000.00	-465,242.88	
		Dispositions	-363,000.00		370,064.27
SBRJRLC9	BHP BILLITON FIN USA LTD 5.25% 09-08-2033				
		Acquisitions	1,560,000.00	-1,546,849.20	
		Dispositions	-1,560,000.00		1,466,437.70
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	728,000.00	-704,288.22	
		Dispositions	-125,000.00		137,383.75
C090572207	BIO RAD LABORATORIES INC CL A CL A				
		Acquisitions	910.00	-430,950.28	
		Dispositions	-910.00		340,650.93
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	240,000.00	-150,360.00	
		Dispositions	-240,000.00		166,752.00
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	2,600.00	-268,795.45	
		Dispositions	-2,600.00		236,772.21
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	225,000.00	-158,512.50	
		Dispositions	-400,000.00		295,132.00
SBN4K114	BLACK HILLS CORP 6.15% 05-15-2034				
		Acquisitions	2,745,000.00	-2,723,726.25	
		Dispositions	-300,000.00		301,119.00
C09247X101	BLACKROCK INC COM STK				
		Acquisitions	1,980.00	-1,343,944.25	
		Dispositions	-1,980.00		1,312,087.00
C093671105	BLOCK H & R INC COM				
		Acquisitions	42,771.00	-1,766,831.18	
		Dispositions	-20,400.00		950,867.57
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	2,191,000.00	-1,567,571.01	
		Dispositions	-197,000.00		144,601.94
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	4,490,000.00	-4,323,966.92	
		Dispositions	-190,000.00		197,698.80
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	1,437,000.00	-1,067,734.55	
		Dispositions	-237,000.00		153,725.31
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	3,877,000.00	-3,572,405.62	
		Dispositions	-180,000.00		156,034.80
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,977.00	-5,602,767.66	
		Dispositions	-2,033.00		5,318,567.39
C099724106	BORG WARNER INC COM				
		Acquisitions	60,700.00	-2,825,479.10	
		Dispositions	-60,700.00		2,608,025.89

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C103304101	BOYD GAMING CORP COM				
		Acquisitions	9,800.00	-643,490.50	
		Dispositions	-22,200.00		1,528,324.74
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	880,000.00	-589,106.80	
		Dispositions	-250,000.00		146,165.00
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	412,000.00	-274,841.33	
		Dispositions	-994,000.00		663,878.12
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	871,000.00	-571,932.54	
		Dispositions	-1,581,000.00		998,721.11
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO				
		Acquisitions	230,000.00	-169,171.90	
		Dispositions	-787,000.00		613,737.44
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	266,000.00	-164,431.51	
		Dispositions	-41,000.00		29,715.98
SBMZMHX6	BP CAP MKTS AMER INC 4.812% DUE 02-13-2033				
		Acquisitions	1,165,000.00	-1,165,000.00	
		Dispositions	-1,165,000.00		1,149,392.55
SBMCJWJ1	BP CAP MKTS AMER INC 4.893% 09-11-2033				
		Acquisitions	510,000.00	-509,989.80	
		Dispositions	-510,000.00		476,462.40
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	3,441,000.00	-2,255,983.47	
		Dispositions	-1,898,000.00		1,046,348.25
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	29,000.00	-21,645.89	
		Dispositions	-526,000.00		463,916.76
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048				
		Acquisitions	343,000.00	-308,520.03	
		Dispositions	-278,000.00		267,606.02
C110122108	BRISTOL MYERS SQUIBB CO COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	135,400.00	-7,453,576.50	
		Dispositions	-53,300.00		3,425,893.60
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	1,586,000.00	-1,248,367.15	
		Dispositions	-2,656,000.00		2,157,143.24
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	1,612,000.00	-1,213,191.18	
		Dispositions	-2,375,000.00		1,862,327.47
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053				
		Acquisitions	2,290,000.00	-2,368,956.30	
		Dispositions	-650,000.00		756,665.15
C11120U105	BRIXMOR PPTY GROUP INC COM				
		Acquisitions	49,700.00	-1,058,532.71	
		Dispositions	-49,700.00		1,159,037.61
C11135F101	BROADCOM INC COM				
		Acquisitions	11,677.00	-9,132,616.06	
		Dispositions	-11,489.00		8,264,591.59
C115236101	BROWN & BROWN INC COM				
		Acquisitions	38,446.00	-2,483,825.32	
		Dispositions	-21,130.00		1,263,243.95
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045				
		Acquisitions	440,000.00	-393,430.40	
		Dispositions	-440,000.00		403,145.60
SBRRFZK1	BROWN FORMAN CORP 4.75% 04-15-2033				
		Acquisitions	495,000.00	-493,534.80	
		Dispositions	-495,000.00		493,846.65
C116794108	BRUKER CORP				
		Acquisitions	15,000.00	-1,102,315.06	
		Dispositions	-15,000.00		933,068.90
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	16,323.00	-2,222,311.95	
		Dispositions	-16,323.00		2,075,608.32
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050				
		Acquisitions	326,000.00	-232,370.56	
		Dispositions	-790,000.00		622,098.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052				
		Acquisitions	584,000.00	-388,920.32	
		Dispositions	-840,000.00		591,393.60
SBKH0LR6	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG				
		Acquisitions	300,000.00	-253,266.00	
		Dispositions	-75,000.00		72,189.00
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	3,140,000.00	-3,100,719.30	
		Dispositions	-315,000.00		301,376.35
C122017106	BURLINGTON STORES INC COM				
		Acquisitions	2,300.00	-304,864.75	
		Dispositions	-2,300.00		305,680.83
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.52% FROM 02-27-2023 TO 02-28-2023				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.54% FROM 02-28-2023 TO 03-01-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.54% FROM 03-01-2023 TO 03-02-2023				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.56% FROM 02-24-2023 TO 02-27-2023				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.58% FROM 02-13-2023 TO 02-14-2023				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.58% FROM 03-21-2023 TO 03-22-2023				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.6% FROM 03-16-2023 TO 03-17-2023				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.81% FROM 04-12-2023 TO 04-13-2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.81% FROM 04-18-2023 TO 04-19-2023				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.83% FROM 04-21-2023 TO 04-24-2023				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.83% FROM 04-24-2023 TO 04-25-2023				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.84% FROM 04-25-2023 TO 04-26-2023				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.89% FROM 04-03-2023 TO 04-04-2023				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.9% FROM 04-04-2023 TO 04-05-2023				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.92% FROM 03-28-2023 TO 03-29-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.93% FROM 03-31-2023 TO 04-03-2023				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 5.1% FROM 07-17-2023 TO 07-18-2023				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 5.16% FROM 05-26-2023 TO 05-30-2023				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.3% FROM 08-08-2023 TO 08-09-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.3% FROM 08-11-2023 TO 08-14-2023				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 5.33% FROM 10-17-2023 TO 10-18-2023				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 5.33% FROM 11-10-2023 TO 11-13-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 08-25-2023 TO 08-28-2023				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 08-30-2023 TO 08-31-2023				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 10-13-2023 TO 10-16-2023				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 11-15-2023 TO 11-16-2023				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.35% FROM 08-29-2023 TO 08-30-2023				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 5.35% FROM 09-05-2023 TO 09-06-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 5.38% FROM 12-07-2023 TO 12-08-2023				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 5.39% FROM 12-08-2023 TO 12-11-2023				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 5.42% FROM 12-01-2023 TO 12-04-2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799JUL3	BUY TO OPEN REPO W/BOFA SECU 5.3% FROM 07-27-2023 TO 08-01-2023				
		Acquisitions	2,634,937.50	-2,634,937.50	
		Dispositions	-2,634,937.50		2,634,937.50
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.53% FROM 03-14-2023 TO 03-15-2023				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.53% FROM 03-17-2023 TO 03-20-2023				
		Acquisitions	10,200,000.00	-10,200,000.00	
		Dispositions	-10,200,000.00		10,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.55% FROM 02-17-2023 TO 02-21-2023				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.58% FROM 03-22-2023 TO 03-23-2023				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 03-15-2023 TO 03-16-2023				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.79% FROM 04-11-2023 TO 04-12-2023				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.8% FROM 04-06-2023 TO 04-10-2023				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.83% FROM 04-10-2023 TO 04-11-2023				
		Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.83% FROM 04-14-2023 TO 04-17-2023				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.02% FROM 06-12-2023 TO 06-13-2023				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 5.03% FROM 05-12-2023 TO 05-15-2023				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.03% FROM 06-20-2023 TO 06-21-2023				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.03% FROM 06-21-2023 TO 06-22-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.05% FROM 06-13-2023 TO 06-14-2023				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.06% FROM 06-22-2023 TO 06-23-2023				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.06% FROM 07-18-2023 TO 07-19-2023				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.27% FROM 08-10-2023 TO 08-11-2023				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 12-15-2023 TO 12-18-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 12-22-2023 TO 12-26-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 08-31-2023 TO 09-01-2023				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 09-01-2023 TO 09-05-2023				
		Acquisitions	7,800,000.00	-7,800,000.00	
		Dispositions	-7,800,000.00		7,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 5.35% FROM 10-16-2023 TO 10-17-2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 11-03-2023 TO 11-06-2023				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 4.51% FROM 03-07-2023 TO 03-13-2023				
		Acquisitions	2,578,875.00	-2,578,875.00	
		Dispositions	-2,578,875.00		2,578,875.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.54% FROM 02-07-2023 TO 02-10-2023				
		Acquisitions	2,661,100.00	-2,661,100.00	
		Dispositions	-2,661,100.00		2,661,100.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 4.55% FROM 03-20-2023 TO 03-21-2023				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 4.62% FROM 03-16-2023 TO 03-17-2023				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 4.79% FROM 04-13-2023 TO 04-14-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 4.8% FROM 04-17-2023 TO 04-18-2023				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 5.06% FROM 07-14-2023 TO 07-17-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.28% FROM 08-09-2023 TO 08-10-2023				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.29% FROM 08-04-2023 TO 08-07-2023				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 08-28-2023 TO 08-29-2023				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 07-27-2023 TO 08-01-2023				
		Acquisitions	6,126,225.00	-6,126,225.00	
		Dispositions	-6,126,225.00		6,126,225.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 09-08-2023 TO 09-11-2023				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799MAR5	BUY TO OPEN REPO W/J.P. MORG 4.56% FROM 03-10-2023 TO 03-13-2023				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799JAN1	BUY TO OPEN REPO W/SCOTIA CA 4.28% FROM 01-19-2023 TO 01-20-2023				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799APR5	BUY TO OPEN REPO W/SCOTIA CA 4.75% FROM 04-20-2023 TO 04-21-2023				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C127190304	CACI INTL INC CL A CL A				
		Acquisitions	2,110.00	-690,708.56	
		Dispositions	-910.00		291,445.73
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	10,120.00	-2,408,602.75	
		Dispositions	-38,884.00		8,474,055.32
S9M35YDU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.08% 317U3XFA9 12/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,052.49
S9M43L7U	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.128% 317U4FOA7 30/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,166.33
S9M3EHFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.2% 317U42CA9 25/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,878.47
S9M3FZZU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.23% 317U43CA7 27/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,718.84
S9M4JQ1U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.91% 317U4LEA5 27/12/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,314.99
S9M2JVLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3% 317U3MVA5 07/09/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,504.64
S9M45U1U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.063% 317U4H5A4 04/12/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,480.52
S9M37E4U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.1% 317U3YFA7 16/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,100.70
S9M42A9U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.179% 317U4EXA0 27/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		804.57
S9M3WA9U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.28% 317U4CTA9 20/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,228.59
S9M3XVMU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.305% 317U4D1A7 23/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,097.85
S9LZERMU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U2NTA7 10/05/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,409.08
S9M2BBKU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.84% 317U3FXA8 25/08/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,330.12
S9M4HV6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.95% 317U4L2A8 27/12/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		797.79
S9M4AS2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.97% 317U4IUA4 13/12/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,610.54
S9M3142U	CALL SWO EUR CHASUS33 P 6MEURIB / R 3.07% 317U3VZA1 05/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,548.07

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3PV9U	CALL SWO EUR CHASUS33 P 6MEURIB / R 3.18% 317U48SA9 10/11/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,317.09
S9M4CWWU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.88% 317U4JMA1 15/12/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,663.01
S9M2V13U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.9% 317U3U4A7 29/09/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,875.49
S9M47PRU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.99% 317U4HKA7 06/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,257.26
S9M3TMGU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.148% 317U4AUA1 16/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,930.02
S9M3CXBU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.23% 317U40VA2 23/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,861.98
S9M3KACU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.25% 317U44VA4 02/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,358.37
S9M3VUUU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.255% 317U4CHA2 20/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		781.96
S9M3NBEU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.27% 317U47QA3 06/11/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,091.68
S9M4MD5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U4MVA4 29/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,152.38
S9M27MCU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.87% 317U3ENA2 17/08/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,037.70
S9M4FSZU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.89% 317U4KBA0 20/12/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,495.96
S9M26DQU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3E3A4 14/08/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,196.40
S9M2EBJU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3ITA7 31/08/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,401.51
S9M2LYTU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3OPA8 11/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,108.83
S9M49QXU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.92% 317U4I6A1 11/12/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,884.34
S9M2NR2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.05% 317U3PSA2 15/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.22
S9M33ETU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.1% 317U3WVA3 09/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,337.02
S9M3RUKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.14% 317U49SA7 13/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,082.21
S9M39RLU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.15% 317U3YYA6 18/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,751.97
S9LZFGVU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.7% 317U2O4A2 10/05/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,093.40
S9M3BTZU	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.98% 317U40TA5 20/10/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,651.95
S9LXTHRU	CALL SWO USD BARCGB33 P 1DSOFR / R 2.92% 317U1WKA7 02/09/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M1TV0U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.26% 317U39IA9 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9M1UN3U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.35% 317U39RA9 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		930.00
S9M2MJQU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.4% 317U3P9A3 09/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M2DHZU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.5% 317U3ICA5 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M2FAYU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.75% 317U3JPA9 09/01/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,047.50
S9M2HDHU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.8% 317U3M4A5 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,135.00
S9LZFE1U	CALL SWO USD BNPAFRPP P 1DSOFR / R 2.75% 317U2ONA1 05/08/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		6,022.50
S9LXWTTU	CALL SWO USD BNPAFRPP P 1DSOFR / R 2.93% 317U1ZKA0 02/13/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,062.50
S9M1ELSU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3% 317U2Z6A5 07/03/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,047.50
S9M1HCXU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.2% 317U31FA9 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M2LBPU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.45% 317U3O1A4 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,435.00
S9M2FL7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.75% 317U3KMA9 09/05/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,420.00
S9M2SG5U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.8% 317U3SOA0 09/22/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,480.00
S9M38K3U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.8% 317U3YWA8 10/16/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,025.00
S9M3ASAU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.855% 317U3ZSA0 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,415.00
S9M3DPFU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.943% 317U41VA0 10/23/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,031.25
S9M3H51U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.985% 317U44EA3 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,630.00
S9LZ1TWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.8% 317U2JUA4 04/14/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		4,850.00
S9LY6X8U	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.965% 317U25MA3 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,300.00
S9LY7VKU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.985% 317U25TA6 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,850.00
S9LZCCPU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3% 317U2N8A0 04/28/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		5,225.00
S9M1MRMU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.06% 317U35IA7 07/14/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M1J14U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.07% 317U33CA8 07/10/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,930.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M1WHEU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.38% 317U3AZA7 07/31/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,465.00
S9M2370U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.5% 317U3CQA3 08/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,050.00
S9M4AZQU	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.03% 317U4J3A2 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,760.00
S9LZ1RHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.05% 317U2JSA7 04/14/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,500.00
S9LY8JXU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.075% 317U26NA0 02/28/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,942.50
S9M1QD5U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.25% 317U36UA1 07/20/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,412.50
S9M1HN3U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U32MA9 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9LYDYGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.35% 317U2AJA6 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
S9M29RNU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.36% 317U3FOA8 08/21/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,850.00
S9M2BB2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.4% 317U3GRA3 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,005.00
S9M34DFU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.43% 317U3XDA1 10/10/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,140.00
S9M36RJU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.47% 317U3Y7A6 10/13/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,050.00
S9M35WHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.48% 317U3XIA6 10/12/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,060.00
S9M2NBGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.63% 317U3PJA2 09/14/2023				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,460.00
S9M2TMVU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.665% 317U3TNA9 09/25/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,690.00
S9M2WADU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.72% 317U3U7A4 09/29/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,037.50
S9M4GRPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.842% 317U4KFA6 12/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,700.00
S9M3FD0U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.95% 317U43GA3 10/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M3JBBU	CALL SWO USD CHASUS33 P 1DSOFR / R 4% 317U44HA0 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,675.00
S9M4AS0U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.03% 317U4J5A0 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,725.00
S9M3J51U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.13% 317U45GA8 11/02/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,940.00
S9LXUV7U	CALL SWO USD CITIUS33 P 1DSOFR / R 3% 317U1YKA3 02/13/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,386.25
S9M32BBU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.725% 317U3W7A0 10/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,511.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M1WX8U	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.33% 317U3B6A7 08/01/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,190.00
S9M2LCMU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.45% 317U3NZA9 09/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M3KBAU	CALL SWO USD DEUTGB2L P 1DSOFR / R 4.13% 317U45IA6 11/02/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,870.00
S9LXRW7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.83% 317U1W8A1 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		3,380.00
S9LZDHZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.95% 317U2NOA2 05/04/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,818.75
S9LZNSKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.97% 317U2R8A1 05/22/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,200.00
S9LZCEAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3% 317U2NAA7 04/28/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,375.00
S9M1453U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3% 317U2VAA9 06/20/2023				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		9,187.50
S9LYBLGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U29PA2 03/03/2023				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,768.75
S9LZ1NVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U2JQA9 04/14/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		9,810.00
S9M14BEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U2USA2 06/16/2023				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		7,360.00
S9M17QTU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.1% 317U2VVA6 06/20/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,110.00
S9LXRW8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.11% 317U1WBA7 02/06/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9LXSXNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U1WEA4 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,710.00
S9LYFJQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U2BFA8 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,744.80
S9LYFJRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U2BFA8 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,576.00
S9LXQRHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U1V5A6 02/03/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,227.50
S9M1TZ3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.26% 317U39GA1 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9M1UA7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U39TA7 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		950.00
S9M28BMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U3EYA0 08/18/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9M2LDTU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.45% 317U3OGA8 09/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M2DCUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U3IEA3 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M2HQ1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317U3MNA4 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,909.38

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2XGYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U3V7A2 10/02/2023				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,128.00
S9M2TQWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.665% 317U3TMA0 09/25/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,262.00
S9M2EBGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.67% 317U3IZA0 08/31/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,060.00
S9M4LE2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.684% 317U4MMA4 12/29/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,830.00
S9M2PMZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.73% 317U3R0A8 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M33ERU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U3X5A0 10/10/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M4KK2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U4LSA0 12/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,730.00
S9M2HAEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.8% 317U3LLA8 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,205.00
S9M4KK0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.81% 317U4LOA4 12/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,730.00
S9M39RJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.82% 317U3Z5A5 10/18/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,399.25
S9M4JT6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.854% 317U4LIA1 12/27/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,293.75
S9M3H87U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U44IA9 10/30/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,684.00
S9M3SUHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.05% 317U4AQA6 11/13/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,377.50
S9M3RUHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.075% 317U4A3A1 11/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9M3M60U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.14% 317U48EA4 11/06/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,517.50
S9M3WXAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.25% 317U4CZA2 11/20/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9LYAWXU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.9% 317U29EA4 03/02/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,060.40
S9LXWPRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.93% 317U1ZMA8 02/13/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,037.50
S9LXUL9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3% 317U1YIA6 02/13/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,427.50
S9LXRN2U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.11% 317U1WAA8 02/06/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		920.00
S9LXUL7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.16% 317U1XNA2 02/13/2023				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		5,200.00
S9M1G90U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.2% 317U31HA7 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,290.00
S9M1SBRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.27% 317U38EA5 07/24/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,322.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M1HV4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.3% 317U32OA7 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,390.00
S9M2KDMU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.3% 317U3NFA1 09/08/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,565.00
S9M2LBFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.45% 317U3NXA1 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M2XCEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.58% 317U3V6A3 10/02/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M2RLZU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.775% 317U3S0A6 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M2RMBU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.775% 317U3S2A4 09/25/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		4,400.00
S9M3ANVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.83% 317U3ZNA5 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,405.00
S9M4JN6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.854% 317U4LLA7 12/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,705.00
S9M4CB1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.95% 317U4JWA0 12/15/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9LZFHLU	CALL SWO USD NGFPUS33 P 1DSOFR / R 2.7% 317U2OCA3 05/12/2023				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		11,900.00
S9M1TR6U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.26% 317U39KA6 07/26/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,625.00
S9M1SDRU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.27% 317U38NA5 07/24/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9M2D46U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.67% 317U3J1A5 08/31/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,040.00
S9M12AAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 2.85% 317U2ULA9 06/12/2023				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		10,493.75
S9LZHBAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 2.9% 317U2P3A0 05/11/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,730.25
S9M1EQNU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3% 317U2Z7A4 07/03/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,760.00
S9M2DFVU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.5% 317U3IGA1 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,820.00
S9M2VMXU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.705% 317U3TYA7 09/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,090.00
S9M1XC3U	CALL SWO USD ROYCCAT3IMM P 1DSOFR / R 3.335% 317U3B8A5 08/03/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,385.00
S9LYDB6U	CALL SWO USD ROYCCAT3IMM P 1DSOFR / R 3.35% 317U2AHA8 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	8,900.00	-486,441.25	
		Dispositions	-8,900.00		409,819.47
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO				
		Acquisitions	475,000.00	-448,191.00	
		Dispositions	-903,000.00		808,202.12
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	1,023,000.00	-706,572.41	
		Dispositions	-2,213,000.00		1,486,088.52

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050				
		Acquisitions	277,000.00	-182,052.42	
		Dispositions	-62,000.00		47,910.50
SBPQT8D4	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034				
		Acquisitions	6,160,000.00	-5,996,287.30	
		Dispositions	-3,301,000.00		3,204,226.22
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Acquisitions	1,820,000.00	-1,820,000.00	
		Dispositions	-580,000.00		564,427.00
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	3,200.00	-419,715.92	
		Dispositions	-20,438.00		2,227,388.79
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	22,464.00	-1,770,257.84	
		Dispositions	-10,500.00		1,082,303.93
CP2121YAS7	CARNIVAL CORPORATION TLB 10-06-2028				
		Acquisitions	-1,100,000.00	1,094,500.00	
		Dispositions	-11,000.00		11,000.00
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050				
		Acquisitions	1,862,000.00	-1,376,622.66	
		Dispositions	-270,000.00		196,411.50
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI				
		Acquisitions	13,200.00	-546,043.39	
		Dispositions	-62,700.00		2,811,927.02
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG				
		Acquisitions	119,000.00	-78,028.30	
		Dispositions	-2,819,000.00		2,245,048.21
C149123101	CATERPILLAR INC COM				
		Acquisitions	3,370.00	-839,823.09	
		Dispositions	-17,770.00		4,191,091.75
SBMM1RV4	CATERPILLAR INS 4.75% DUE 05-15-2064				
		Acquisitions	33,000.00	-26,520.45	
		Dispositions	-33,000.00		32,239.02
C12503M108	CBOE GLOBAL MARKETS INC				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,900.00	-1,798,295.00	
		Dispositions	-4,500.00		673,388.55
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC				
		Acquisitions	16,612,000.00	-16,612,000.00	
		Dispositions	-16,372,000.00		16,372,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	4,670,000.00	-4,670,000.00	
		Dispositions	-4,675,000.00		4,675,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS				
		Acquisitions	772,000.00	-772,000.00	
		Dispositions	-128,000.00		128,000.00
SBL6KR43	CDN NATL RY CO 2.45% DUE 05-01-2050				
		Acquisitions	975,000.00	-613,557.75	
		Dispositions	-975,000.00		596,241.75
C03073E105	CENCORA INC				
		Acquisitions	6,100.00	-1,099,395.74	
		Dispositions	-8,400.00		1,367,899.80
SBNTFNR4	CENOVUS ENERGY INC 2.65% 01-15-2032				
		Acquisitions	990,000.00	-797,892.90	
		Dispositions	-990,000.00		815,575.60
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052				
		Acquisitions	455,000.00	-329,588.35	
		Dispositions	-1,664,000.00		1,184,032.25
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	56,985.00	-3,840,425.02	
		Dispositions	-15,800.00		1,097,118.40
SBN7T2Q0	CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053				
		Acquisitions	1,020,000.00	-1,023,339.05	
		Dispositions	-745,000.00		738,574.40
SBRQNXB3	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033				
		Acquisitions	330,000.00	-329,194.80	
		Dispositions	-330,000.00		321,624.60
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	10,800.00	-897,056.19	
		Dispositions	-21,172.00		1,822,085.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BZ6	CHARTER 3.5% DUE 06-01-2041				
		Acquisitions	395,000.00	-266,692.15	
		Dispositions	-1,210,000.00		820,705.90
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	2,130,000.00	-1,698,871.15	
		Dispositions	-1,590,000.00		1,297,201.50
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	395,000.00	-380,815.55	
		Dispositions	-1,195,000.00		1,149,256.75
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	1,015,000.00	-938,865.25	
		Dispositions	-7,216,000.00		6,576,969.34
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	5,689,000.00	-3,550,853.41	
		Dispositions	-675,000.00		433,306.75
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053				
		Acquisitions	1,209,000.00	-893,200.76	
		Dispositions	-2,386,000.00		1,992,309.24
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	287,000.00	-217,063.84	
		Dispositions	-507,000.00		398,514.00
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	930,000.00	-631,712.95	
		Dispositions	-1,030,000.00		715,051.75
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	53,000.00	-39,519.45	
		Dispositions	-830,000.00		655,335.90
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	5,003,000.00	-3,050,604.37	
		Dispositions	-249,000.00		156,664.89
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	1,329,000.00	-948,546.84	
		Dispositions	-1,010,000.00		762,502.15
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,682,000.00	-2,803,929.28	
		Dispositions	-2,130,000.00		1,286,917.35
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048				
		Acquisitions	46,000.00	-36,548.38	
		Dispositions	-2,280,000.00		1,901,050.55
C16411R208	CHENIERE ENERGY INC COM NEW				
		Acquisitions	23,151.00	-3,460,502.60	
		Dispositions	-13,666.00		2,197,098.51
C166764100	CHEVRON CORP COM				
		Acquisitions	27,322.00	-4,442,257.39	
		Dispositions	-38,322.00		5,681,307.58
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050				
		Acquisitions	583,000.00	-388,619.42	
		Dispositions	-368,000.00		260,680.02
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	412.00	-840,486.05	
		Dispositions	-1,010.00		1,959,208.25
CH1467J104	CHUBB LTD ORD CHF24.15				
		Acquisitions	2,400.00	-501,169.98	
		Dispositions	-6,100.00		1,338,578.78
C171340102	CHURCH & DWIGHT INC COM				
		Acquisitions	14,261.00	-1,360,427.99	
		Dispositions	-14,261.00		1,331,494.67
C171779309	CIENA CORP COM NEW				
		Acquisitions	4,200.00	-214,171.54	
		Dispositions	-17,300.00		840,928.45
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	480,000.00	-432,513.60	
		Dispositions	-1,190,000.00		1,091,278.10
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	670,000.00	-609,413.20	
		Dispositions	-670,000.00		615,919.40
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	860,000.00	-621,626.00	
		Dispositions	-495,000.00		323,804.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQT56R6	CIGNA GROUP 5.4% DUE 03-15-2033				
		Acquisitions	395,000.00	-394,628.70	
		Dispositions	-395,000.00		414,706.55
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051				
		Acquisitions	330,000.00	-242,038.50	
		Dispositions	-330,000.00		241,851.00
C172908105	CINTAS CORP COM				
		Acquisitions	320.00	-141,759.18	
		Dispositions	-4,020.00		1,841,064.36
C172755100	CIRRUS LOGIC INC COM				
		Acquisitions	5,000.00	-486,076.65	
		Dispositions	-5,000.00		530,624.12
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	39,000.00	-2,029,861.07	
		Dispositions	-121,038.00		5,943,548.95
SBPCTMM5	CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032				
		Acquisitions	542,000.00	-527,468.98	
		Dispositions	-657,000.00		634,186.26
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	335,000.00	-203,941.30	
		Dispositions	-215,000.00		151,224.64
C172967LU3	CITIGROUP INC 3.878% DUE 01-24-2039				
		Acquisitions	305,000.00	-250,777.70	
		Dispositions	-605,000.00		501,734.15
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	560,000.00	-475,190.70	
		Dispositions	-560,000.00		527,736.30
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	48,000.00	-41,306.40	
		Dispositions	-2,962,000.00		2,567,713.72
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG				
		Acquisitions	670,000.00	-657,229.80	
		Dispositions	-2,315,000.00		2,272,649.69
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	220,000.00	-235,309.80	
		Dispositions	-540,000.00		566,881.20
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034				
		Acquisitions	3,505,000.00	-3,429,252.30	
		Dispositions	-1,038,000.00		1,045,349.98
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	180,000.00	-186,719.40	
		Dispositions	-195,000.00		220,609.35
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	63,600.00	-3,074,508.96	
		Dispositions	-76,700.00		3,588,742.10
C185899101	CLEVELAND CLIFFS USD0.125				
		Acquisitions	75,600.00	-1,192,656.16	
		Dispositions	-75,600.00		1,135,244.29
C189054109	CLOROX CO COMMON STOCK USD 1 PAR				
		Acquisitions	18,400.00	-2,786,029.86	
		Dispositions	-18,400.00		2,472,481.53
SBMFDGY3	CMS ENERGY CORP 4.875 DUE 03-01-2044				
		Acquisitions	48,000.00	-44,221.44	
		Dispositions	-120,000.00		104,325.60
C125896100	CMS ENERGY CORP COM				
		Acquisitions	7,900.00	-476,343.57	
		Dispositions	-7,900.00		461,260.95
CN20944109	CNH INDUSTRIAL NV COM STK				
		Acquisitions	21,700.00	-263,492.25	
		Dispositions	-21,700.00		259,337.05
SBK93JD5	COCA COLA CO 2.5% 03-15-2051				
		Acquisitions	541,000.00	-325,347.28	
		Dispositions	-541,000.00		335,303.43
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050				
		Acquisitions	455,000.00	-309,704.60	
		Dispositions	-1,775,000.00		1,249,960.00
C191216100	COCA COLA CO COM				
		Acquisitions	29,100.00	-1,723,033.18	
		Dispositions	-32,100.00		1,911,217.43

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRKBQ3	COLGATE-PALMOLIVE CO 4% DUE 08-15-2045				
		Acquisitions	215,000.00	-194,811.50	
		Dispositions	-215,000.00		171,965.60
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	27,337.00	-2,069,884.06	
		Dispositions	-40,173.00		2,946,281.70
SBQPF818	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	1,718,000.00	-1,690,355.09	
		Dispositions	-843,000.00		786,678.07
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	4,587,000.00	-4,263,491.00	
		Dispositions	-36,000.00		38,193.12
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	576,000.00	-358,490.16	
		Dispositions	-36,000.00		24,237.72
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	3,337,000.00	-2,111,729.61	
		Dispositions	-9,935,000.00		7,094,927.60
C20030NBT7	COMCAST CORP NEW 3.2% DUE 07-15-2036				
		Acquisitions	230,000.00	-188,811.60	
		Dispositions	-230,000.00		187,631.70
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038				
		Acquisitions	285,000.00	-244,433.10	
		Dispositions	-260,000.00		237,653.00
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	485,000.00	-394,140.10	
		Dispositions	-681,000.00		554,789.64
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038				
		Acquisitions	925,000.00	-863,209.25	
		Dispositions	-925,000.00		770,830.25
SB0B7ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035				
		Acquisitions	160,000.00	-154,728.00	
		Dispositions	-235,000.00		250,399.55
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,921,000.00	-1,118,137.03	
		Dispositions	-615,000.00		383,433.34
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047				
		Acquisitions	425,000.00	-347,016.75	
		Dispositions	-3,230,000.00		2,546,624.85
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	27,600.00	-1,050,809.06	
		Dispositions	-27,600.00		1,110,822.15
C200340107	COMERICA INC COM				
		Acquisitions	21,700.00	-1,080,550.13	
		Dispositions	-19,400.00		1,137,370.96
C199908104	COMFORT SYS USA INC COM				
		Acquisitions	6,300.00	-885,016.60	
		Dispositions	-4,500.00		800,513.25
C201723103	COMMERCIAL METALS CO COM				
		Acquisitions	17,600.00	-898,491.06	
		Dispositions	-2,700.00		137,584.14
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052				
		Acquisitions	975,000.00	-803,955.00	
		Dispositions	-255,000.00		214,340.25
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053				
		Acquisitions	1,455,000.00	-1,475,484.55	
		Dispositions	-928,000.00		909,362.33
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048				
		Acquisitions	710,000.00	-632,548.75	
		Dispositions	-480,000.00		464,419.10
C205887102	CONAGRA BRANDS INC COM USD5				
		Acquisitions	60,600.00	-2,321,791.12	
		Dispositions	-77,500.00		2,562,277.59
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038				
		Acquisitions	1,105,000.00	-1,009,512.40	
		Dispositions	-285,000.00		276,019.65
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	3,633,000.00	-3,610,095.59	
		Dispositions	-1,073,000.00		1,045,534.54

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	492,000.00	-388,628.00	
		Dispositions	-1,394,000.00		1,065,877.09
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	2,499,000.00	-2,490,231.60	
		Dispositions	-807,000.00		838,851.99
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063				
		Acquisitions	2,186,000.00	-2,173,398.33	
		Dispositions	-51,000.00		55,588.47
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062				
		Acquisitions	500,000.00	-392,065.00	
		Dispositions	-183,000.00		148,385.55
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	512,000.00	-466,815.70	
		Dispositions	-512,000.00		477,653.45
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	285,000.00	-210,634.95	
		Dispositions	-285,000.00		221,744.25
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI				
		Acquisitions	13,300.00	-1,111,618.71	
		Dispositions	-13,300.00		1,163,954.12
SBM8NHW5	CONSUMERS ENERGY CO 2.65% 08-15-2052				
		Acquisitions	96,000.00	-59,613.12	
		Dispositions	-294,000.00		199,611.30
C217204106	COPART INC COM				
		Acquisitions	10,800.00	-745,094.87	
		Dispositions	-10,800.00		845,419.74
C21871X109	COREBRIDGE FINL INC COM				
		Acquisitions	57,900.00	-1,040,264.20	
		Dispositions	-23,900.00		482,984.83
C22052L104	CORTEVA INC COM USD0.01 WI				
		Acquisitions	6,200.00	-382,397.30	
		Dispositions	-6,200.00		381,163.48
C22160N109	COSTAR GROUP INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	24,500.00	-2,162,365.58	
		Dispositions	-24,500.00		1,951,825.09
SBN7T3Q7	CR SUISSE AG NEW 3.7% DUE 02-21-2025				
		Acquisitions	323,000.00	-282,625.00	
		Dispositions	-323,000.00		310,719.54
SBNNMPD1	CR SUISSE AG NEW 7.95% DUE 01-09-2025				
		Acquisitions	415,000.00	-419,150.00	
		Dispositions	-415,000.00		420,913.75
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				
		Acquisitions	250,000.00	-211,250.00	
		Dispositions	-250,000.00		237,305.00
SBL69K85	CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028				
		Acquisitions	900,000.00	-897,939.00	
		Dispositions	-900,000.00		953,226.00
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	3,800.00	-468,195.39	
		Dispositions	-3,800.00		499,838.50
C22822V101	CROWN CASTLE INC COM				
		Acquisitions	1,600.00	-229,364.00	
		Dispositions	-18,400.00		2,577,011.05
SBK9Z6Q3	CROWN CASTLE INTL 4% DUE 11-15-2049				
		Acquisitions	55,000.00	-39,223.80	
		Dispositions	-1,270,000.00		859,102.42
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Acquisitions	370,000.00	-262,590.50	
		Dispositions	-1,635,000.00		1,061,785.85
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Acquisitions	495,000.00	-305,067.00	
		Dispositions	-825,000.00		466,727.25
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	195,000.00	-145,567.50	
		Dispositions	-2,800,000.00		2,142,420.00
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	185,000.00	-149,418.95	
		Dispositions	-645,000.00		524,346.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	752,000.00	-637,286.58	
		Dispositions	-625,000.00		570,304.15
C231021106	CUMMINS INC				
		Acquisitions	10,889.00	-2,493,468.33	
		Dispositions	-15,680.00		3,846,570.99
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	1,260,000.00	-860,424.95	
		Dispositions	-555,000.00		381,340.25
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	450,000.00	-381,797.60	
		Dispositions	-500,000.00		410,084.80
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	410,000.00	-359,709.40	
		Dispositions	-3,445,000.00		3,168,906.25
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	7,676,000.00	-7,103,468.21	
		Dispositions	-3,835,000.00		3,501,090.29
SBNGF9C4	CVS HEALTH CORP 5.25% 02-21-2033				
		Acquisitions	2,110,000.00	-2,106,229.30	
		Dispositions	-2,110,000.00		2,088,568.70
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	1,025,000.00	-1,019,820.20	
		Dispositions	-991,000.00		974,807.29
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	1,476,000.00	-1,456,421.91	
		Dispositions	-1,444,000.00		1,443,232.62
SB9B9X32	CVS HEALTH CORP 6.125% DUE 09-15-2039				
		Acquisitions	465,000.00	-469,943.85	
		Dispositions	-180,000.00		187,048.80
C126650100	CVS HEALTH CORP COM				
		Acquisitions	40,600.00	-3,152,609.49	
		Dispositions	-58,400.00		4,240,382.18
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	975,000.00	-958,581.54	
		Dispositions	-916,000.00		878,814.18
C23331A109	D R HORTON INC COM				
		Acquisitions	3,600.00	-436,325.91	
		Dispositions	-3,600.00		408,911.72
C235851102	DANAHER CORP COM				
		Acquisitions	14,190.00	-3,534,509.95	
		Dispositions	-25,870.00		6,101,628.48
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	860,000.00	-582,385.30	
		Dispositions	-1,257,000.00		846,137.03
C23804L103	DATADOG INC COM USD0.00001 CL A				
		Acquisitions	7,100.00	-713,875.26	
		Dispositions	-900.00		110,880.61
C23918K108	DAVITA INC COM				
		Acquisitions	9,600.00	-876,281.42	
		Dispositions	-9,600.00		996,689.98
SBKR3FX9	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044				
		Acquisitions	1,550,000.00	-1,461,833.64	
		Dispositions	-1,571,000.00		1,516,559.49
C243537107	DECKERS OUTDOOR CORP COM				
		Acquisitions	5,250.00	-2,420,824.52	
		Dispositions	-6,730.00		3,452,950.04
C244199105	DEERE & CO COM				
		Acquisitions	9,200.00	-3,706,417.66	
		Dispositions	-18,960.00		7,376,811.30
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050				
		Acquisitions	144,000.00	-106,551.36	
		Dispositions	-144,000.00		127,146.24
SBPJK3B7	DEERE JOHN CAP FIXED 5.15% 09-08-2033				
		Acquisitions	650,000.00	-649,902.50	
		Dispositions	-650,000.00		625,447.00
SBRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051				
		Acquisitions	376,000.00	-230,091.94	
		Dispositions	-3,176,000.00		2,320,480.88

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ3PT17	DELL INTL L L C/FIXED 5.25% DUE 02-01-2028				
		Acquisitions	1,700,000.00	-1,699,235.00	
		Dispositions	-1,700,000.00		1,726,231.00
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK				
		Acquisitions	34,100.00	-2,142,527.60	
		Dispositions	-48,153.00		2,572,661.52
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	57,780.00	-2,239,199.33	
		Dispositions	-57,780.00		1,632,621.03
SBM9YRS3	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG				
		Acquisitions	215,000.00	-180,068.95	
		Dispositions	-3,300,000.00		2,553,441.00
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	408,000.00	-341,836.86	
		Dispositions	-949,000.00		766,697.56
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	330,000.00	-312,018.30	
		Dispositions	-330,000.00		304,857.30
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	18,200.00	-857,242.95	
		Dispositions	-18,200.00		852,172.63
C252131107	DEXCOM INC COM				
		Acquisitions	11,200.00	-1,346,745.20	
		Dispositions	-14,700.00		1,608,909.64
SBRBS443	DIAGEO CAP PLC 5.625% 10-05-2033				
		Acquisitions	875,000.00	-871,762.50	
		Dispositions	-875,000.00		869,960.80
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	125,000.00	-120,692.50	
		Dispositions	-717,000.00		724,585.17
C25278XAR0	DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO				
		Acquisitions	2,438,000.00	-2,081,511.44	
		Dispositions	-2,438,000.00		2,052,113.36
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,006,000.00	-1,470,427.90	
		Dispositions	-255,000.00		183,023.70
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	1,477,000.00	-1,168,095.83	
		Dispositions	-1,270,000.00		986,227.40
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	490,000.00	-314,354.60	
		Dispositions	-1,030,000.00		662,276.05
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM				
		Acquisitions	19,100.00	-2,681,686.42	
		Dispositions	-10,100.00		1,276,158.05
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	13,100.00	-1,391,658.86	
		Dispositions	-33,100.00		3,663,143.94
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055				
		Acquisitions	697,000.00	-476,808.75	
		Dispositions	-860,000.00		565,462.45
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	653,000.00	-526,891.09	
		Dispositions	-575,000.00		410,376.25
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Acquisitions	321,000.00	-209,924.18	
		Dispositions	-44,000.00		30,581.32
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	435,000.00	-364,025.40	
		Dispositions	-2,000,000.00		1,634,467.75
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Acquisitions	2,081,000.00	-1,570,937.42	
		Dispositions	-38,000.00		31,085.14
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG				
		Acquisitions	100,000.00	-67,358.72	
		Dispositions	-48,000.00		39,337.92
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050				
		Acquisitions	68,000.00	-56,543.64	
		Dispositions	-32,000.00		31,405.76

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C256163106	DOCUSIGN INC COM				
		Acquisitions	71,478.00	-3,676,525.36	
		Dispositions	-64,800.00		3,744,162.15
C25659T107	DOLBY LABORATORIES INC CL A COM STK				
		Acquisitions	6,200.00	-519,459.44	
		Dispositions	-6,200.00		489,511.24
SBRBKHP1	DOLLAR GENERAL CORP 5.45% 07-05-2033				
		Acquisitions	980,000.00	-970,960.05	
		Dispositions	-980,000.00		949,982.60
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	1,176,000.00	-1,176,000.00	
		Dispositions	-1,176,000.00		1,176,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	4,380,000.00	-4,380,000.00	
		Dispositions	-7,940,000.00		7,940,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	362,000.00	-362,000.00	
		Dispositions	-362,000.00		362,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	258,000.00	-258,000.00	
		Dispositions	-258,000.00		258,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	10,711,000.00	-10,711,000.00	
		Dispositions	-10,992,000.00		10,992,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	1,060,000.00	-1,060,000.00	
		Dispositions	-1,350,000.00		1,350,000.00
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052				
		Acquisitions	1,335,000.00	-1,096,840.10	
		Dispositions	-1,805,000.00		1,635,618.65
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053				
		Acquisitions	1,195,000.00	-1,231,267.25	
		Dispositions	-280,000.00		315,254.80
C25862V105	DOUBLEVERIFY HLDGS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,600.00	-604,662.91	
		Dispositions	-21,600.00		717,068.54
C260003108	DOVER CORP COM USD1.00				
		Acquisitions	2,300.00	-319,144.75	
		Dispositions	-2,300.00		338,681.58
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	525,000.00	-561,322.49	
		Dispositions	-1,266,000.00		1,451,402.31
SBKBZCX0	DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048				
		Acquisitions	557,000.00	-551,081.59	
		Dispositions	-260,000.00		252,779.80
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038				
		Acquisitions	191,000.00	-187,858.86	
		Dispositions	-533,000.00		528,278.10
SBY7RHT9	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045				
		Acquisitions	250,000.00	-214,262.50	
		Dispositions	-250,000.00		219,425.00
C26210C104	DROPBOX INC CL A CL A				
		Acquisitions	61,800.00	-1,363,276.18	
		Dispositions	-61,800.00		1,503,910.84
C23345M107	DT MIDSTREAM INC COM USD0.01 WI				
		Acquisitions	10,100.00	-547,649.42	
		Dispositions	-10,100.00		525,165.94
SBPYT0C9	DTE ELEC CO 5.2% DUE 04-01-2033				
		Acquisitions	95,000.00	-99,276.90	
		Dispositions	-95,000.00		93,983.50
C233331107	DTE ENERGY CO COM				
		Acquisitions	6,300.00	-672,040.74	
		Dispositions	-12,400.00		1,440,108.69
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052				
		Acquisitions	255,000.00	-208,194.75	
		Dispositions	-255,000.00		178,331.70
SBSPCBB4	DUKE ENERGY 4.15% DUE 12-01-2044				
		Acquisitions	500,000.00	-370,930.00	
		Dispositions	-240,000.00		197,611.20

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	57,000.00	-42,014.70	
		Dispositions	-590,000.00		482,797.00
SBQ0N1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053				
		Acquisitions	3,287,000.00	-3,325,226.74	
		Dispositions	-2,752,000.00		2,667,879.88
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	2,055,000.00	-2,047,540.35	
		Dispositions	-755,000.00		769,737.60
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	480,000.00	-377,337.60	
		Dispositions	-1,700,000.00		1,288,329.25
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	900,000.00	-761,844.50	
		Dispositions	-2,005,000.00		1,811,354.10
SBRDX0K4	DUKE ENERGY CORP NEW 6.1% 09-15-2053				
		Acquisitions	1,450,000.00	-1,449,376.50	
		Dispositions	-1,263,000.00		1,328,183.43
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053				
		Acquisitions	645,000.00	-641,078.40	
		Dispositions	-365,000.00		404,584.25
SBRRFZJ0	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053				
		Acquisitions	745,000.00	-744,329.50	
		Dispositions	-220,000.00		221,927.20
SBMF9RB5	DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033				
		Acquisitions	510,000.00	-509,714.40	
		Dispositions	-510,000.00		517,038.00
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	7,619,000.00	-7,479,902.00	
		Dispositions	-587,000.00		552,478.53
C26856L103	E L F BEAUTY INC COM				
		Acquisitions	3,700.00	-371,813.99	
		Dispositions	-3,700.00		421,658.04
CG29183103	EATON CORP PLC COM USD0.50				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,200.00	-1,982,338.39	
		Dispositions	-14,600.00		2,494,883.17
C278642103	EBAY INC COM USD0.001				
		Acquisitions	68,990.00	-2,867,709.18	
		Dispositions	-86,500.00		3,718,119.71
SBPKC1L8	ECOLAB INC 2.7% DUE 12-15-2051				
		Acquisitions	535,000.00	-359,958.70	
		Dispositions	-722,000.00		434,037.54
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO				
		Acquisitions	535,000.00	-302,547.85	
		Dispositions	-210,000.00		129,637.20
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	22,900.00	-4,043,775.07	
		Dispositions	-10,200.00		1,635,680.58
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	24,856.00	-2,016,557.85	
		Dispositions	-61,553.00		4,802,285.64
C28414H103	ELANCO ANIMAL HEALTH INC COM				
		Acquisitions	72,000.00	-756,869.93	
		Dispositions	-72,000.00		859,118.94
C285512109	ELECTR ARTS COM				
		Acquisitions	43,019.00	-5,456,343.89	
		Dispositions	-25,500.00		3,473,392.26
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Acquisitions	1,750,000.00	-1,705,401.20	
		Dispositions	-1,750,000.00		1,640,273.60
C036752103	ELEVANCE HEALTH INC				
		Acquisitions	12,370.00	-5,682,111.90	
		Dispositions	-6,280.00		2,840,971.77
SBNTB0H1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052				
		Acquisitions	1,335,000.00	-1,521,386.55	
		Dispositions	-2,645,000.00		2,914,375.10
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	2,519,000.00	-2,542,516.79	
		Dispositions	-2,519,000.00		2,490,947.94

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM				
		Acquisitions	7,375.00	-3,741,775.31	
		Dispositions	-4,710.00		1,998,345.90
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Acquisitions	3,334,000.00	-3,408,959.49	
		Dispositions	-2,074,000.00		2,047,316.39
C29084Q100	EMCOR GROUP INC COM				
		Acquisitions	10,700.00	-2,053,583.58	
		Dispositions	-3,700.00		647,580.50
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	63,867.00	-5,340,283.37	
		Dispositions	-42,567.00		4,049,393.78
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045				
		Acquisitions	145,000.00	-169,258.50	
		Dispositions	-195,000.00		226,974.15
SB3D20S1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038				
		Acquisitions	414,000.00	-484,144.08	
		Dispositions	-740,000.00		762,118.60
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Acquisitions	320,000.00	-250,886.40	
		Dispositions	-320,000.00		261,683.20
SBL0MHZ6	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO				
		Acquisitions	894,000.00	-679,871.67	
		Dispositions	-105,000.00		78,663.90
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033				
		Acquisitions	1,340,000.00	-1,338,284.80	
		Dispositions	-1,340,000.00		1,365,485.20
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051				
		Acquisitions	460,000.00	-281,319.00	
		Dispositions	-589,000.00		418,223.50
C29251VWV4	ENBRIDGE U S INC DISC COML PAPER 4/2 YRS3&4 09-29-2023				
		Acquisitions	1,600,000.00	-1,594,080.00	
		Dispositions	-1,600,000.00		1,600,000.00
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,100.00	-796,792.48	
		Dispositions	-13,100.00		885,035.86
C29260Y109	ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A				
		Acquisitions	28,044.00	-605,436.00	
		Dispositions	-28,044.00		684,423.67
C29279HTP0	ENEL FIN AMER LLC DISC COML PAPER 4/A2 YRS 3&4 06-23-2023				
		Acquisitions	1,300,000.00	-1,294,150.00	
		Dispositions	-1,300,000.00		1,300,000.00
C29279HUQ6	ENEL FIN AMER LLC DISC COML PAPER 4/A2 YRS 3&4 07-24-2023				
		Acquisitions	1,100,000.00	-1,094,837.64	
		Dispositions	-1,100,000.00		1,100,000.00
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				
		Acquisitions	53,000.00	-47,650.18	
		Dispositions	-400,000.00		358,339.00
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045				
		Acquisitions	705,000.00	-561,631.20	
		Dispositions	-565,000.00		500,371.75
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048				
		Acquisitions	1,233,000.00	-1,145,954.10	
		Dispositions	-500,000.00		464,853.00
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				
		Acquisitions	289,000.00	-278,664.98	
		Dispositions	-1,159,000.00		1,156,611.46
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047				
		Acquisitions	580,000.00	-505,122.75	
		Dispositions	-580,000.00		507,163.60
SBR3TGZ9	ENERGY TRANSFER L P 6.55% 12-01-2033				
		Acquisitions	2,525,000.00	-2,522,121.50	
		Dispositions	-1,025,000.00		1,038,027.75
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	1,502,000.00	-1,230,332.43	
		Dispositions	-430,000.00		363,656.92
C29355A107	ENPHASE ENERGY INC COM				
		Acquisitions	4,430.00	-1,060,257.58	
		Dispositions	-7,350.00		1,582,195.33

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNNMM07	ENTERGY ARK LLC 5.15% DUE 01-15-2033				
		Acquisitions	270,000.00	-269,117.10	
		Dispositions	-270,000.00		274,249.80
SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052				
		Acquisitions	180,000.00	-160,291.80	
		Dispositions	-365,000.00		346,392.30
SBY3R4W5	ENTERGY TEX INC 5.15% DUE 06-01-2045				
		Acquisitions	289,000.00	-271,339.21	
		Dispositions	-108,000.00		98,646.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	310,000.00	-251,013.20	
		Dispositions	-535,000.00		400,691.35
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	865,000.00	-765,896.05	
		Dispositions	-323,000.00		276,322.12
SB4NSDP4	ENTERPRISE PRODS 6.45% DUE 09-01-2040				
		Acquisitions	600,000.00	-640,363.50	
		Dispositions	-1,516,000.00		1,627,850.48
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	43,000.00	-28,850.85	
		Dispositions	-43,000.00		35,232.91
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048				
		Acquisitions	635,000.00	-524,277.45	
		Dispositions	-1,015,000.00		859,119.70
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	540,000.00	-464,696.10	
		Dispositions	-1,460,000.00		1,291,388.80
SBQD01K5	ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023				
		Acquisitions	1,050,000.00	-1,047,931.50	
		Dispositions	-1,050,000.00		1,078,187.95
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	3,628,000.00	-2,400,633.90	
		Dispositions	-846,000.00		534,917.15
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	101,000.00	-93,945.85	
		Dispositions	-129,000.00		123,383.55
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	7,100.00	-897,845.76	
		Dispositions	-10,870.00		1,311,011.14
C29414B104	EPAM SYS INC COM STK				
		Acquisitions	1,100.00	-312,301.47	
		Dispositions	-1,100.00		308,666.39
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	16,827.00	-1,140,526.24	
		Dispositions	-16,827.00		1,128,011.17
C29444UBJ4	EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG				
		Acquisitions	1,031,000.00	-649,645.94	
		Dispositions	-1,456,000.00		945,735.32
C29444U700	EQUINIX INC COM PAR $0.001				
		Acquisitions	6,070.00	-4,475,297.80	
		Dispositions	-4,060.00		2,954,451.43
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051				
		Acquisitions	576,000.00	-362,520.46	
		Dispositions	-66,000.00		41,907.36
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052				
		Acquisitions	152,000.00	-107,041.44	
		Dispositions	-93,000.00		63,027.03
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	9,300.00	-260,516.25	
		Dispositions	-9,300.00		270,299.90
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				
		Acquisitions	195,000.00	-163,020.00	
		Dispositions	-435,000.00		427,204.80
SBMWGS16	ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053				
		Acquisitions	2,335,000.00	-2,238,159.00	
		Dispositions	-345,000.00		328,081.20
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01				
		Acquisitions	4,080.00	-1,038,149.93	
		Dispositions	-4,080.00		985,492.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29786A106	ETSY INC COM				
		Acquisitions	1,600.00	-167,950.80	
		Dispositions	-1,600.00		178,652.46
CG3223R108	EVEREST GROUP LTD				
		Acquisitions	7,200.00	-2,649,961.11	
		Dispositions	-1,530.00		602,991.37
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052				
		Acquisitions	375,000.00	-239,355.00	
		Dispositions	-345,000.00		223,863.60
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	9,610.00	-757,746.37	
		Dispositions	-36,610.00		2,696,516.28
C30161Q104	EXELIXIS INC COM STK				
		Acquisitions	48,800.00	-1,003,245.95	
		Dispositions	-28,952.00		583,233.81
SBKQN9J4	EXELON CORP 4.1% DUE 03-15-2052				
		Acquisitions	725,000.00	-499,873.00	
		Dispositions	-725,000.00		555,538.50
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	1,035,000.00	-856,058.80	
		Dispositions	-252,000.00		216,944.28
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050				
		Acquisitions	545,000.00	-484,630.35	
		Dispositions	-760,000.00		663,017.40
SBN45Q25	EXELON CORP 5.6% DUE 03-15-2053				
		Acquisitions	575,000.00	-548,164.25	
		Dispositions	-575,000.00		554,474.60
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	1,800.00	-286,767.17	
		Dispositions	-1,800.00		279,959.96
C30212P303	EXPEDIA GROUP INC COM USD0.001				
		Acquisitions	2,000.00	-213,196.10	
		Dispositions	-6,500.00		673,151.99
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	245,000.00	-181,718.95	
		Dispositions	-245,000.00		181,243.65
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	1,726,000.00	-1,282,652.34	
		Dispositions	-1,620,000.00		1,185,588.97
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	205,000.00	-179,075.70	
		Dispositions	-245,000.00		187,368.65
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	480,000.00	-456,868.80	
		Dispositions	-285,000.00		262,561.45
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	25,711.00	-2,859,338.06	
		Dispositions	-7,600.00		856,371.74
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	1,518,000.00	-1,292,875.57	
		Dispositions	-383,000.00		314,000.22
C311900104	FASTENAL CO COM				
		Acquisitions	1,700.00	-80,330.16	
		Dispositions	-8,900.00		458,158.94
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045				
		Acquisitions	775,000.00	-634,655.25	
		Dispositions	-615,000.00		506,060.15
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047				
		Acquisitions	920,000.00	-748,566.15	
		Dispositions	-210,000.00		172,512.90
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046				
		Acquisitions	1,065,000.00	-858,796.90	
		Dispositions	-1,010,000.00		869,866.35
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045				
		Acquisitions	230,000.00	-178,560.50	
		Dispositions	-460,000.00		407,371.40
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	550,000.00	-471,844.42	
		Dispositions	-395,000.00		352,272.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	859,000.00	-766,973.22	
		Dispositions	-644,000.00		570,512.45
C31428X106	FEDEX CORP COM				
		Acquisitions	3,200.00	-764,045.01	
		Dispositions	-3,200.00		791,537.66
SBNSQ4P3	FID NATL 5.625% DUE 07-15-2052				
		Acquisitions	625,000.00	-572,356.31	
		Dispositions	-375,000.00		376,798.30
C31946M103	FIRST CTZNS BANCSHARES INC N C CL A CL A				
		Acquisitions	1,032.00	-1,406,563.67	
		Dispositions	-322.00		410,832.12
C33616C100	FIRST REP BK SAN FRANCISCO CALIF NEW COM				
		Acquisitions	21,187.00	-556,402.73	
		Dispositions	-21,187.00		292,836.95
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,209,000.00	-984,664.86	
		Dispositions	-342,000.00		285,145.92
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	402,000.00	-299,708.79	
		Dispositions	-211,000.00		184,842.30
C338307101	FIVE9 INC COM				
		Acquisitions	11,800.00	-657,447.78	
		Dispositions	-11,800.00		818,944.90
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	840,000.00	-656,826.80	
		Dispositions	-485,000.00		403,132.00
SBQQCCK5	FL PWR & LT CO 4.05% DUE 10-01-2044				
		Acquisitions	115,000.00	-87,191.85	
		Dispositions	-240,000.00		215,822.40
CY2573F102	FLEX LTD COM USD0.01				
		Acquisitions	10,100.00	-208,462.57	
		Dispositions	-95,700.00		2,152,330.23
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,501,000.00	-1,633,276.20	
		Dispositions	-162,000.00		94,222.44
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	1,155,000.00	-1,162,291.35	
		Dispositions	-1,065,000.00		1,075,521.75
SBGC1MZ1	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049				
		Acquisitions	665,000.00	-553,159.95	
		Dispositions	-240,000.00		176,246.40
SB4WTC62	FLORIDA PWR CORP 5.65% DUE 04-01-2040				
		Acquisitions	669,000.00	-619,801.74	
		Dispositions	-669,000.00		655,231.98
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	9,000.00	-241,246.79	
		Dispositions	-9,000.00		250,441.76
C345370860	FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01				
		Acquisitions	150,900.00	-1,999,821.09	
		Dispositions	-150,900.00		1,730,753.79
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	580,000.00	-413,354.40	
		Dispositions	-580,000.00		462,113.60
C34959E109	FORTINET INC COM				
		Acquisitions	11,600.00	-704,253.81	
		Dispositions	-35,100.00		1,992,117.67
C34964C106	FORTUNE BRANDS INNOVATIONS INC USD0.01				
		Acquisitions	3,600.00	-218,133.00	
		Dispositions	-3,600.00		218,761.24
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	36,350,000.00	-36,350,000.00	
		Dispositions	-32,950,000.00		32,950,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	61,190,000.00	-61,190,000.00	
		Dispositions	-61,190,000.00		61,190,000.00
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	365,000.00	-335,531.10	
		Dispositions	-970,000.00		891,440.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C35137L204	FOX CORP CL B CL B				
		Acquisitions	6,400.00	-200,864.31	
		Dispositions	-6,400.00		191,378.96
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043				
		Acquisitions	974,000.00	-922,373.68	
		Dispositions	-87,000.00		80,427.15
C35671D857	FREEPORT-MCMORAN INC				
		Acquisitions	38,700.00	-1,615,276.76	
		Dispositions	-38,700.00		1,509,481.47
C999599GH0	FUT DEC 23 10 YR T-NOTES				
		Free Delivery	-891.00		
		Free Receipt	891.00	-97,230,808.89	
C999599GH0	FUT DEC 23 10 YR T-NOTES				
		Free Delivery	-891.00		
		Free Receipt	891.00	-97,230,808.89	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE				
		Free Delivery	-948.00		
		Free Receipt	948.00	-99,353,131.10	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE				
		Free Delivery	-948.00		
		Free Receipt	948.00	-99,353,131.10	
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-830.00		
		Free Receipt	830.00	-98,674,183.53	
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-830.00		
		Free Receipt	830.00	-98,674,183.53	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-1,016.00		
		Free Receipt	1,016.00	-114,773,734.66	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-1,016.00		
		Free Receipt	1,016.00	-114,773,734.66	
C999599GH0	FUT DEC 23 OSE 10Y JGB				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,944,879.99	
C999599GH0	FUT DEC 23 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,944,879.99	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-746.00		
		Free Receipt	746.00	-87,236,923.77	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-746.00		
		Free Receipt	746.00	-87,236,923.77	
C999599GH0	FUT DEC 23 US 2YR T-NOTE				
		Free Delivery	-1,711.00		
		Free Receipt	1,711.00	-347,006,749.98	
C999599GH0	FUT DEC 23 US 2YR T-NOTE				
		Free Delivery	-1,711.00		
		Free Receipt	1,711.00	-347,006,749.98	
C999599GH0	FUT JUN 23 10 YR T-NOTES				
		Free Delivery	-427.00		
		Free Receipt	427.00	-48,256,175.51	
C999599GH0	FUT JUN 23 10 YR T-NOTES				
		Free Delivery	-427.00		
		Free Receipt	427.00	-48,256,175.51	
C999599GH0	FUT JUN 23 CBT 5Y T-NOTE				
		Free Delivery	-682.00		
		Free Receipt	682.00	-73,499,107.56	
C999599GH0	FUT JUN 23 CBT 5Y T-NOTE				
		Free Delivery	-682.00		
		Free Receipt	682.00	-73,499,107.56	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-811.00		
		Free Receipt	811.00	-111,536,683.78	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-811.00		
		Free Receipt	811.00	-111,536,683.78	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 23 CBT ULT TNOTE				
		Free Delivery	-1,019.00		
		Free Receipt	1,019.00	-121,454,440.86	
C999599GH0	FUT JUN 23 CBT ULT TNOTE				
		Free Delivery	-1,019.00		
		Free Receipt	1,019.00	-121,454,440.86	
C999599GH0	FUT JUN 23 U.S. T-BONDS				
		Free Delivery	-419.00		
		Free Receipt	419.00	-53,892,726.44	
C999599GH0	FUT JUN 23 U.S. T-BONDS				
		Free Delivery	-419.00		
		Free Receipt	419.00	-53,892,726.44	
C999599GH0	FUT JUN 23 US 2YR T-NOTE				
		Free Delivery	-3,146.00		
		Free Receipt	3,146.00	-647,874,812.09	
C999599GH0	FUT JUN 23 US 2YR T-NOTE				
		Free Delivery	-3,146.00		
		Free Receipt	3,146.00	-647,874,812.09	
C999599GH0	FUT MAR 23 10 YR T-NOTES				
		Free Delivery	-89.00		
		Free Receipt	258.00	-29,189,020.68	
C999599GH0	FUT MAR 23 10 YR T-NOTES				
		Free Delivery	-258.00		
		Free Receipt	89.00	-10,121,153.32	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE				
		Free Delivery	-353.00		
		Free Receipt	583.00	-63,112,074.21	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE				
		Free Delivery	-583.00		
		Free Receipt	353.00	-38,169,669.57	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-484.00		
		Free Receipt	390.00	-54,480,296.14	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-390.00		
		Free Receipt	484.00	-67,578,857.68	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-404.00		
		Free Receipt	517.00	-62,059,078.13	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-517.00		
		Free Receipt	404.00	-48,567,743.03	
C999599GH0	FUT MAR 23 U.S. T-BONDS				
		Free Delivery	-129.00		
		Free Receipt	346.00	-43,924,765.93	
C999599GH0	FUT MAR 23 U.S. T-BONDS				
		Free Delivery	-346.00		
		Free Receipt	129.00	-16,653,363.30	
C999599GH0	FUT MAR 23 US 2YR T-NOTE				
		Free Delivery	-16.00		
		Free Receipt	83.00	-17,007,235.43	
C999599GH0	FUT MAR 23 US 2YR T-NOTE				
		Free Delivery	-83.00		
		Free Receipt	16.00	-3,284,489.06	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-535.00		
		Free Receipt	654.00	-72,086,862.29	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-654.00		
		Free Receipt	535.00	-58,876,609.25	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-1,046.00		
		Free Receipt	840.00	-89,927,446.52	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-840.00		
		Free Receipt	1,046.00	-112,135,489.63	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-485.00		
		Free Receipt	368.00	-46,012,183.48	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-368.00		
		Free Receipt	485.00	-60,628,913.73	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-193.00		
		Free Receipt	582.00	-66,242,274.90	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-582.00		
		Free Receipt	193.00	-21,907,089.79	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-81.00		
		Free Receipt	722.00	-84,157,409.01	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-722.00		
		Free Receipt	81.00	-9,398,110.63	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-637.00		
		Free Receipt	1,332.00	-272,502,814.62	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-1,332.00		
		Free Receipt	637.00	-130,253,875.75	
C999599GH0	FUT SEP 23 10 YR T-NOTES				
		Free Delivery	-457.00		
		Free Receipt	457.00	-51,499,737.64	
C999599GH0	FUT SEP 23 10 YR T-NOTES				
		Free Delivery	-457.00		
		Free Receipt	457.00	-51,499,737.64	
C999599GH0	FUT SEP 23 5 YR T NOTE				
		Free Delivery	-1,013.00		
		Free Receipt	1,013.00	-109,748,855.28	
C999599GH0	FUT SEP 23 5 YR T NOTE				
		Free Delivery	-1,013.00		
		Free Receipt	1,013.00	-109,748,855.28	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-651.00		
		Free Receipt	651.00	-87,355,935.68	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-651.00		
		Free Receipt	651.00	-87,355,935.68	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-1,472.00		
		Free Receipt	1,472.00	-174,095,570.23	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-1,472.00		
		Free Receipt	1,472.00	-174,095,570.23	
C999599GH0	FUT SEP 23 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,360,641.86	
C999599GH0	FUT SEP 23 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,360,641.86	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-511.00		
		Free Receipt	511.00	-64,898,367.85	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-511.00		
		Free Receipt	511.00	-64,898,367.85	
C999599GH0	FUT SEP 23 US 2YR T-NOTE				
		Free Delivery	-2,307.00		
		Free Receipt	2,307.00	-471,145,045.80	
C999599GH0	FUT SEP 23 US 2YR T-NOTE				
		Free Delivery	-2,307.00		
		Free Receipt	2,307.00	-471,145,045.80	
C363576109	GALLAGHER ARTHUR J & CO COM				
		Acquisitions	5,100.00	-983,107.68	
		Dispositions	-9,800.00		1,912,407.05
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	15,617.00	-1,676,645.99	
		Dispositions	-13,017.00		1,336,347.23

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C366651107	GARTNER INC COM				
		Acquisitions	3,430.00	-1,054,836.63	
		Dispositions	-8,542.00		2,879,233.99
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052				
		Acquisitions	1,220,000.00	-1,282,636.95	
		Dispositions	-1,220,000.00		1,250,421.40
C36266G107	GE HEALTHCARE TECHNOLOGIES INC COM				
		Acquisitions	6,200.00	-473,166.43	
		Dispositions	-6,200.00		487,566.64
C668771108	GEN DIGITAL INC COM USD0.01				
		Acquisitions	31,400.00	-524,050.50	
		Dispositions	-31,400.00		558,734.13
C37045V100	GEN MTRS CO COM				
		Acquisitions	77,500.00	-2,742,125.36	
		Dispositions	-87,149.00		2,743,171.76
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	142,000.00	-110,924.72	
		Dispositions	-142,000.00		132,505.88
C370334104	GENERAL MILLS INC COM				
		Acquisitions	31,500.00	-2,515,115.13	
		Dispositions	-31,500.00		2,350,036.84
SBMDM3F2	GENERAL MLS INC 3.0% 02-01-2051				
		Acquisitions	1,477,000.00	-973,938.04	
		Dispositions	-966,000.00		676,254.77
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	420,000.00	-348,856.20	
		Dispositions	-2,622,000.00		2,230,169.04
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	2,455,000.00	-2,035,865.50	
		Dispositions	-2,793,000.00		2,292,144.28
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	1,010,000.00	-858,436.75	
		Dispositions	-1,405,000.00		1,256,335.65
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	897,000.00	-867,144.79	
		Dispositions	-78,000.00		75,686.52
C371901109	GENTEX CORP COM				
		Acquisitions	18,100.00	-549,168.54	
		Dispositions	-18,100.00		548,920.28
C372460105	GENUINE PARTS CO COM				
		Acquisitions	14,800.00	-2,534,584.61	
		Dispositions	-14,800.00		2,446,572.48
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	769,000.00	-550,063.76	
		Dispositions	-167,000.00		118,100.73
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,480,000.00	-2,371,053.53	
		Dispositions	-881,000.00		594,708.24
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053				
		Acquisitions	2,404,000.00	-2,346,649.37	
		Dispositions	-127,000.00		138,455.40
C375558103	GILEAD SCIENCES INC				
		Acquisitions	5,200.00	-413,494.86	
		Dispositions	-33,900.00		2,818,282.78
SBS29HY3	GLENCORE FDG LLC NT 144A 6.5% 10-06-2033				
		Acquisitions	1,692,000.00	-1,685,502.72	
		Dispositions	-1,214,000.00		1,278,199.62
SBP6L0G7	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO				
		Acquisitions	211,000.00	-195,280.57	
		Dispositions	-335,000.00		327,402.99
C37940X102	GLOBAL PMTS INC COM				
		Acquisitions	1,800.00	-200,963.10	
		Dispositions	-1,800.00		210,858.25
C37959E102	GLOBE LIFE INC COM				
		Acquisitions	19,600.00	-2,177,016.04	
		Dispositions	-19,600.00		2,262,903.31
C379577208	GLOBUS MED INC CL A NEW COM STK				
		Acquisitions	14,500.00	-670,331.35	
		Dispositions	-3,300.00		176,423.28

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C380237107	GODADDY INC CL A CL A				
		Acquisitions	27,352.00	-2,034,466.69	
		Dispositions	-19,200.00		1,742,254.71
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	375,000.00	-371,025.00	
		Dispositions	-375,000.00		339,540.00
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045				
		Acquisitions	200,000.00	-189,094.00	
		Dispositions	-564,000.00		530,796.24
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	310,000.00	-311,295.80	
		Dispositions	-230,000.00		223,626.70
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	3,060,000.00	-3,238,713.55	
		Dispositions	-3,252,000.00		3,405,860.42
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	866,000.00	-650,743.94	
		Dispositions	-987,000.00		726,483.54
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	742,000.00	-525,889.10	
		Dispositions	-4,290,000.00		3,196,307.40
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	2,184,000.00	-1,565,894.80	
		Dispositions	-3,725,000.00		2,733,232.10
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038				
		Acquisitions	930,000.00	-787,049.70	
		Dispositions	-3,875,000.00		3,341,109.20
SBP0SVV6	HALEON US CAPITAL LLC 4.0% 03-24-2052				
		Acquisitions	170,000.00	-132,815.90	
		Dispositions	-650,000.00		525,941.00
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043				
		Acquisitions	259,000.00	-226,428.18	
		Dispositions	-150,000.00		140,767.50
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	620,000.00	-581,622.55	
		Dispositions	-1,417,000.00		1,298,923.44
C406216101	HALLIBURTON CO COM				
		Acquisitions	43,700.00	-1,709,346.70	
		Dispositions	-59,800.00		2,134,691.49
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	25,792.00	-908,297.89	
		Dispositions	-5,900.00		201,825.01
C412822108	HARLEY DAVIDSON COM USD0.01				
		Acquisitions	31,100.00	-1,004,898.00	
		Dispositions	-31,100.00		1,133,850.07
SBFM1RF9	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018				
		Acquisitions	119,000.00	-101,178.52	
		Dispositions	-231,000.00		175,195.02
C416515104	HARTFORD FINL SVCS GROUP INC COM				
		Acquisitions	10,700.00	-786,895.74	
		Dispositions	-16,700.00		1,194,963.41
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051				
		Acquisitions	1,790,000.00	-1,122,583.25	
		Dispositions	-2,000,000.00		1,328,327.50
C418056107	HASBRO INC COM				
		Acquisitions	11,400.00	-596,914.74	
		Dispositions	-11,400.00		681,188.60
C418100103	HASHICORP INC COM USD0.000015 CL A				
		Acquisitions	9,400.00	-200,243.50	
		Dispositions	-9,400.00		200,042.42
C40412C101	HCA HEALTHCARE INC COM				
		Acquisitions	13,235.00	-3,709,110.60	
		Dispositions	-13,235.00		3,122,823.07
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				
		Acquisitions	121,000.00	-112,621.96	
		Dispositions	-2,842,000.00		2,563,496.28
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				
		Acquisitions	83,000.00	-70,724.99	
		Dispositions	-1,390,000.00		1,290,990.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C42250P103	HEALTHPEAK OP LLC				
		Acquisitions	145,432.00	-3,032,587.96	
		Dispositions	-145,432.00		2,699,353.92
SBMWFKQ2	HEALTHPEAK PPTYS INC 2.875% DUE 01-15-2031 REG				
		Acquisitions	1,278,000.00	-1,055,308.50	
		Dispositions	-1,278,000.00		1,073,366.64
SBK8Q4F2	HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029				
		Acquisitions	204,000.00	-182,384.16	
		Dispositions	-204,000.00		176,092.80
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	18,600.00	-883,845.75	
		Dispositions	-18,600.00		583,776.59
SBK7G3Y5	HERSHEY CO 3.125% DUE 11-15-2049				
		Acquisitions	80,000.00	-57,541.60	
		Dispositions	-80,000.00		58,385.60
SBQPF8F2	HERSHEY COMPANY 4.5% DUE 05-04-2033				
		Acquisitions	200,000.00	-199,602.00	
		Dispositions	-200,000.00		198,276.00
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	7,900.00	-1,899,224.58	
		Dispositions	-7,900.00		2,143,696.79
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	701,000.00	-658,584.84	
		Dispositions	-755,000.00		709,429.55
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	140,000.00	-140,742.00	
		Dispositions	-372,000.00		365,782.00
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM				
		Acquisitions	215,700.00	-3,337,363.59	
		Dispositions	-193,000.00		3,199,743.51
C403949100	HF SINCLAIR CORPORATION COM USD0.01				
		Acquisitions	19,900.00	-1,138,110.46	
		Dispositions	-19,900.00		936,525.22
C43283X105	HILTON GRAND VACATIONS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800.00	-235,884.00	
		Dispositions	-4,800.00		220,975.38
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW				
		Acquisitions	5,100.00	-697,313.39	
		Dispositions	-8,000.00		1,112,899.48
C436440101	HOLOGIC INC COM				
		Acquisitions	31,500.00	-2,453,841.31	
		Dispositions	-24,100.00		1,863,145.93
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	1,213,000.00	-765,742.11	
		Dispositions	-147,000.00		89,558.28
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	135,000.00	-96,623.55	
		Dispositions	-1,630,000.00		1,196,412.80
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043				
		Acquisitions	343,000.00	-300,841.87	
		Dispositions	-823,000.00		731,083.30
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044				
		Acquisitions	245,000.00	-232,355.55	
		Dispositions	-260,000.00		263,722.20
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO				
		Acquisitions	67,000.00	-56,513.16	
		Dispositions	-67,000.00		68,529.61
C437076102	HOME DEPOT INC COM				
		Acquisitions	5,180.00	-1,505,496.67	
		Dispositions	-5,180.00		1,644,100.16
SBLBCW16	HONEYWELL INTL INC 2.8% DUE 06-01-2050				
		Acquisitions	159,000.00	-99,090.39	
		Dispositions	-159,000.00		112,225.38
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	14,000.00	-2,827,719.38	
		Dispositions	-18,200.00		3,480,280.35
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	205,283.00	-3,317,020.40	
		Dispositions	-232,587.00		3,864,328.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C40434L105	HP INC COM				
		Acquisitions	239,487.00	-7,047,443.18	
		Dispositions	-109,800.00		3,229,766.05
SBK81093	HSBC HLDGS PLC 6.254% 03-09-2034				
		Acquisitions	655,000.00	-660,589.30	
		Dispositions	-655,000.00		673,963.50
SBPXXDF6	HSBC HLDGS PLC 6.547% 06-20-2034				
		Acquisitions	2,995,000.00	-2,966,675.35	
		Dispositions	-335,000.00		320,054.90
C404280DT3	HSBC HLDGS PLC 8.0% 12-31-2049				
		Acquisitions	2,845,000.00	-2,845,000.00	
		Dispositions	-2,845,000.00		2,808,881.25
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044				
		Acquisitions	4,480,000.00	-4,566,373.90	
		Dispositions	-860,000.00		896,750.10
SBL3D8V9	HUARONG FIN. 19 3.375% GTD SNR 24/02/30 USD				
		Acquisitions	200,000.00	-146,000.00	
		Dispositions	-500,000.00		361,000.00
C443510607	HUBBELL INC COM				
		Acquisitions	3,230.00	-957,601.07	
		Dispositions	-4,013.00		972,595.85
C443573100	HUBSPOT INC COM				
		Acquisitions	6,086.00	-2,753,586.97	
		Dispositions	-6,086.00		3,286,284.35
SBQMS2B8	HUMANA INC 5.5% 03-15-2053				
		Acquisitions	1,150,000.00	-1,117,127.00	
		Dispositions	-720,000.00		713,404.00
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033				
		Acquisitions	750,000.00	-780,285.00	
		Dispositions	-750,000.00		777,855.00
C444859102	HUMANA INC COM				
		Acquisitions	5,230.00	-2,512,502.13	
		Dispositions	-9,040.00		4,449,994.89
SB24FDS3	HUSKY ENERGY INC 6.8% DUE 09-15-2037				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-357,984.00	
		Dispositions	-330,000.00		343,843.50
SBNYLD66	IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053				
		Acquisitions	1,595,000.00	-1,579,959.15	
		Dispositions	-295,000.00		306,741.00
C45168D104	IDEXX LABS INC COM				
		Acquisitions	5,890.00	-2,732,396.59	
		Dispositions	-5,890.00		2,681,295.49
SB8D7DL5	IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO				
		Acquisitions	0.00	0.00	
		Dispositions	-83,461.54		83,461.54
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	145,000.00	-109,823.00	
		Dispositions	-145,000.00		112,863.65
C45337C102	INCYTE CORP COM				
		Acquisitions	59,057.00	-3,806,546.14	
		Dispositions	-14,235.00		843,786.22
SBMDB9N9	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053				
		Acquisitions	400,000.00	-422,160.00	
		Dispositions	-400,000.00		410,816.00
SBRF5C24	INGERSOLL RAND INC 5.7% DUE 08-14-2033				
		Acquisitions	610,000.00	-605,327.40	
		Dispositions	-610,000.00		588,107.10
C45687V106	INGERSOLL RAND INC COM				
		Acquisitions	13,460.00	-797,616.66	
		Dispositions	-16,014.00		975,228.28
C45784P101	INSULET CORP COM STK				
		Acquisitions	5,389.00	-1,583,527.70	
		Dispositions	-5,389.00		1,524,469.95
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	329,000.00	-300,376.65	
		Dispositions	-719,000.00		681,784.80
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	60,000.00	-57,498.60	
		Dispositions	-190,000.00		176,548.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMX7H88	INTEL CORP 5.625% 02-10-2043				
		Acquisitions	1,540,000.00	-1,542,535.40	
		Dispositions	-305,000.00		310,091.65
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	4,485,000.00	-4,466,596.25	
		Dispositions	-990,000.00		984,607.60
C458140CK4	INTEL CORP 6.02% 02-10-2063				
		Acquisitions	3,540,000.00	-3,562,886.40	
		Dispositions	-2,340,000.00		2,351,208.85
C458140100	INTEL CORP COM				
		Acquisitions	286,400.00	-9,026,295.59	
		Dispositions	-211,400.00		7,072,057.62
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051				
		Acquisitions	788,000.00	-524,814.02	
		Dispositions	-370,000.00		246,712.30
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				
		Acquisitions	1,146,000.00	-991,481.67	
		Dispositions	-1,365,000.00		1,149,741.85
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	1,850,000.00	-1,260,706.75	
		Dispositions	-250,000.00		172,030.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	1,265,000.00	-823,285.00	
		Dispositions	-974,000.00		668,162.33
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	1,024,000.00	-648,613.92	
		Dispositions	-540,000.00		300,015.25
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	320,000.00	-318,736.95	
		Dispositions	-2,541,000.00		2,415,244.01
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	525,000.00	-505,522.15	
		Dispositions	-1,517,000.00		1,457,795.25
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,755,000.00	-1,435,274.10	
		Dispositions	-1,715,000.00		1,382,920.25
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039				
		Acquisitions	1,677,000.00	-1,393,532.53	
		Dispositions	-3,760,000.00		3,169,348.91
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	1,646,000.00	-1,270,313.21	
		Dispositions	-905,000.00		749,880.40
SBQVW5T0	INTERNATIONAL BUSINESS MACHS CORP 4.75% 02-06-2033				
		Acquisitions	2,050,000.00	-2,049,573.25	
		Dispositions	-2,050,000.00		2,011,724.95
SBPLNYL1	INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052				
		Acquisitions	445,000.00	-413,970.15	
		Dispositions	-905,000.00		831,378.35
SBMWS953	INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053				
		Acquisitions	2,694,000.00	-2,656,994.61	
		Dispositions	-2,284,000.00		2,125,987.09
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048				
		Acquisitions	110,000.00	-92,865.30	
		Dispositions	-535,000.00		468,939.90
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				
		Acquisitions	6,300.00	-213,133.33	
		Dispositions	-34,600.00		1,294,245.19
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	116,000.00	-104,348.64	
		Dispositions	-185,000.00		184,765.00
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	725,000.00	-511,764.50	
		Dispositions	-405,000.00		270,868.05
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	53,000.00	-54,842.28	
		Dispositions	-701,000.00		722,531.63
C461202103	INTUIT COM				
		Acquisitions	9,340.00	-4,103,572.28	
		Dispositions	-9,340.00		4,632,810.06

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNNJDM7	INTUIT INC 5.5% 09-15-2053				
		Acquisitions	745,000.00	-738,831.40	
		Dispositions	-380,000.00		347,863.40
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	16,920.00	-4,658,903.52	
		Dispositions	-16,920.00		4,570,251.73
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	2,900.00	-555,428.04	
		Dispositions	-2,900.00		566,029.81
C45073V108	ITT INC COM				
		Acquisitions	8,200.00	-671,718.48	
		Dispositions	-8,200.00		822,781.66
C46982L108	JACOBS SOLUTIONS INC COM				
		Acquisitions	5,200.00	-603,990.70	
		Dispositions	-9,500.00		1,251,227.24
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	235,000.00	-210,325.00	
		Dispositions	-270,000.00		273,626.10
C47233W109	JEFFERIES FINL GROUP INC COM				
		Acquisitions	5,200.00	-189,138.08	
		Dispositions	-5,200.00		161,585.05
SBMGYMZ8	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG				
		Acquisitions	53,000.00	-27,316.20	
		Dispositions	-53,000.00		32,408.97
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036				
		Acquisitions	755,000.00	-679,635.30	
		Dispositions	-205,000.00		172,995.40
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	1,048,000.00	-857,676.79	
		Dispositions	-108,000.00		95,249.52
SBBMT8C9	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG				
		Acquisitions	260,000.00	-231,452.00	
		Dispositions	-735,000.00		720,487.63
SB3B2Q29	JOHNSON & JOHNSON 5.85% DUE 07-15-2038				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-222,347.85	
		Dispositions	-1,240,000.00		1,361,509.17
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	34,192.00	-5,452,521.07	
		Dispositions	-35,050.00		5,751,473.99
		Free Delivery	-2,183.00		
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	18,000.00	-1,052,754.25	
		Dispositions	-43,330.00		2,406,503.88
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	410,000.00	-438,490.90	
		Dispositions	-410,000.00		421,264.40
SBLGSH92	JPMORGAN CHASE & CO 2.963% 01-25-2033				
		Acquisitions	1,115,000.00	-940,825.85	
		Dispositions	-1,115,000.00		868,862.00
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	780,000.00	-534,533.65	
		Dispositions	-497,000.00		340,943.15
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	255,000.00	-176,694.60	
		Dispositions	-745,000.00		578,702.65
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	680,000.00	-493,547.75	
		Dispositions	-1,636,000.00		1,202,377.80
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	695,000.00	-527,908.75	
		Dispositions	-310,000.00		253,964.40
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048				
		Acquisitions	1,495,000.00	-1,196,406.40	
		Dispositions	-1,120,000.00		804,819.00
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	1,050,000.00	-882,020.70	
		Dispositions	-485,000.00		421,399.00
C46647PDC7	JPMORGAN CHASE & CO 4.586% 04-26-2033				
		Acquisitions	1,545,000.00	-1,479,327.95	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,545,000.00		1,491,277.50
SBN101H3	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO				
		Acquisitions	2,688,000.00	-2,576,508.48	
		Dispositions	-2,688,000.00		2,612,752.11
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	600,000.00	-552,467.50	
		Dispositions	-225,000.00		228,415.50
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	430,000.00	-420,594.60	
		Dispositions	-1,175,000.00		1,201,904.05
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	490,000.00	-507,105.90	
		Dispositions	-197,000.00		198,503.11
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	29,900.00	-4,620,212.84	
		Dispositions	-8,600.00		1,286,166.25
SBRBH8L5	JPMORGAN CHASE & CO. 5.35% 06-01-2034				
		Acquisitions	4,075,000.00	-4,080,331.15	
		Dispositions	-2,265,000.00		2,198,069.25
SBLB0WL0	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034				
		Acquisitions	9,590,000.00	-9,538,230.30	
		Dispositions	-3,495,000.00		3,563,914.85
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG				
		Acquisitions	395,000.00	-270,041.75	
		Dispositions	-225,000.00		156,096.00
SBKS7M84	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049				
		Acquisitions	260,000.00	-193,421.80	
		Dispositions	-260,000.00		164,720.40
SBDVLN03	KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048				
		Acquisitions	295,000.00	-247,708.55	
		Dispositions	-705,000.00		570,827.15
C487836108	KELLANOVA COM USD0.25				
		Acquisitions	22,600.00	-1,505,874.86	
		Dispositions	-22,600.00		1,138,449.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCLF32	KENVUE INC 5.05% 03-22-2053				
		Acquisitions	1,350,000.00	-1,215,166.55	
		Dispositions	-735,000.00		698,223.95
SBMF0FJ2	KENVUE INC 5.1% 03-22-2043				
		Acquisitions	2,886,000.00	-2,879,996.98	
		Dispositions	-2,566,000.00		2,548,074.28
SBMF0FM5	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	4,530,000.00	-4,522,470.95	
		Dispositions	-1,250,000.00		1,240,130.85
SBQS8YG1	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	465,000.00	-411,162.30	
		Dispositions	-1,140,000.00		1,060,911.25
C49177J102	KENVUE INC COM				
		Dispositions	-17,534.73		402,726.27
		Free Receipt	17,534.73	401,019.28	
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	463,000.00	-357,121.16	
		Dispositions	-70,000.00		55,024.90
C49271V100	KEURIG DR PEPPER INC COM				
		Acquisitions	66,920.00	-2,258,774.60	
		Dispositions	-66,920.00		2,065,099.83
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052				
		Acquisitions	380,000.00	-290,126.04	
		Dispositions	-1,784,000.00		1,541,774.84
SBPX27P1	KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033				
		Acquisitions	1,525,000.00	-1,517,649.50	
		Dispositions	-1,525,000.00		1,513,516.75
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	14,300.00	-2,327,867.18	
		Dispositions	-35,900.00		5,558,032.30
SBKLMSM2	KILROY REALTY LP 3.05% DUE 02-15-2030				
		Acquisitions	759,000.00	-581,601.51	
		Dispositions	-141,000.00		115,925.97
C494368103	KIMBERLY-CLARK CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	23,200.00	-3,123,641.43	
		Dispositions	-19,900.00		2,486,345.26
SBPRB4Q4	KINDER MORGAN INC 5.2% 06-01-2033				
		Acquisitions	485,000.00	-483,462.55	
		Dispositions	-485,000.00		474,407.60
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	714,000.00	-622,371.42	
		Dispositions	-1,438,000.00		1,277,560.01
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	580,000.00	-526,204.40	
		Dispositions	-320,000.00		303,772.80
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	615,000.00	-430,525.35	
		Dispositions	-360,000.00		240,296.40
C49714P108	KINSALE CAP GROUP INC COM				
		Acquisitions	440.00	-113,037.10	
		Dispositions	-1,240.00		356,677.17
SBQ5J5X1	KLA CORP 4.95% 07-15-2052				
		Acquisitions	740,000.00	-703,228.70	
		Dispositions	-1,397,000.00		1,313,962.53
SBQ5J0D6	KLA CORP 5.25% 07-15-2062				
		Acquisitions	899,000.00	-864,377.59	
		Dispositions	-1,109,000.00		1,071,965.25
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	10,610.00	-4,660,212.97	
		Dispositions	-7,700.00		3,579,829.44
C500754106	KRAFT HEINZ CO COM				
		Acquisitions	50,500.00	-1,959,772.01	
		Dispositions	-50,500.00		1,722,513.11
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	931,000.00	-708,104.13	
		Dispositions	-4,776,000.00		4,027,362.98
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	1,331,000.00	-1,196,037.42	
		Dispositions	-284,000.00		258,794.01

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	1,258,000.00	-1,076,052.05	
		Dispositions	-1,187,000.00		1,056,360.84
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	615,000.00	-596,286.92	
		Dispositions	-543,000.00		479,490.02
C501044101	KROGER CO COM				
		Acquisitions	36,500.00	-1,636,234.46	
		Dispositions	-57,200.00		2,595,693.24
SBNXJJF2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033				
		Acquisitions	1,050,000.00	-1,048,876.50	
		Dispositions	-1,050,000.00		1,002,024.24
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053				
		Acquisitions	1,290,000.00	-1,214,669.66	
		Dispositions	-130,000.00		140,355.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	30,000.00	-5,623,636.37	
		Dispositions	-11,200.00		2,318,060.80
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	345,000.00	-200,344.95	
		Dispositions	-86,000.00		59,310.76
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	543,000.00	-517,157.88	
		Dispositions	-685,000.00		632,842.55
C512807108	LAM RESH CORP COM				
		Acquisitions	6,060.00	-3,604,335.93	
		Dispositions	-5,360.00		3,229,068.49
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	9,900.00	-895,989.70	
		Dispositions	-13,926.00		1,389,698.10
C521865204	LEAR CORP COM NEW COM NEW				
		Acquisitions	5,700.00	-816,797.46	
		Dispositions	-5,700.00		767,705.99
C525327102	LEIDOS HLDGS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	34,851.00	-3,233,837.03	
		Dispositions	-4,200.00		394,474.73
C526057104	LENNAR CORP CL A CL A				
		Acquisitions	24,400.00	-2,911,220.63	
		Dispositions	-2,100.00		233,113.88
CG54950103	LINDE PLC				
		Acquisitions	4,970.00	-1,823,384.09	
		Dispositions	-4,970.00		1,817,834.06
C538034109	LIVE NATION ENTERTAINMENT INC				
		Acquisitions	13,900.00	-1,211,971.27	
		Dispositions	-30,000.00		2,498,835.07
C501889208	LKQ CORP COM LKQ CORP				
		Acquisitions	30,702.00	-1,755,441.70	
		Dispositions	-30,702.00		1,420,147.42
C53944YAV5	LLOYDS BKG GROUP PLC 8.0% 12-31-2099				
		Acquisitions	1,005,000.00	-1,005,000.00	
		Dispositions	-1,005,000.00		927,613.75
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042				
		Acquisitions	245,000.00	-190,730.05	
		Dispositions	-611,000.00		517,731.04
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063				
		Acquisitions	218,000.00	-218,434.62	
		Dispositions	-378,000.00		422,919.80
SBRJVGG0	LOCKHEED MARTIN CORP 4.75% 02-15-2034				
		Acquisitions	490,000.00	-488,402.60	
		Dispositions	-490,000.00		487,349.10
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055				
		Acquisitions	1,780,000.00	-1,777,824.00	
		Dispositions	-45,000.00		47,511.90
SBQXQQR5	LOCKHEED MARTIN CORP 5.25% 01-15-2033				
		Acquisitions	475,000.00	-511,665.25	
		Dispositions	-475,000.00		502,407.50
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Acquisitions	275,000.00	-274,367.90	
		Dispositions	-42,000.00		47,754.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C540424108	LOEWS CORP COM				
		Acquisitions	3,200.00	-203,528.00	
		Dispositions	-15,300.00		917,165.89
SBNYD5Q6	LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033				
		Acquisitions	385,000.00	-390,228.30	
		Dispositions	-385,000.00		396,284.35
SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO				
		Acquisitions	316,000.00	-306,235.83	
		Dispositions	-1,988,000.00		1,971,597.02
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	699,000.00	-699,620.50	
		Dispositions	-667,000.00		664,342.88
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	2,095,000.00	-1,214,117.08	
		Dispositions	-197,000.00		128,863.61
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046				
		Acquisitions	410,000.00	-296,450.50	
		Dispositions	-280,000.00		220,584.00
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	971,000.00	-809,644.92	
		Dispositions	-1,180,000.00		936,289.05
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	618,000.00	-481,567.08	
		Dispositions	-1,918,000.00		1,441,980.66
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063				
		Acquisitions	581,000.00	-582,385.68	
		Dispositions	-424,000.00		412,985.30
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	548,000.00	-525,039.77	
		Dispositions	-839,000.00		809,241.41
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	1,853.00	-428,026.47	
		Dispositions	-1,853.00		424,571.48
C550021109	LULULEMON ATHLETICA INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,150.00	-2,497,134.71	
		Dispositions	-8,840.00		3,195,962.89
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				
		Acquisitions	693,000.00	-462,981.23	
		Dispositions	-835,000.00		614,909.80
SBKS9YF1	LYB INTL FIN III 3.8% DUE 10-01-2060				
		Acquisitions	24,000.00	-13,933.44	
		Dispositions	-24,000.00		17,092.32
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	532,000.00	-381,931.44	
		Dispositions	-624,000.00		477,993.54
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	103,000.00	-82,216.66	
		Dispositions	-820,000.00		632,272.58
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	325,000.00	-249,136.25	
		Dispositions	-597,000.00		466,490.16
C55616P104	MACYS INC COM STK				
		Acquisitions	32,300.00	-584,610.30	
		Dispositions	-32,300.00		483,942.16
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	284,000.00	-239,744.84	
		Dispositions	-465,000.00		403,402.45
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	1,626,000.00	-1,299,008.72	
		Dispositions	-440,000.00		376,147.20
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	58,000.00	-61,055.44	
		Dispositions	-567,000.00		584,501.54
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	29,700.00	-4,442,132.94	
		Dispositions	-27,500.00		3,965,755.45
C570535104	MARKEL GROUP INC				
		Acquisitions	174.00	-260,682.02	
		Dispositions	-174.00		255,867.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C57164Y107	MARRIOTT VACATIONS WORLDWIDE CORP COM				
		Acquisitions	1,600.00	-249,315.44	
		Dispositions	-1,600.00		256,214.50
SBNKD9Y6	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053				
		Acquisitions	832,000.00	-814,321.86	
		Dispositions	-695,000.00		710,841.90
C571748BD3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048				
		Acquisitions	160,000.00	-132,572.80	
		Dispositions	-510,000.00		434,926.25
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047				
		Acquisitions	360,000.00	-312,253.20	
		Dispositions	-1,256,000.00		1,063,018.39
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053				
		Acquisitions	979,000.00	-978,509.08	
		Dispositions	-670,000.00		677,787.10
C571748102	MARSH & MCLENNAN CO'S INC COM				
		Acquisitions	10,200.00	-1,948,276.78	
		Dispositions	-31,800.00		5,859,644.21
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051				
		Acquisitions	824,000.00	-535,078.16	
		Dispositions	-131,000.00		86,636.85
SBMWHTT4	MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052				
		Acquisitions	555,000.00	-619,351.80	
		Dispositions	-125,000.00		137,126.25
SBMFBKD4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051				
		Acquisitions	230,000.00	-157,898.45	
		Dispositions	-384,000.00		253,642.59
SBMV3M61	MASTERCARD INC 2.95% DUE 03-15-2051				
		Acquisitions	335,000.00	-223,995.76	
		Dispositions	-253,000.00		182,687.21
SBNK94L6	MASTERCARD INC 4.85% DUE 03-09-2033				
		Acquisitions	230,000.00	-229,783.80	
		Dispositions	-230,000.00		236,543.50
C57636Q104	MASTERCARD INC CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,760.00	-5,228,627.71	
		Dispositions	-11,780.00		4,376,405.41
C57667L107	MATCH GROUP INC NEW COM				
		Acquisitions	84,300.00	-3,562,373.80	
		Dispositions	-60,500.00		2,054,684.12
C577081102	MATTEL INC COM STOCK 1.00 PAR				
		Acquisitions	11,900.00	-220,384.53	
		Dispositions	-11,900.00		231,790.47
C580135101	MC DONALDS CORP COM				
		Acquisitions	3,450.00	-1,016,423.56	
		Dispositions	-3,450.00		1,005,249.53
SBMTWYS6	MCDONALDS CORP 5.15% DUE 09-09-2052 BEO				
		Acquisitions	69,000.00	-58,333.98	
		Dispositions	-69,000.00		70,688.43
SBRF5C57	MCDONALD'S CORP 5.45% 08-14-2053				
		Acquisitions	66,000.00	-58,427.82	
		Dispositions	-66,000.00		70,750.68
C58155Q103	MCKESSON CORP				
		Acquisitions	10,170.00	-3,846,460.98	
		Dispositions	-7,510.00		3,319,366.34
C58463J304	MEDICAL PPTYS TR INC COM REIT				
		Acquisitions	237,796.00	-2,409,569.86	
		Dispositions	-386,000.00		3,905,442.07
C58506Q109	MEDPACE HLDGS INC COM				
		Acquisitions	10,304.00	-2,561,723.51	
		Dispositions	-620.00		164,588.53
SBP6V8C9	MEDTRONIC GLOBAL HLDGS S C A SR NT 4.5% 03-30-2033				
		Acquisitions	940,000.00	-934,172.00	
		Dispositions	-940,000.00		917,581.00
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	40,200.00	-3,019,921.40	
		Dispositions	-48,000.00		3,988,572.17
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	1,995,000.00	-1,364,784.25	
		Dispositions	-1,440,000.00		923,697.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	2,509,000.00	-1,715,981.61	
		Dispositions	-690,000.00		484,034.25
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	1,507,000.00	-1,486,496.23	
		Dispositions	-1,507,000.00		1,484,068.51
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	2,639,000.00	-2,580,896.57	
		Dispositions	-1,304,000.00		1,288,623.79
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	45,400.00	-4,765,809.77	
		Dispositions	-21,000.00		2,310,833.33
C59001A102	MERITAGE HOMES CORP COM				
		Acquisitions	6,500.00	-812,085.97	
		Dispositions	-700.00		121,335.91
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				
		Acquisitions	2,188,000.00	-1,875,069.18	
		Dispositions	-1,133,000.00		917,343.39
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	2,260,000.00	-2,253,739.80	
		Dispositions	-580,000.00		581,671.15
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	4,760,000.00	-4,722,636.40	
		Dispositions	-1,545,000.00		1,589,689.25
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	17,070.00	-4,322,535.22	
		Dispositions	-22,950.00		4,417,284.86
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	865,000.00	-705,098.25	
		Dispositions	-777,000.00		683,496.89
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043				
		Acquisitions	35,000.00	-33,321.40	
		Dispositions	-325,000.00		304,112.85
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,175,000.00	-7,183,173.10	
		Dispositions	-4,185,000.00		4,026,967.75
SBMV3KX4	METLIFE INC 5.375% 07-15-2033				
		Acquisitions	1,965,000.00	-1,970,319.30	
		Dispositions	-1,965,000.00		1,882,162.46
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035				
		Acquisitions	125,000.00	-127,908.75	
		Dispositions	-1,140,000.00		1,166,958.90
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	27,100.00	-1,637,602.61	
		Dispositions	-9,800.00		611,897.77
SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044				
		Acquisitions	475,000.00	-438,279.45	
		Dispositions	-1,415,000.00		1,322,953.60
C592688105	METTLER-TOLEDO INTL INC COM				
		Acquisitions	1,877.00	-2,589,716.57	
		Dispositions	-1,362.00		1,738,466.75
C595017104	MICROCHIP TECHNOLOGY INC COM				
		Acquisitions	41,533.00	-3,381,784.82	
		Dispositions	-41,533.00		3,331,277.54
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041				
		Acquisitions	175,000.00	-125,350.75	
		Dispositions	-500,000.00		313,480.00
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	1,308,000.00	-814,008.39	
		Dispositions	-858,000.00		589,802.46
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	25,000.00	-13,832.25	
		Dispositions	-2,276,000.00		1,556,586.80
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	2,961,000.00	-2,135,738.95	
		Dispositions	-1,326,000.00		870,018.21
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062				
		Acquisitions	438,000.00	-314,658.27	
		Dispositions	-678,000.00		476,768.57

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046				
		Acquisitions	991,000.00	-846,871.47	
		Dispositions	-2,371,000.00		2,019,540.97
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055				
		Acquisitions	215,000.00	-171,034.65	
		Dispositions	-215,000.00		191,812.25
C594918BK9	MICROSOFT CORP 4.2% DUE 11-03-2035				
		Acquisitions	190,000.00	-176,251.60	
		Dispositions	-190,000.00		169,371.70
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045				
		Acquisitions	740,000.00	-664,867.80	
		Dispositions	-555,000.00		510,312.05
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039				
		Acquisitions	625,000.00	-626,750.00	
		Dispositions	-625,000.00		598,225.00
C594918AM6	MICROSOFT CORP 5.3% DUE 02-08-2041				
		Acquisitions	315,000.00	-318,950.10	
		Dispositions	-315,000.00		315,147.15
C594918104	MICROSOFT CORP COM				
		Acquisitions	33,230.00	-10,669,678.57	
		Dispositions	-8,820.00		2,300,669.68
C594918CA0	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047				
		Acquisitions	24,000.00	-19,667.76	
		Dispositions	-499,000.00		475,073.47
C59522J103	MID-AMER APT CMNTYS INC COM				
		Acquisitions	9,400.00	-1,436,545.92	
		Dispositions	-13,300.00		1,821,772.94
SBJK6BS5	MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051				
		Acquisitions	96,000.00	-62,052.48	
		Dispositions	-300,000.00		208,893.00
SBL9FK80	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044				
		Acquisitions	525,000.00	-458,729.25	
		Dispositions	-260,000.00		239,478.20
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,820,000.00	-2,907,479.95	
		Dispositions	-70,000.00		69,797.00
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	1,510,000.00	-1,272,563.20	
		Dispositions	-1,444,000.00		1,160,093.74
C606822DC5	MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034				
		Acquisitions	3,885,000.00	-3,895,387.00	
		Dispositions	-3,885,000.00		3,843,803.64
C606822DD3	MITSUBISHI UFJ FINL GROUP INC 8.2% 12-31-2049				
		Acquisitions	1,459,000.00	-1,459,000.00	
		Dispositions	-1,459,000.00		1,476,500.00
C60770K107	MODERNA INC COM				
		Acquisitions	1,700.00	-238,055.69	
		Dispositions	-1,700.00		257,497.68
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	3,140.00	-932,174.76	
		Dispositions	-3,140.00		891,759.73
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046				
		Acquisitions	760,000.00	-593,207.25	
		Dispositions	-1,410,000.00		1,177,879.10
C609207105	MONDELEZ INTL INC COM				
		Acquisitions	13,200.00	-923,460.63	
		Dispositions	-90,411.00		6,336,173.80
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	29,300.00	-1,670,725.33	
		Dispositions	-7,400.00		426,608.16
SBNQSGJ9	MOODYS CORP 3.75% 02-25-2052				
		Acquisitions	295,000.00	-221,819.35	
		Dispositions	-400,000.00		308,389.80
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	1,549,000.00	-1,002,168.49	
		Dispositions	-3,220,000.00		2,157,460.15
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	135,000.00	-119,880.00	
		Dispositions	-1,045,000.00		909,233.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61747YFE0	MORGAN STANLEY 5.25% 04-21-2034				
		Acquisitions	7,245,000.00	-7,190,322.45	
		Dispositions	-4,797,000.00		4,605,697.91
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	505,000.00	-489,259.15	
		Dispositions	-1,140,000.00		1,035,576.70
SBNTDVT6	MORGAN STANLEY 5.424% 07-21-2034				
		Acquisitions	1,150,000.00	-1,125,776.90	
		Dispositions	-845,000.00		832,417.65
SBL0NRR1	MORGAN STANLEY 5.948% 01-19-2038				
		Acquisitions	9,790,000.00	-9,917,255.30	
		Dispositions	-8,260,000.00		8,153,295.35
C61747YEY7	MORGAN STANLEY 6.342% 10-18-2033				
		Acquisitions	160,000.00	-168,915.20	
		Dispositions	-6,055,000.00		6,673,262.55
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	855,000.00	-945,627.50	
		Dispositions	-3,605,000.00		4,042,796.45
SBQ6C302	MORGAN STANLEY 6.627% 11-01-2034				
		Acquisitions	3,350,000.00	-3,427,896.70	
		Dispositions	-2,770,000.00		3,002,791.10
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	518,000.00	-397,309.82	
		Dispositions	-510,000.00		364,070.10
C61945C103	MOSAIC CO/THE				
		Acquisitions	29,200.00	-1,051,450.46	
		Dispositions	-24,300.00		1,163,294.60
C620076307	MOTOROLA SOLUTIONS INC				
		Acquisitions	14,114.00	-4,136,432.24	
		Dispositions	-2,150.00		625,485.15
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Acquisitions	208,000.00	-172,685.69	
		Dispositions	-1,306,000.00		1,199,342.63
SBMVKWX9	MPLX LP 5.65% 03-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	290,000.00	-288,654.40	
		Dispositions	-290,000.00		267,728.00
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	218,000.00	-187,131.20	
		Dispositions	-305,000.00		233,700.15
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047				
		Acquisitions	1,530,000.00	-1,376,035.60	
		Dispositions	-1,030,000.00		934,816.20
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	2,226,000.00	-1,921,442.13	
		Dispositions	-2,176,000.00		1,811,926.26
C55354G100	MSCI INC COM USD0.01				
		Acquisitions	440.00	-237,432.24	
		Dispositions	-440.00		239,130.34
CG63365103	MURAL ONCOLOGY PUB LTD CO COM USD0.01 WI				
		Dispositions	-3,230.00		11,924.66
		Free Receipt	3,230.00		
C626717102	MURPHY OIL CORP COM				
		Acquisitions	34,500.00	-1,532,463.47	
		Dispositions	-34,500.00		1,434,512.45
C626755102	MURPHY USA INC COM				
		Acquisitions	770.00	-200,398.21	
		Dispositions	-770.00		201,474.44
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	141,000.00	-96,073.17	
		Dispositions	-141,000.00		96,235.32
SBQZDPN3	NASDAQ INC 5.55% 02-15-2034				
		Acquisitions	510,000.00	-509,857.20	
		Dispositions	-510,000.00		507,654.00
SBRT75P0	NASDAQ INC 5.95% 08-15-2053				
		Acquisitions	3,115,000.00	-3,122,248.23	
		Dispositions	-2,057,000.00		2,077,458.38
SBRT75N8	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	2,810,000.00	-2,776,860.63	
		Dispositions	-290,000.00		259,381.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C631103108	NASDAQ INC				
		Acquisitions	41,532.00	-2,072,945.69	
		Dispositions	-1,800.00		93,530.25
SBF5HVZ2	NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048				
		Acquisitions	193,000.00	-160,101.22	
		Dispositions	-113,000.00		94,904.18
C64110L106	NETFLIX INC COM STK				
		Acquisitions	14,890.00	-5,749,736.71	
		Dispositions	-14,790.00		5,389,442.68
C64125C109	NEUROCRINE BIOSCIENCES INC COM				
		Acquisitions	35,367.00	-3,713,338.94	
		Dispositions	-40,367.00		4,164,770.68
SBS99X04	NEVADA PWR CO 6.0% 03-15-2054				
		Acquisitions	1,745,000.00	-1,720,769.75	
		Dispositions	-285,000.00		288,135.00
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	81,000.00	-54,006.75	
		Dispositions	-81,000.00		66,363.30
C651639106	NEWMONT CORPORATION				
		Acquisitions	52,700.00	-2,275,103.51	
		Dispositions	-32,100.00		1,435,945.59
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053				
		Acquisitions	3,550,000.00	-3,360,177.25	
		Dispositions	-2,150,000.00		2,009,436.00
C65339F101	NEXTERA ENERGY INC COM				
		Acquisitions	17,583.00	-1,334,077.99	
		Dispositions	-37,283.00		2,884,163.57
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047				
		Acquisitions	920,000.00	-794,864.80	
		Dispositions	-548,000.00		459,624.82
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044				
		Acquisitions	507,000.00	-440,349.34	
		Dispositions	-705,000.00		660,955.70
C65473P105	NISOURCE INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,800.00	-1,378,478.25	
		Dispositions	-50,800.00		1,397,824.21
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	1,486,000.00	-1,263,033.26	
		Dispositions	-127,000.00		108,512.66
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054				
		Acquisitions	3,370,000.00	-3,282,731.02	
		Dispositions	-427,000.00		413,561.68
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045				
		Acquisitions	48,000.00	-38,945.28	
		Dispositions	-48,000.00		41,628.00
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055				
		Acquisitions	200,000.00	-125,568.00	
		Dispositions	-465,000.00		304,954.30
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048				
		Acquisitions	320,000.00	-245,033.60	
		Dispositions	-239,000.00		208,615.94
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121				
		Acquisitions	340,000.00	-239,577.60	
		Dispositions	-990,000.00		705,397.30
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053				
		Acquisitions	325,000.00	-315,757.00	
		Dispositions	-325,000.00		317,902.00
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	146,000.00	-89,916.40	
		Dispositions	-165,000.00		101,793.45
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	1,100,000.00	-890,132.05	
		Dispositions	-287,000.00		246,299.71
SBNC3911	NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033				
		Acquisitions	1,000,000.00	-998,980.00	
		Dispositions	-1,000,000.00		951,043.20
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	1,164,000.00	-1,137,541.39	
		Dispositions	-69,000.00		68,688.12

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C666807102	NORTHROP GRUMMAN CORP COM				
		Acquisitions	11,190.00	-4,971,615.63	
		Dispositions	-6,840.00		2,980,091.73
C62955J103	NOV INC COM				
		Acquisitions	43,100.00	-910,346.80	
		Dispositions	-43,100.00		835,556.17
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	94,900.00	-3,334,400.89	
		Dispositions	-62,300.00		2,768,680.37
C670346105	NUCOR CORP COM				
		Acquisitions	13,093.00	-2,186,384.13	
		Dispositions	-10,193.00		1,533,184.25
SBLH42V6	NUCOR CORP FIXED 2.979% DUE 12-15-2055				
		Acquisitions	486,000.00	-320,425.26	
		Dispositions	-66,000.00		41,770.08
C67059N108	NUTANIX INC CL A CL A				
		Acquisitions	42,000.00	-1,388,047.93	
		Dispositions	-32,100.00		1,228,720.41
SBRJG2L2	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	1,832,000.00	-1,787,147.46	
		Dispositions	-440,000.00		417,003.43
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050				
		Acquisitions	139,000.00	-106,389.21	
		Dispositions	-84,000.00		65,376.36
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI				
		Acquisitions	8,300.00	-425,064.92	
		Dispositions	-24,200.00		1,320,248.69
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040				
		Acquisitions	1,326,000.00	-1,073,998.00	
		Dispositions	-305,000.00		252,546.10
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				
		Acquisitions	225,000.00	-162,960.75	
		Dispositions	-1,035,000.00		821,810.21
C67066G104	NVIDIA CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	43,684.00	-14,406,819.30	
		Dispositions	-6,940.00		2,986,531.23
C62944T105	NVR INC COM STK USD0.01				
		Acquisitions	613.00	-3,595,312.44	
		Dispositions	-394.00		2,339,997.21
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041				
		Acquisitions	125,000.00	-92,068.75	
		Dispositions	-655,000.00		468,548.00
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051				
		Acquisitions	709,000.00	-450,005.76	
		Dispositions	-300,000.00		191,269.20
CN6596X109	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	20,600.00	-3,920,100.45	
		Dispositions	-20,600.00		3,856,606.50
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Acquisitions	770.00	-706,955.18	
		Dispositions	-1,520.00		1,318,340.92
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036				
		Acquisitions	1,780,000.00	-1,830,943.60	
		Dispositions	-126,000.00		122,826.06
SBNVXB50	OHIO POWER CO SR NT 2.9% 10-01-2051				
		Acquisitions	1,217,000.00	-719,845.79	
		Dispositions	-649,000.00		439,395.51
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,560.00	-1,038,728.73	
		Dispositions	-2,560.00		996,601.16
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049				
		Acquisitions	308,000.00	-221,548.88	
		Dispositions	-230,000.00		176,347.90
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052				
		Acquisitions	385,000.00	-357,073.00	
		Dispositions	-625,000.00		620,388.90
C682680103	ONEOK INC COM STK				
		Acquisitions	13,200.00	-847,319.12	
		Dispositions	-13,200.00		820,405.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Acquisitions	157,000.00	-127,096.21	
		Dispositions	-315,000.00		285,393.15
C68404L201	OPTION CARE HEALTH INC COM NEW COM NEW				
		Acquisitions	18,070.00	-538,801.58	
		Dispositions	-18,070.00		537,352.25
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	1,030,000.00	-759,511.75	
		Dispositions	-255,000.00		198,313.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	4,398,000.00	-3,060,456.35	
		Dispositions	-628,000.00		432,048.10
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	5,098,000.00	-3,738,957.93	
		Dispositions	-322,000.00		237,886.94
SBD390R1	ORACLE CORP 4% 11-15-2047				
		Acquisitions	722,000.00	-522,576.25	
		Dispositions	-2,271,000.00		1,715,612.48
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	793,000.00	-600,073.02	
		Dispositions	-751,000.00		563,669.07
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	931,000.00	-744,266.91	
		Dispositions	-975,000.00		739,474.00
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034				
		Acquisitions	230,000.00	-197,153.70	
		Dispositions	-3,160,000.00		2,905,282.80
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	280,000.00	-211,475.60	
		Dispositions	-280,000.00		207,144.00
SBMWS997	ORACLE CORP 4.9% 02-06-2033				
		Acquisitions	2,445,000.00	-2,392,499.40	
		Dispositions	-2,445,000.00		2,299,271.35
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	790,000.00	-700,860.70	
		Dispositions	-1,155,000.00		1,128,471.90
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	1,186,000.00	-1,173,067.98	
		Dispositions	-1,152,000.00		1,107,206.11
C68389X105	ORACLE CORP COM				
		Acquisitions	13,000.00	-1,510,723.48	
		Dispositions	-13,000.00		1,441,989.01
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	1,055,000.00	-783,123.80	
		Dispositions	-1,550,000.00		1,172,763.55
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	2,480,000.00	-1,727,869.96	
		Dispositions	-2,932,000.00		2,087,322.79
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061				
		Acquisitions	1,293,000.00	-970,109.87	
		Dispositions	-1,150,000.00		791,879.40
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052				
		Acquisitions	42,000.00	-42,700.42	
		Dispositions	-14,000.00		16,501.80
C68622V106	ORGANON & CO COM				
		Acquisitions	44,500.00	-738,927.88	
		Dispositions	-44,500.00		501,548.99
C688239201	OSHKOSH CORPORATION				
		Acquisitions	15,800.00	-1,269,514.60	
		Dispositions	-6,100.00		550,958.04
S9D85KJU	OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A5HKFL	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL				
		Acquisitions	770,000.00	-770,000.00	
		Dispositions	-1,510,000.00		1,510,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		110,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	110,000.00	-110,000.00	
		Dispositions	-130,000.00		130,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-60,000.00		60,000.00
S9BXPZFU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A				
		Acquisitions	920,000.00	-920,000.00	
		Dispositions	-920,000.00		920,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-60,000.00		60,000.00
S9BXPZFL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A				
		Acquisitions	640,000.00	-640,000.00	
		Dispositions	-640,000.00		640,000.00
C68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI				
		Acquisitions	21,100.00	-1,691,438.33	
		Dispositions	-21,100.00		1,729,219.46
C69047Q102	OVINTIV INC COM USD0.01				
		Acquisitions	50,300.00	-2,006,886.25	
		Dispositions	-56,700.00		2,300,446.03
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	16,900.00	-2,188,105.52	
		Dispositions	-16,300.00		1,561,341.73
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040				
		Acquisitions	255,000.00	-170,867.85	
		Dispositions	-255,000.00		186,614.10
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	1,852,000.00	-1,211,301.13	
		Dispositions	-112,000.00		67,733.12
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040				
		Acquisitions	1,780,000.00	-1,407,664.15	
		Dispositions	-1,585,000.00		1,246,577.95
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,234,000.00	-950,017.54	
		Dispositions	-1,600,000.00		1,265,530.25
C693718108	PACCAR INC COM				
		Acquisitions	16,400.00	-1,394,349.71	
		Dispositions	-44,000.00		3,428,967.25
		Free Receipt	9,200.00		
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044				
		Acquisitions	782,000.00	-616,521.54	
		Dispositions	-1,305,000.00		1,036,854.55
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053				
		Acquisitions	220,000.00	-199,713.80	
		Dispositions	-742,000.00		663,860.96
SBNBXR85	PACIFICORP 5.5% 05-15-2054				
		Acquisitions	4,510,000.00	-4,509,189.55	
		Dispositions	-2,810,000.00		2,671,614.69
SBJTDRM3	PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049				
		Acquisitions	158,000.00	-113,532.48	
		Dispositions	-158,000.00		138,262.64
SBK8T213	PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060				
		Acquisitions	420,000.00	-289,413.60	
		Dispositions	-600,000.00		398,212.20
C70432V102	PAYCOM SOFTWARE INC COM				
		Acquisitions	560.00	-164,130.08	
		Dispositions	-5,606.00		1,717,079.70
C70438V106	PAYLOCITY HLDG CORP COM				
		Acquisitions	900.00	-173,477.33	
		Dispositions	-4,110.00		768,885.28
C70450YAN3	PAYPAL HLDGS INC 5.25% 06-01-2062				
		Acquisitions	163,000.00	-147,711.52	
		Dispositions	-721,000.00		707,860.13
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	49,700.00	-3,440,543.72	
		Dispositions	-74,000.00		5,134,904.63
C69318G106	PBF ENERGY INC CL A CL A				
		Acquisitions	50,900.00	-2,140,351.80	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-50,900.00		2,177,946.34
SBQS2NF5	PECO ENERGY CO 4.15% DUE 10-01-2044				
		Acquisitions	213,000.00	-177,105.24	
		Dispositions	-588,000.00		512,244.84
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	1,070,000.00	-842,402.00	
		Dispositions	-415,000.00		302,215.45
SBNK9W34	PEPSICO INC 4.65% 02-15-2053				
		Acquisitions	755,000.00	-734,028.80	
		Dispositions	-755,000.00		741,982.05
C713448108	PEPSICO INC COM				
		Acquisitions	1,400.00	-244,013.50	
		Dispositions	-27,122.00		4,661,643.72
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	1,055,000.00	-757,298.90	
		Dispositions	-690,000.00		493,205.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	205,000.00	-148,967.35	
		Dispositions	-1,013,000.00		671,366.87
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043				
		Acquisitions	2,046,000.00	-1,658,426.22	
		Dispositions	-835,000.00		810,813.60
SBMMB3K5	PFIZER INC 4.4% DUE 05-15-2044				
		Acquisitions	180,000.00	-173,134.80	
		Dispositions	-180,000.00		165,893.40
C717081103	PFIZER INC COM				
		Acquisitions	113,600.00	-4,166,839.84	
		Dispositions	-178,900.00		6,317,281.39
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	5,895,000.00	-5,781,784.85	
		Dispositions	-4,175,000.00		4,019,603.73
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	26,238,000.00	-26,102,243.02	
		Dispositions	-8,532,000.00		8,589,627.05

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	12,668,000.00	-12,386,675.02	
		Dispositions	-3,458,000.00		3,128,562.41
SBSMTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044				
		Acquisitions	255,000.00	-216,268.05	
		Dispositions	-255,000.00		204,989.40
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	4,600.00	-459,367.50	
		Dispositions	-26,031.00		2,503,033.54
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052				
		Acquisitions	826,000.00	-561,895.26	
		Dispositions	-1,495,000.00		1,020,994.80
C718546104	PHILLIPS 66 COM				
		Acquisitions	1,100.00	-114,820.75	
		Dispositions	-6,700.00		675,996.17
C71880K101	PHINIA INC COM USD0.01 WI				
		Dispositions	-7,320.00		207,209.24
		Free Receipt	7,320.00	206,709.45	
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	117,600.00	-2,893,091.44	
		Dispositions	-84,300.00		2,456,854.43
SBPTJT38	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		970,390.00
SBNNJRJ2	PNC FINL SVCS GROUP INC 6.037% 10-28-2033				
		Acquisitions	450,000.00	-471,010.50	
		Dispositions	-3,155,000.00		3,295,150.90
SBMCLD16	PNC FINL SVCS GROUP INC 6.875% 10-20-2034				
		Acquisitions	1,414,000.00	-1,416,077.46	
		Dispositions	-1,395,000.00		1,464,261.75
C731068102	POLARIS INC				
		Acquisitions	5,600.00	-607,936.54	
		Dispositions	-5,600.00		483,026.08
C733174AL0	POPULAR INC SR NT 7.25% 03-13-2028				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	-797,096.00	
		Dispositions	-800,000.00		793,400.00
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	200,000.00	-166,040.00	
		Dispositions	-220,000.00		186,828.40
C693506107	PPG IND INC COM				
		Acquisitions	15,200.00	-2,100,294.36	
		Dispositions	-1,500.00		209,499.57
SBRBNHY9	PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053				
		Acquisitions	215,000.00	-227,968.80	
		Dispositions	-215,000.00		223,028.10
C74251V102	PRINCIPAL FINL GROUP INC COM STK				
		Acquisitions	9,200.00	-634,294.11	
		Dispositions	-9,200.00		622,301.35
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG				
		Acquisitions	295,000.00	-238,374.35	
		Dispositions	-295,000.00		234,010.80
C742718109	PROCTER & GAMBLE COM NPV				
		Acquisitions	39,800.00	-5,944,386.67	
		Dispositions	-24,900.00		3,715,849.92
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	256,000.00	-272,153.60	
		Dispositions	-2,843,000.00		2,897,467.27
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050				
		Acquisitions	73,000.00	-60,302.38	
		Dispositions	-283,000.00		231,278.92
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048				
		Acquisitions	841,000.00	-713,780.34	
		Dispositions	-328,000.00		281,774.96
SBRJVGJ3	PROGRESSIVE CORP 4.95% 06-15-2033				
		Acquisitions	525,000.00	-517,099.45	
		Dispositions	-525,000.00		515,686.50
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO				
		Acquisitions	673,000.00	-539,140.19	
		Dispositions	-1,491,000.00		1,112,817.86

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C743315103	PROGRESSIVE CORP OH COM				
		Acquisitions	38,000.00	-5,372,064.58	
		Dispositions	-25,000.00		3,420,393.18
C74340W103	PROLOGIS INC COM				
		Acquisitions	6,500.00	-837,149.36	
		Dispositions	-3,300.00		405,805.01
SBP6V8D0	PROLOGIS L P 4.75% 06-15-2033				
		Acquisitions	745,000.00	-743,621.75	
		Dispositions	-745,000.00		722,575.50
SBMY63P3	PROLOGIS L P 5.125% 01-15-2034				
		Acquisitions	710,000.00	-703,425.40	
		Dispositions	-710,000.00		666,413.10
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	2,462,000.00	-2,400,564.14	
		Dispositions	-538,000.00		534,573.74
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	320,000.00	-272,470.40	
		Dispositions	-858,000.00		726,552.64
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	275,000.00	-208,612.25	
		Dispositions	-1,325,000.00		1,051,814.90
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	335,000.00	-251,923.35	
		Dispositions	-335,000.00		254,576.55
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	1,565,000.00	-1,234,567.55	
		Dispositions	-880,000.00		679,821.15
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	215,000.00	-189,399.95	
		Dispositions	-1,015,000.00		916,090.10
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	4,900.00	-466,604.25	
		Dispositions	-4,900.00		448,040.16
C74460D109	PUB STORAGE COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800.00	-1,219,647.28	
		Dispositions	-810.00		237,317.97
C745867101	PULTE GROUP INC				
		Acquisitions	23,478.00	-1,710,804.35	
		Dispositions	-23,478.00		1,724,412.63
C74624M102	PURE STORAGE INC CL A CL A				
		Acquisitions	5,600.00	-201,077.45	
		Dispositions	-5,600.00		184,568.11
S9M35YEU	PUT SWO EUR BARCGB33 P 3.38% / R 6MEURIB 317U3XEA0 12/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,052.49
S9M3EHEU	PUT SWO EUR BARCGB33 P 3.46% / R 6MEURIB 317U42BA0 25/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,878.47
S9M3FZYU	PUT SWO EUR BARCGB33 P 3.48% / R 6MEURIB 317U42ZA4 27/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,718.84
S9M43L8U	PUT SWO EUR BARCGB33 P 3.536% / R 6MEURIB 317U4FPA6 30/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,166.33
S9M4JP8U	PUT SWO EUR BNPAFRPP P 3.25% / R 6MEURIB 317U4LDA6 27/12/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,314.99
S9M2JVMU	PUT SWO EUR BNPAFRPP P 3.4% / R 6MEURIB 317U3MWA4 07/09/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,504.64
S9M37E5U	PUT SWO EUR BNPAFRPP P 3.4% / R 6MEURIB 317U3YGA6 16/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,100.70
S9M45U0U	PUT SWO EUR BNPAFRPP P 3.451% / R 6MEURIB 317U4H4A5 04/12/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,480.52
S9M42B0U	PUT SWO EUR BNPAFRPP P 3.572% / R 6MEURIB 317U4EYA9 27/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		804.57

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3WB0U	PUT SWO EUR BNPAFRPP P 3.7% / R 6MEURIB 317U4CUA7 20/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,228.59
S9M3XVNU	PUT SWO EUR BNPAFRPP P 3.743% / R 6MEURIB 317U4D2A6 23/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,097.85
S9LZERNU	PUT SWO EUR CHASUS33 P 3.2% / R 6MEURIB 317U2NUA5 10/05/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,409.08
S9M2BBLU	PUT SWO EUR CHASUS33 P 3.24% / R 6MEURIB 317U3FYA7 25/08/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,330.12
S9M4HV5U	PUT SWO EUR CHASUS33 P 3.27% / R 6MEURIB 317U4L1A9 27/12/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		797.79
S9M4AS1U	PUT SWO EUR CHASUS33 P 3.35% / R 6MEURIB 317U4ITA6 13/12/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,610.54
S9M31L6U	PUT SWO EUR CHASUS33 P 3.37% / R 6MEURIB 317U3W0A7 05/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,184.06
S9M3PV8U	PUT SWO EUR CHASUS33 P 3.52% / R 6MEURIB 317U48RA0 10/11/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,317.09
S9M4CWVU	PUT SWO EUR CITIUS33 P 3.22% / R 6MEURIB 317U4JLA2 15/12/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,663.01
S9M2V14U	PUT SWO EUR CITIUS33 P 3.3% / R 6MEURIB 317U3U5A6 29/09/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,875.49
S9M47PQU	PUT SWO EUR CITIUS33 P 3.39% / R 6MEURIB 317U4HJA9 06/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,257.26
S9M3CXAU	PUT SWO EUR CITIUS33 P 3.48% / R 6MEURIB 317U40UA3 23/10/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,861.98
S9M3KABU	PUT SWO EUR CITIUS33 P 3.55% / R 6MEURIB 317U44UA5 02/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,358.37
S9M3TMHU	PUT SWO EUR CITIUS33 P 3.567% / R 6MEURIB 317U4AVA0 16/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,930.02
S9M3NBDU	PUT SWO EUR CITIUS33 P 3.59% / R 6MEURIB 317U47PA4 06/11/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,091.68
S9M3VUTU	PUT SWO EUR CITIUS33 P 3.653% / R 6MEURIB 317U4CGA3 20/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		781.96
S9M4MD4U	PUT SWO EUR GSCMUS33 P 3.09% / R 6MEURIB 317U4MUA5 29/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,152.38
S9M4FSYU	PUT SWO EUR GSCMUS33 P 3.25% / R 6MEURIB 317U4KAA1 20/12/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,495.96
S9M49QWU	PUT SWO EUR GSCMUS33 P 3.26% / R 6MEURIB 317U4I5A2 11/12/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,884.34
S9M27HQU	PUT SWO EUR GSCMUS33 P 3.27% / R 6MEURIB 317U3EOA1 17/08/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,037.70
S9M26DRU	PUT SWO EUR GSCMUS33 P 3.3% / R 6MEURIB 317U3E4A3 14/08/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,196.40
S9M2EBHU	PUT SWO EUR GSCMUS33 P 3.3% / R 6MEURIB 317U3ISA8 31/08/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,401.51
S9M2LYUU	PUT SWO EUR GSCMUS33 P 3.3% / R 6MEURIB 317U3OQA7 11/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,108.83

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M33ESU	PUT SWO EUR GSCMUS33 P 3.4% / R 6MEURIB 317U3WUA4 09/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,337.02
S9M2NR3U	PUT SWO EUR GSCMUS33 P 3.45% / R 6MEURIB 317U3PTA1 15/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.22
S9M39RKU	PUT SWO EUR GSCMUS33 P 3.45% / R 6MEURIB 317U3YXA7 18/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,751.97
S9M3RUJU	PUT SWO EUR GSCMUS33 P 3.46% / R 6MEURIB 317U49RA8 13/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,082.21
S9LZFGUU	PUT SWO EUR MSCSUS33 P 3.2% / R 6MEURIB 317U2O3A3 10/05/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,632.68
S9M3BSQU	PUT SWO GBP CHASUS33 P 4.32% / R 1DSONIA 317U40SA6 20/10/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,651.95
S9LXTHQU	PUT SWO USD BARCGB33 P 3.42% / R 1DSOFR 317U1WJA9 02/09/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00
S9M1TU9U	PUT SWO USD BARCGB33 P 3.66% / R 1DSOFR 317U39HA0 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9M2MJPU	PUT SWO USD BARCGB33 P 3.8% / R 1DSOFR 317U3P8A4 09/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M1UN2U	PUT SWO USD BARCGB33 P 3.85% / R 1DSOFR 317U39QA0 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		930.00
S9M2DHYU	PUT SWO USD BARCGB33 P 3.9% / R 1DSOFR 317U3IBA6 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M2FAXU	PUT SWO USD BARCGB33 P 4.25% / R 1DSOFR 317U3JOA0 09/01/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,047.50
S9M2HDGU	PUT SWO USD BARCGB33 P 4.3% / R 1DSOFR 317U3M3A6 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,135.00
S9LY2SVU	PUT SWO USD BNPAFRPP P 3.08% / R 1DSOFR 317U21WA1 02/21/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,737.50
S9LZFE0U	PUT SWO USD BNPAFRPP P 3.25% / R 1DSOFR 317U2OMA2 05/08/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		6,022.50
S9LY6GLU	PUT SWO USD BNPAFRPP P 3.37% / R 1DSOFR 317U25BA5 02/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,765.00
S9LY3E1U	PUT SWO USD BNPAFRPP P 3.4% / R 1DSOFR 317U22QA6 02/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,730.00
S9M1ELRU	PUT SWO USD BNPAFRPP P 3.4% / R 1DSOFR 317U2Z5A6 07/03/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,047.50
S9M1HCWU	PUT SWO USD BNPAFRPP P 3.65% / R 1DSOFR 317U31EA0 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M2LBNU	PUT SWO USD BNPAFRPP P 3.95% / R 1DSOFR 317U3O0A5 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,435.00
S9M38K2U	PUT SWO USD BNPAFRPP P 4.2% / R 1DSOFR 317U3YVA9 10/16/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,025.00
S9M2FL6U	PUT SWO USD BNPAFRPP P 4.25% / R 1DSOFR 317U3KLA0 09/05/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,420.00
S9M3ARZU	PUT SWO USD BNPAFRPP P 4.255% / R 1DSOFR 317U3ZRA1 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,415.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2SG4U	PUT SWO USD BNPAFRPP P 4.3% / R 1DSOFR 317U3SNA1 09/22/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,480.00
S9M3DPEU	PUT SWO USD BNPAFRPP P 4.392% / R 1DSOFR 317U41UA1 10/23/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,031.25
S9M3H50U	PUT SWO USD BNPAFRPP P 4.435% / R 1DSOFR 317U44DA4 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,630.00
S9LY2TZU	PUT SWO USD BOFAUS6S P 3.08% / R 1DSOFR 317U22AA3 02/21/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,730.00
S9LZ1TVU	PUT SWO USD BOFAUS6S P 3.3% / R 1DSOFR 317U2JTA6 04/14/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		4,850.00
S9M1MRLU	PUT SWO USD BOFAUS6S P 3.36% / R 1DSOFR 317U35HA8 07/14/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M1J13U	PUT SWO USD BOFAUS6S P 3.37% / R 1DSOFR 317U33BA9 07/10/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,930.00
S9LY6X9U	PUT SWO USD BOFAUS6S P 3.405% / R 1DSOFR 317U25NA2 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,300.00
S9LY7VJU	PUT SWO USD BOFAUS6S P 3.425% / R 1DSOFR 317U25SA7 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,850.00
S9LZCCNU	PUT SWO USD BOFAUS6S P 3.5% / R 1DSOFR 317U2N7A1 04/28/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		5,225.00
S9M1WHDU	PUT SWO USD BOFAUS6S P 3.78% / R 1DSOFR 317U3AYA8 07/31/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,465.00
S9M2369U	PUT SWO USD BOFAUS6S P 3.95% / R 1DSOFR 317U3CPA4 08/10/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,050.00
S9M4AZPU	PUT SWO USD BOFAUS6S P 4.53% / R 1DSOFR 317U4J2A3 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,760.00
S9LY8JWU	PUT SWO USD CHASUS33 P 3.525% / R 1DSOFR 317U26MA1 02/28/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,942.50
S9M1QD4U	PUT SWO USD CHASUS33 P 3.65% / R 1DSOFR 317U36TA3 07/20/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,412.50
S9LZ1RGU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U2JRA8 04/14/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,500.00
S9M1HN2U	PUT SWO USD CHASUS33 P 3.75% / R 1DSOFR 317U32LA0 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M29RMU	PUT SWO USD CHASUS33 P 3.76% / R 1DSOFR 317U3FNA9 08/21/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,850.00
S9LYDYFU	PUT SWO USD CHASUS33 P 3.8% / R 1DSOFR 317U2AIA7 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
S9M2BB1U	PUT SWO USD CHASUS33 P 3.8% / R 1DSOFR 317U3GQA4 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,005.00
S9M34DEU	PUT SWO USD CHASUS33 P 3.83% / R 1DSOFR 317U3XCA2 10/10/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,140.00
S9M36RHU	PUT SWO USD CHASUS33 P 3.87% / R 1DSOFR 317U3Y6A7 10/13/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,050.00
S9M35WGU	PUT SWO USD CHASUS33 P 3.88% / R 1DSOFR 317U3XHA7 10/12/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,060.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2NBFU	PUT SWO USD CHASUS33 P 4.13% / R 1DSOFR 317U3PIA3 09/14/2023				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,460.00
S9M2TMUU	PUT SWO USD CHASUS33 P 4.165% / R 1DSOFR 317U3TKA2 09/25/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,690.00
S9M2WACU	PUT SWO USD CHASUS33 P 4.17% / R 1DSOFR 317U3U6A5 09/29/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,037.50
S9M4GRNU	PUT SWO USD CHASUS33 P 4.292% / R 1DSOFR 317U4KEA7 12/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,700.00
S9M3FD1U	PUT SWO USD CHASUS33 P 4.45% / R 1DSOFR 317U43FA4 10/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M3JBAU	PUT SWO USD CHASUS33 P 4.45% / R 1DSOFR 317U44GA1 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,675.00
S9M4AR9U	PUT SWO USD CHASUS33 P 4.53% / R 1DSOFR 317U4J4A1 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,725.00
S9M3J50U	PUT SWO USD CHASUS33 P 4.63% / R 1DSOFR 317U45FA9 11/02/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,940.00
S9M32BAU	PUT SWO USD CITIUS33 P 4.175% / R 1DSOFR 317U3W6A1 10/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,511.25
S9M1WX7U	PUT SWO USD DEUTGB2L P 3.73% / R 1DSOFR 317U3B5A8 08/01/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,190.00
S9M2LCLU	PUT SWO USD DEUTGB2L P 3.95% / R 1DSOFR 317U3NYA0 09/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M3KAZU	PUT SWO USD DEUTGB2L P 4.63% / R 1DSOFR 317U45HA7 11/02/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,870.00
S9LXRW6U	PUT SWO USD GSCMUS33 P 3.33% / R 1DSOFR 317U1W7A2 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		3,380.00
S9LY2VPU	PUT SWO USD GSCMUS33 P 3.34% / R 1DSOFR 317U21UA3 02/21/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,408.00
S9LY3YYU	PUT SWO USD GSCMUS33 P 3.4% / R 1DSOFR 317U22SA4 02/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,710.00
S9LZNSJU	PUT SWO USD GSCMUS33 P 3.42% / R 1DSOFR 317U2R7A2 05/22/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,242.90
S9LYBLFU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U29OA3 03/03/2023				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,768.75
S9LZDHYU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U2NNA3 05/04/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,818.75
S9LXXD2U	PUT SWO USD GSCMUS33 P 3.47% / R 1DSOFR 317U20BA6 02/17/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		6,333.75
S9LZCDZU	PUT SWO USD GSCMUS33 P 3.5% / R 1DSOFR 317U2N9A9 04/28/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,375.00
S9M14BDU	PUT SWO USD GSCMUS33 P 3.5% / R 1DSOFR 317U2URA3 06/16/2023				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,600,000.00		7,360.00
S9M1452U	PUT SWO USD GSCMUS33 P 3.5% / R 1DSOFR 317U2V9A1 06/20/2023				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		9,187.50
S9LYFJNU	PUT SWO USD GSCMUS33 P 3.6% / R 1DSOFR 317U2BEA9 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,744.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9LYFJPU	PUT SWO USD GSCMUS33 P 3.6% / R 1DSOFR 317U2BEA9 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,576.00
S9M17QSU	PUT SWO USD GSCMUS33 P 3.6% / R 1DSOFR 317U2VUA7 06/20/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,110.00
S9LXRW9U	PUT SWO USD GSCMUS33 P 3.61% / R 1DSOFR 317U1WCA6 02/06/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9LXSXMU	PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U1WDA5 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,710.00
S9M1TZ2U	PUT SWO USD GSCMUS33 P 3.66% / R 1DSOFR 317U39FA2 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9LXQRGU	PUT SWO USD GSCMUS33 P 3.67% / R 1DSOFR 317U1V4A7 02/03/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,227.50
S9LZ1NUU	PUT SWO USD GSCMUS33 P 3.7% / R 1DSOFR 317U2JPA0 04/14/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		9,810.00
S9M28BLU	PUT SWO USD GSCMUS33 P 3.8% / R 1DSOFR 317U3EXA1 08/18/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9M1UA6U	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317U39SA8 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		950.00
S9M2DCTU	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U3IDA4 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M2LDSU	PUT SWO USD GSCMUS33 P 3.95% / R 1DSOFR 317U3OFA9 09/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M2HQ2U	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U3MRA0 09/05/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,909.38
S9M2XGZU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U3V8A1 10/02/2023				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,128.00
S9M33JQU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U3X4A1 10/10/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M2TQVU	PUT SWO USD GSCMUS33 P 4.165% / R 1DSOFR 317U3TLA1 09/25/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,262.00
S9M2EBFU	PUT SWO USD GSCMUS33 P 4.17% / R 1DSOFR 317U3IYA1 08/31/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,060.00
S9M39RHU	PUT SWO USD GSCMUS33 P 4.22% / R 1DSOFR 317U3Z4A6 10/18/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,399.25
S9M2PMYU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U3QZA2 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M2HADU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U3LKA9 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,205.00
S9M3H88U	PUT SWO USD GSCMUS33 P 4.45% / R 1DSOFR 317U44KA6 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,684.00
S9M3SUGU	PUT SWO USD GSCMUS33 P 4.55% / R 1DSOFR 317U4APA7 11/13/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,377.50
S9M3RUGU	PUT SWO USD GSCMUS33 P 4.575% / R 1DSOFR 317U4A2A2 11/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9M3M59U	PUT SWO USD GSCMUS33 P 4.64% / R 1DSOFR 317U48DA5 11/06/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,517.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3WWZU	PUT SWO USD GSCMUS33 P 4.85% / R 1DSOFR 317U4CYA3 11/20/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9LYAWWU	PUT SWO USD MSCSUS33 P 3.3% / R 1DSOFR 317U29DA5 03/02/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9LY2RXU	PUT SWO USD MSCSUS33 P 3.34% / R 1DSOFR 317U21YA9 02/21/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,764.00
S9LY6CZU	PUT SWO USD MSCSUS33 P 3.37% / R 1DSOFR 317U24YA3 02/27/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9LY4VZU	PUT SWO USD MSCSUS33 P 3.43% / R 1DSOFR 317U23QA4 02/23/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,200.00
S9LXRN1U	PUT SWO USD MSCSUS33 P 3.61% / R 1DSOFR 317U1W9A0 02/06/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		920.00
S9M1G89U	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U31GA8 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,290.00
S9M1SBQU	PUT SWO USD MSCSUS33 P 3.67% / R 1DSOFR 317U38DA6 07/24/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,322.50
S9M2KDNU	PUT SWO USD MSCSUS33 P 3.7% / R 1DSOFR 317U3NEA2 09/08/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,565.00
S9M1HV3U	PUT SWO USD MSCSUS33 P 3.75% / R 1DSOFR 317U32NA8 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,390.00
S9M2LBEU	PUT SWO USD MSCSUS33 P 3.95% / R 1DSOFR 317U3NWA2 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M2XCDU	PUT SWO USD MSCSUS33 P 4.03% / R 1DSOFR 317U3V5A4 10/02/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M2RLYU	PUT SWO USD MSCSUS33 P 4.225% / R 1DSOFR 317U3RZA0 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M3ANUU	PUT SWO USD MSCSUS33 P 4.23% / R 1DSOFR 317U3ZMA6 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,405.00
S9M4JN5U	PUT SWO USD MSCSUS33 P 4.254% / R 1DSOFR 317U4LKA8 12/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,705.00
S9M4CB0U	PUT SWO USD MSCSUS33 P 4.45% / R 1DSOFR 317U4JVA1 12/15/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9LZFHKU	PUT SWO USD NGFPUS33 P 3.2% / R 1DSOFR 317U2OBA4 05/12/2023				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		11,050.00
S9M1TR5U	PUT SWO USD NGFPUS33 P 3.66% / R 1DSOFR 317U39JA8 07/26/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,625.00
S9M1SDQU	PUT SWO USD NGFPUS33 P 3.67% / R 1DSOFR 317U38MA6 07/24/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9M2D45U	PUT SWO USD NGFPUS33 P 4.17% / R 1DSOFR 317U3J0A6 08/31/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,040.00
S9M1199U	PUT SWO USD PNBPUS33CHA P 3.3% / R 1DSOFR 317U2UJA2 06/12/2023				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		10,493.75
S9LZHAZU	PUT SWO USD PNBPUS33CHA P 3.35% / R 1DSOFR 317U2P2A1 05/11/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,730.25
S9M1EQPU	PUT SWO USD PNBPUS33CHA P 3.4% / R 1DSOFR 317U2Z8A3 07/03/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,760.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2DFUU	PUT SWO USD PNBPUS33CHA P 3.9% / R 1DSOFR 317U3IFA2 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,820.00
S9M2VMWU	PUT SWO USD PNBPUS33CHA P 4.155% / R 1DSOFR 317U3TXA8 09/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,090.00
S9M1XC2U	PUT SWO USD ROYCCAT3IMM P 3.735% / R 1DSOFR 317U3B7A6 08/03/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,385.00
S9LYDB5U	PUT SWO USD ROYCCAT3IMM P 3.8% / R 1DSOFR 317U2AGA9 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
C693656100	PVH CORP COM USD1				
		Acquisitions	3,700.00	-280,465.72	
		Dispositions	-3,700.00		374,162.71
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO				
		Acquisitions	1,220,000.00	-922,686.00	
		Dispositions	-142,000.00		107,920.00
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO				
		Acquisitions	710,000.00	-567,084.10	
		Dispositions	-710,000.00		589,818.30
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051				
		Acquisitions	778,000.00	-551,543.94	
		Dispositions	-1,915,000.00		1,453,986.75
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Acquisitions	534,000.00	-388,938.90	
		Dispositions	-635,000.00		471,408.75
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				
		Acquisitions	54,000.00	-41,415.84	
		Dispositions	-1,288,000.00		980,376.13
SBP0VPQ8	PVTPL CARRIER GLOBAL CORPORATION 5.9% 03-15-2034				
		Acquisitions	845,000.00	-873,476.40	
		Dispositions	-135,000.00		141,327.45
SBP0VPR9	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,495,000.00	-3,510,379.65	
		Dispositions	-1,160,000.00		1,287,992.70
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063				
		Acquisitions	1,120,000.00	-1,122,734.25	
		Dispositions	-1,120,000.00		1,149,183.40
SBRYQ9Q1	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053				
		Acquisitions	691,000.00	-691,647.78	
		Dispositions	-330,000.00		331,951.15
SBRZW140	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.5% 09-20-2033				
		Acquisitions	495,000.00	-492,069.60	
		Dispositions	-495,000.00		463,815.00
SBN16CX4	PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041				
		Acquisitions	1,140,000.00	-796,071.30	
		Dispositions	-745,000.00		528,983.60
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051				
		Acquisitions	370,000.00	-232,375.20	
		Dispositions	-495,000.00		318,705.75
SB71QLW4	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO				
		Acquisitions	205,000.00	-202,146.40	
		Dispositions	-160,000.00		150,022.40
SBRJRD23	PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053				
		Acquisitions	1,240,000.00	-1,234,769.35	
		Dispositions	-1,240,000.00		1,209,499.75
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052				
		Acquisitions	320,000.00	-342,832.00	
		Dispositions	-2,745,000.00		3,046,688.35
SBQYLTL4	PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO				
		Acquisitions	1,130,000.00	-1,128,124.20	
		Dispositions	-1,130,000.00		1,095,513.48
SBL6CM66	PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031				
		Acquisitions	825,000.00	-825,000.00	
		Dispositions	-825,000.00		828,455.00
SBP960Y7	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052				
		Acquisitions	1,915,000.00	-1,556,660.30	
		Dispositions	-3,000,000.00		2,473,020.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO				
		Acquisitions	290,000.00	-317,822.60	
		Dispositions	-290,000.00		306,654.70
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053				
		Acquisitions	1,985,000.00	-1,984,454.20	
		Dispositions	-1,175,000.00		1,180,274.56
SBMF0FG9	PVTPL KENVUE INC 5.05% 03-22-2053				
		Acquisitions	3,810,000.00	-3,787,754.70	
		Dispositions	-1,633,000.00		1,649,057.20
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	295,000.00	-241,009.10	
		Dispositions	-2,350,000.00		1,908,693.35
SBNW0GN3	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO				
		Acquisitions	205,000.00	-158,563.40	
		Dispositions	-1,000,000.00		804,294.85
SBJJRMQ4	PVTPL MARS INC 4.75% DUE 04-20-2033				
		Acquisitions	1,680,000.00	-1,685,883.00	
		Dispositions	-1,680,000.00		1,641,763.20
SBRF3SV9	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.05% 08-03-2033				
		Acquisitions	600,000.00	-597,348.00	
		Dispositions	-600,000.00		553,230.00
C632525BC4	PVTPL NATIONAL AUSTRALIA BK LTD 6.429% 01-12-2033				
		Acquisitions	2,455,000.00	-2,455,000.00	
		Dispositions	-2,455,000.00		2,500,964.20
SBMF9D39	PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033				
		Acquisitions	2,015,000.00	-2,006,065.90	
		Dispositions	-2,015,000.00		2,077,633.65
SBS0FMX7	PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033				
		Acquisitions	590,000.00	-589,061.90	
		Dispositions	-590,000.00		589,670.40
C654744AD3	PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO				
		Acquisitions	1,593,000.00	-1,444,742.59	
		Dispositions	-3,230,000.00		2,866,181.70
SBMXV7T1	PVTPL OGLETHORPE PWR CORP 6.2% 12-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	485,000.00	-477,860.80	
		Dispositions	-485,000.00		484,097.80
SBMG3998	PVTPL ONCOR ELEC DELIVERY CO LLC 5.65% 11-15-2033				
		Acquisitions	945,000.00	-943,355.70	
		Dispositions	-945,000.00		987,255.35
SBMXG280	PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052				
		Acquisitions	5,325,000.00	-5,072,431.00	
		Dispositions	-435,000.00		420,028.70
SB8KL7G3	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043				
		Acquisitions	315,000.00	-305,263.35	
		Dispositions	-315,000.00		280,731.15
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	1,235,000.00	-804,517.15	
		Dispositions	-4,845,000.00		3,208,229.25
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	726,000.00	-609,448.71	
		Dispositions	-235,000.00		192,486.15
C78454XAB0	PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG				
		Acquisitions	0.00	0.00	
		Dispositions	-475,220.87		475,220.89
C853254CS7	PVTPL STANDARD CHARTERED PLC 6.301% DUE 01-09-2029				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,123,499.00
C902613AV0	PVTPL UBS GROUP AG 5.959% 01-12-2034				
		Acquisitions	4,810,000.00	-4,850,932.44	
		Dispositions	-2,310,000.00		2,285,213.70
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033				
		Acquisitions	3,500,000.00	-3,513,448.97	
		Dispositions	-3,500,000.00		3,589,029.18
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	4,565,000.00	-5,339,161.98	
		Dispositions	-560,000.00		581,582.50
C225401AU2	PVTPL UBS GROUP AG VAR RT 05-14-2032				
		Acquisitions	3,500,000.00	-2,799,188.07	
		Dispositions	-665,000.00		543,300.35

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S4AYDGXU	QATAR NATIONAL BANK (Q.P.S.C) TLA 06/10/2023				
		Acquisitions	0.00	-795.76	
		Dispositions	-3,000,000.00		3,000,000.00
C74736K101	QORVO INC COM				
		Acquisitions	46,600.00	-4,426,806.05	
		Dispositions	-20,500.00		2,084,301.26
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	1,010,000.00	-826,815.70	
		Dispositions	-80,000.00		73,636.00
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045				
		Acquisitions	430,000.00	-363,990.70	
		Dispositions	-411,000.00		371,885.13
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	447,000.00	-494,702.44	
		Dispositions	-2,387,000.00		2,483,348.41
C747525103	QUALCOMM INC COM				
		Acquisitions	78,800.00	-9,251,189.18	
		Dispositions	-37,700.00		4,540,869.34
C750917106	RAMBUS INC DEL COM				
		Acquisitions	10,400.00	-541,684.63	
		Dispositions	-10,400.00		542,531.84
C754730109	RAYMOND JAMES FNCL INC COM STK				
		Acquisitions	5,600.00	-612,668.93	
		Dispositions	-5,600.00		509,603.92
SBL6C8W4	REALTY INCOME CORP 2.85% DUE 12-15-2032				
		Acquisitions	1,542,000.00	-1,258,210.32	
		Dispositions	-144,000.00		116,795.07
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01				
		Acquisitions	2,200.00	-291,655.82	
		Dispositions	-2,200.00		310,353.28
C758849103	REGENCY CTRS CORP COM				
		Acquisitions	6,000.00	-377,703.10	
		Dispositions	-11,600.00		722,800.79
C75886FAF4	REGENERON FIXED 2.8% DUE 09-15-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	915,000.00	-602,102.10	
		Dispositions	-260,000.00		157,536.60
C75886F107	REGENERON PHARMACEUTICALS INC COM				
		Acquisitions	5,053.00	-3,968,396.12	
		Dispositions	-5,033.00		3,728,580.52
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	20,183.00	-2,924,892.95	
		Dispositions	-19,982.00		2,933,583.68
C759509102	RELIANCE INC COM NPV				
		Acquisitions	4,000.00	-870,254.36	
		Dispositions	-4,000.00		983,110.09
CG7496G103	RENAISSANCE RE HLDGS LTD COM				
		Acquisitions	10,064.00	-1,902,643.72	
		Dispositions	-12,800.00		2,622,881.80
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034				
		Acquisitions	390,000.00	-388,007.10	
		Dispositions	-390,000.00		385,747.98
SBKMGBY6	REPUBLIC SVCS INC FIXED 3.05% 03-01-2050				
		Acquisitions	171,000.00	-103,345.56	
		Dispositions	-171,000.00		126,659.70
C761152107	RESMED INC COM				
		Acquisitions	9,202.00	-1,977,319.09	
		Dispositions	-14,102.00		2,666,570.36
C76169C100	REXFORD INDL RLTY INC COM				
		Acquisitions	19,800.00	-1,107,166.71	
		Dispositions	-19,800.00		1,039,463.81
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	794,000.00	-681,476.36	
		Dispositions	-2,505,000.00		2,233,639.83
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	3,810,000.00	-3,753,681.72	
		Dispositions	-278,000.00		285,968.18
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	62,000.00	-40,226.22	
		Dispositions	-65,000.00		43,813.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C749607107	RLI CORP COM				
		Acquisitions	3,400.00	-449,054.80	
		Dispositions	-6,700.00		903,967.87
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	5,020.00	-1,414,855.80	
		Dispositions	-5,020.00		1,539,793.85
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Acquisitions	683,000.00	-475,214.65	
		Dispositions	-287,000.00		195,439.75
C77543R102	ROKU INC COM CL A COM CL A				
		Acquisitions	7,900.00	-435,741.14	
		Dispositions	-7,900.00		463,883.30
C776696106	ROPER TECHNOLOGIES INC				
		Acquisitions	3,340.00	-1,522,490.26	
		Dispositions	-3,340.00		1,503,112.32
C778296103	ROSS STORES INC COM				
		Acquisitions	7,400.00	-884,710.65	
		Dispositions	-7,400.00		905,384.62
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040				
		Acquisitions	865,000.00	-619,357.30	
		Dispositions	-365,000.00		263,792.80
SBNDVXM3	RTX CORP 4.875% 10-15-2040				
		Acquisitions	790,000.00	-750,648.60	
		Dispositions	-195,000.00		168,140.70
C78109GWT3	RTX CORP DISC COML PAPER 4/A2 YRS 3&4 09-27-2023				
		Acquisitions	1,600,000.00	-1,594,641.78	
		Dispositions	-1,600,000.00		1,600,000.00
SBMYT802	RTX CORPORATION 2.375% 03-15-2032				
		Acquisitions	435,000.00	-362,563.80	
		Dispositions	-435,000.00		362,607.30
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				
		Acquisitions	1,436,000.00	-840,339.74	
		Dispositions	-1,540,000.00		1,002,966.94
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-574,308.49	
		Dispositions	-249,000.00		166,680.60
SBD8Z3T7	RTX CORPORATION 4.05% 05-04-2047				
		Acquisitions	185,000.00	-137,364.35	
		Dispositions	-1,300,000.00		1,137,487.00
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038				
		Acquisitions	480,000.00	-419,937.35	
		Dispositions	-175,000.00		164,729.25
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	2,221,000.00	-1,967,832.89	
		Dispositions	-1,140,000.00		1,100,559.80
SBQS6Q47	RTX CORPORATION 5.15% DUE 02-27-2033				
		Acquisitions	2,570,000.00	-2,569,346.20	
		Dispositions	-2,570,000.00		2,599,361.80
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	5,657,000.00	-5,600,420.16	
		Dispositions	-1,005,000.00		1,009,696.70
SBG495S7	RTX CORPORATION 5.4% DUE 05-01-2035				
		Acquisitions	230,000.00	-232,923.30	
		Dispositions	-230,000.00		221,807.40
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054				
		Acquisitions	2,300,000.00	-2,291,375.00	
		Dispositions	-485,000.00		550,564.30
C78377T107	RYMAN HOSPITALITY PPTYS INC COM				
		Acquisitions	10,400.00	-882,138.23	
		Dispositions	-900.00		99,320.95
SBKY44R2	S&P GLOBAL INC 2.3% 08-15-2060				
		Acquisitions	69,000.00	-32,151.93	
		Dispositions	-69,000.00		41,589.06
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049				
		Acquisitions	410,000.00	-309,820.60	
		Dispositions	-730,000.00		550,193.70
SBQZC712	S&P GLOBAL INC 3.7% 03-01-2052				
		Acquisitions	97,000.00	-65,795.10	
		Dispositions	-457,000.00		378,043.66

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C844741108	S.W. AIRL CO COM				
		Acquisitions	20,700.00	-760,503.37	
		Dispositions	-20,700.00		738,335.86
C78709Y105	SAIA INC COM STK				
		Acquisitions	2,280.00	-920,770.40	
		Dispositions	-2,280.00		918,002.66
C79466L302	SALESFORCE INC COM USD0.001				
		Acquisitions	33,700.00	-6,902,771.09	
		Dispositions	-22,169.00		4,683,426.53
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	681,000.00	-486,100.88	
		Dispositions	-809,000.00		565,522.65
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	877,000.00	-606,440.09	
		Dispositions	-666,000.00		462,080.87
SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051				
		Acquisitions	274,000.00	-159,555.68	
		Dispositions	-153,000.00		102,363.12
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	5,500.00	-1,433,135.52	
		Dispositions	-11,140.00		3,086,779.12
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	16,406.00	-855,533.46	
		Dispositions	-62,806.00		3,510,642.39
SBLGYRK1	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034				
		Acquisitions	1,444,000.00	-1,462,251.56	
		Dispositions	-106,000.00		108,004.46
C81211K100	SEALED AIR CORP NEW COM STK				
		Acquisitions	10,400.00	-453,526.57	
		Dispositions	-10,400.00		432,564.24
SBFWJFR1	SEMPRA 4% DUE 02-01-2048				
		Acquisitions	1,120,000.00	-862,892.80	
		Dispositions	-1,140,000.00		893,285.59
SB4T9B57	SEMPRA 6% DUE 10-15-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	101,000.00	-103,379.56	
		Dispositions	-654,000.00		688,276.14
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	11,310.00	-5,601,170.46	
		Dispositions	-12,010.00		6,133,428.13
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	833,000.00	-706,305.18	
		Dispositions	-175,000.00		154,096.25
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	1,061,000.00	-757,855.59	
		Dispositions	-1,115,000.00		757,851.37
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050				
		Acquisitions	420,000.00	-272,692.00	
		Dispositions	-490,000.00		371,737.80
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	170,000.00	-136,895.90	
		Dispositions	-810,000.00		649,869.60
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	398,000.00	-309,200.53	
		Dispositions	-292,000.00		262,222.80
SBPLQR99	SHERWIN-WILLIAMS CO 2.9% 06-15-2052				
		Acquisitions	140,000.00	-90,728.40	
		Dispositions	-435,000.00		282,910.50
C824348106	SHERWIN-WILLIAMS CO COM				
		Acquisitions	13,109.00	-3,478,371.57	
		Dispositions	-8,110.00		2,037,841.12
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	215,000.00	-173,911.35	
		Dispositions	-720,000.00		546,076.80
C826919102	SILICON LABORATORIES INC COM				
		Acquisitions	2,900.00	-502,704.12	
		Dispositions	-2,900.00		505,249.88
SBMGQP77	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053				
		Acquisitions	1,585,000.00	-1,559,856.20	
		Dispositions	-510,000.00		514,139.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C83088M102	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	3,170.00	-287,968.23	
		Dispositions	-23,570.00		2,655,745.36
C78454L100	SM ENERGY CO COM				
		Acquisitions	5,500.00	-223,181.48	
		Dispositions	-5,500.00		207,169.59
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043				
		Acquisitions	1,790,000.00	-1,766,474.90	
		Dispositions	-73,000.00		78,675.02
SBMTQVJ8	SMUCKER J M CO 6.5% 11-15-2053				
		Acquisitions	1,045,000.00	-1,038,499.20	
		Dispositions	-545,000.00		542,461.25
C83417M104	SOLAREDGE TECHNOLOGIES INC COM				
		Acquisitions	4,640.00	-1,259,425.36	
		Dispositions	-4,640.00		1,216,623.73
SBN7QLH5	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051				
		Acquisitions	304,000.00	-195,220.89	
		Dispositions	-394,000.00		255,067.72
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053				
		Acquisitions	1,815,000.00	-1,811,504.60	
		Dispositions	-115,000.00		115,591.10
SBQMS2D0	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	890,000.00	-882,100.00	
		Dispositions	-493,000.00		483,774.48
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053				
		Acquisitions	1,132,000.00	-1,141,144.54	
		Dispositions	-620,000.00		614,195.35
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	1,010,000.00	-800,070.40	
		Dispositions	-875,000.00		765,130.40
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Acquisitions	1,107,000.00	-878,439.24	
		Dispositions	-207,000.00		162,310.77
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,180,000.00	-968,397.80	
		Dispositions	-445,000.00		347,203.30
S2317894	SOUTHN CAL EDISON 6% DUE 01-15-2034				
		Acquisitions	255,000.00	-263,397.15	
		Dispositions	-255,000.00		258,939.75
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Acquisitions	320,000.00	-369,254.40	
		Dispositions	-1,260,000.00		1,442,360.00
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	4,400.00	-261,372.86	
		Dispositions	-4,400.00		255,285.22
SBN7B2R7	SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033				
		Acquisitions	500,000.00	-501,724.20	
		Dispositions	-500,000.00		470,730.00
SBD1DDS7	SOUTHWESTN ELEC 3.85% DUE 02-01-2048				
		Acquisitions	455,000.00	-322,453.95	
		Dispositions	-680,000.00		504,940.80
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	1,389,000.00	-1,129,722.77	
		Dispositions	-530,000.00		441,834.78
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	170,000.00	-109,187.60	
		Dispositions	-170,000.00		133,365.00
C855244109	STARBUCKS CORP COM				
		Acquisitions	31,300.00	-3,229,603.13	
		Dispositions	-15,200.00		1,533,067.20
C857477103	STATE STR CORP COM				
		Acquisitions	42,200.00	-2,921,529.78	
		Dispositions	-9,500.00		886,244.60
SBL68N83	STEEL DYNAMICS INC 3.25% DUE 10-15-2050				
		Acquisitions	334,000.00	-235,398.94	
		Dispositions	-71,000.00		47,472.73
C858119100	STEEL DYNAMICS INC COM				
		Acquisitions	6,475.00	-685,373.40	
		Dispositions	-6,475.00		669,738.39

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C860630102	STIFEL FINL CORP COM				
		Acquisitions	9,200.00	-525,239.54	
		Dispositions	-9,200.00		587,672.12
C863667101	STRYKER CORP				
		Acquisitions	3,500.00	-1,005,955.39	
		Dispositions	-1,600.00		478,790.47
SBR3V7M9	SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,214,156.00
SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038				
		Acquisitions	570,000.00	-579,325.20	
		Dispositions	-1,165,000.00		1,223,342.40
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	170,000.00	-156,318.40	
		Dispositions	-455,000.00		385,048.30
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	1,270,000.00	-1,113,587.75	
		Dispositions	-893,000.00		786,301.65
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
C87165B103	SYNCHRONY FINL COM				
		Acquisitions	44,072.00	-1,486,069.11	
		Dispositions	-7,900.00		258,934.17
C871607107	SYNOPSYS INC COM				
		Acquisitions	3,180.00	-1,594,739.62	
		Dispositions	-18,480.00		7,188,909.39
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	729,000.00	-482,201.47	
		Dispositions	-154,000.00		113,106.84
C874060BD7	TAKEDA PHARMACEUTICAL CO LTD 3.375% 07-09-2060				
		Acquisitions	215,000.00	-155,107.45	
		Dispositions	-215,000.00		123,678.75
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,345,000.00	-957,225.95	
		Dispositions	-825,000.00		595,674.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049				
		Acquisitions	336,000.00	-277,916.04	
		Dispositions	-228,000.00		197,648.64
C876030107	TAPESTRY INC COM USD0.01				
		Acquisitions	47,012.00	-1,373,970.85	
		Dispositions	-47,012.00		1,647,037.68
SBPRCP08	TARGET CORP 4.4% DUE 01-15-2033				
		Acquisitions	1,485,000.00	-1,487,632.15	
		Dispositions	-1,485,000.00		1,410,588.40
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	2,993,000.00	-2,953,582.84	
		Dispositions	-2,368,000.00		2,171,687.19
SBN95W88	TARGET CORP SR NT 2.95% 01-15-2052				
		Acquisitions	290,000.00	-171,645.20	
		Dispositions	-655,000.00		458,962.85
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE				
		Acquisitions	530,000.00	-530,000.00	
		Dispositions	-951,000.00		951,000.00
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	930,000.00	-930,000.00	
		Dispositions	-930,000.00		930,000.00
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY				
		Acquisitions	1,227,000.00	-1,227,000.00	
		Dispositions	-1,227,000.00		1,227,000.00
CH84989104	TE CONNECTIVITY LTD				
		Acquisitions	5,100.00	-626,865.72	
		Dispositions	-5,100.00		644,718.79
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047				
		Acquisitions	860,000.00	-717,511.80	
		Dispositions	-1,091,000.00		918,251.81

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG87110105	TECHNIPFMC PLC COM USD1				
		Acquisitions	27,100.00	-350,887.99	
		Dispositions	-27,100.00		360,192.00
SBG494B3	TECK RESOURCES LTD 6% DUE 08-15-2040				
		Acquisitions	152,000.00	-146,915.60	
		Dispositions	-42,000.00		41,579.16
C87971MBH5	TELUS CORP 4.6% DUE 11-16-2048				
		Acquisitions	200,000.00	-176,858.00	
		Dispositions	-49,000.00		42,192.92
C88033G407	TENET HEALTHCARE CORP COM NEW .				
		Acquisitions	16,600.00	-972,161.94	
		Dispositions	-16,600.00		1,103,039.98
C88076W103	TERADATA CORP DEL COM STK				
		Acquisitions	33,200.00	-1,506,945.95	
		Dispositions	-16,600.00		837,221.62
C880770102	TERADYNE INC COM				
		Acquisitions	8,500.00	-880,662.23	
		Dispositions	-8,500.00		905,982.31
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	12,185.00	-3,089,124.31	
		Dispositions	-12,140.00		2,655,294.78
C88162G103	TETRA TECH INC NEW COM				
		Acquisitions	4,100.00	-570,625.83	
		Dispositions	-7,789.00		1,182,467.23
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	1,055,000.00	-1,051,026.10	
		Dispositions	-380,000.00		382,525.70
SBMGK7R3	TEXAS INSTRUMENTS INC 4.9% 03-14-2033				
		Acquisitions	345,000.00	-357,940.95	
		Dispositions	-345,000.00		324,358.65
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	1,518,000.00	-1,482,670.45	
		Dispositions	-363,000.00		361,133.10
C882508104	TEXAS INSTRUMENTS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-1,503,516.95	
		Dispositions	-12,200.00		2,080,519.91
C883203101	TEXTRON INC COM				
		Acquisitions	9,200.00	-703,661.26	
		Dispositions	-27,368.00		2,095,490.00
C125523100	THE CIGNA GROUP				
		Acquisitions	21,770.00	-6,151,109.12	
		Dispositions	-14,810.00		4,323,728.16
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047				
		Acquisitions	407,000.00	-342,855.95	
		Dispositions	-505,000.00		467,399.68
SBQH6206	THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033				
		Acquisitions	1,560,000.00	-1,562,009.70	
		Dispositions	-1,560,000.00		1,572,355.20
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041				
		Acquisitions	262,000.00	-190,707.59	
		Dispositions	-693,000.00		516,651.83
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043				
		Acquisitions	1,295,000.00	-1,310,613.25	
		Dispositions	-635,000.00		605,764.50
C883556102	THERMO FISHER SCIENTIFIC INC COM USD1				
		Acquisitions	10,360.00	-5,534,361.92	
		Dispositions	-12,100.00		6,238,123.62
SBMDYXZ8	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057				
		Acquisitions	380,000.00	-277,540.60	
		Dispositions	-170,000.00		130,026.20
C872540109	TJX COS INC COM NEW				
		Acquisitions	32,245.00	-2,690,175.16	
		Dispositions	-17,200.00		1,490,059.38
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	2,802,000.00	-2,035,596.91	
		Dispositions	-665,000.00		478,806.85
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				
		Acquisitions	4,726,000.00	-3,333,223.59	
		Dispositions	-972,000.00		650,295.62

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	799,000.00	-658,363.22	
		Dispositions	-306,000.00		263,518.60
C87264ACY9	T-MOBILE USA INC 5.05% 07-15-2033				
		Acquisitions	2,380,000.00	-2,369,338.70	
		Dispositions	-2,380,000.00		2,334,092.60
SBQBCJR6	T-MOBILE USA INC 5.75% 01-15-2054				
		Acquisitions	3,084,000.00	-3,069,870.56	
		Dispositions	-1,333,000.00		1,339,868.07
SBN4JN15	T-MOBILE USA INC 5.75% 01-15-2034				
		Acquisitions	530,000.00	-529,231.50	
		Dispositions	-530,000.00		510,707.20
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	442,000.00	-437,849.62	
		Dispositions	-411,000.00		391,160.01
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	1,679,000.00	-1,744,644.63	
		Dispositions	-1,192,000.00		1,126,472.44
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	317,000.00	-301,019.38	
		Dispositions	-278,000.00		250,332.12
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				
		Acquisitions	1,534,000.00	-1,082,482.95	
		Dispositions	-635,000.00		464,351.03
C889478103	TOLL BROS INC COM				
		Acquisitions	30,300.00	-2,240,704.71	
		Dispositions	-9,700.00		881,215.68
C89055F103	TOPBUILD CORP COM				
		Acquisitions	1,200.00	-274,515.00	
		Dispositions	-1,200.00		348,102.21
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	510,000.00	-347,361.00	
		Dispositions	-972,000.00		684,007.92
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	350,000.00	-225,417.50	
		Dispositions	-350,000.00		250,593.00
C892356106	TRACTOR SUPPLY CO COM				
		Acquisitions	2,200.00	-506,662.65	
		Dispositions	-2,200.00		523,938.00
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1				
		Acquisitions	10,932.00	-2,007,168.95	
		Dispositions	-16,148.00		3,032,437.94
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Acquisitions	5,105,000.00	-5,081,764.40	
		Dispositions	-605,000.00		605,064.05
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	9,200.00	-1,554,100.80	
		Dispositions	-17,200.00		3,165,911.00
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050				
		Acquisitions	232,000.00	-147,473.12	
		Dispositions	-201,000.00		126,491.01
C896239100	TRIMBLE INC COM TRIMBLE INC				
		Acquisitions	28,764.00	-1,513,603.28	
		Dispositions	-43,264.00		2,040,739.57
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034				
		Acquisitions	5,446,000.00	-5,144,588.24	
		Dispositions	-2,012,000.00		2,005,487.28
SBPX1Z87	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034				
		Acquisitions	885,000.00	-885,000.00	
		Dispositions	-885,000.00		890,012.75
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032				
		Acquisitions	57,500,000.00	-55,180,097.46	
		Dispositions	-57,500,000.00		55,080,064.45
C90138F102	TWILIO INC CL A CL A				
		Acquisitions	23,400.00	-1,351,323.05	
		Dispositions	-23,400.00		1,382,964.99
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				
		Acquisitions	670,000.00	-561,954.45	
		Dispositions	-315,000.00		276,497.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	18,000.00	-1,177,312.29	
		Dispositions	-18,000.00		1,092,007.50
C902613AY4	UBS GROUP AG 4.875% 05-15-2045				
		Acquisitions	275,000.00	-229,779.00	
		Dispositions	-2,100,000.00		1,812,426.00
		Free Receipt	2,690,000.00	2,803,836.92	
SBN33PY5	UDR INC 2.1% DUE 06-15-2033 REG				
		Acquisitions	370,000.00	-278,140.10	
		Dispositions	-370,000.00		257,161.10
C902681105	UGI CORP NEW COM				
		Acquisitions	17,500.00	-412,537.85	
		Dispositions	-17,500.00		411,241.56
SBM8DC53	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO				
		Acquisitions	168,000.00	-95,266.08	
		Dispositions	-748,000.00		506,122.79
SBMGS915	UNILEVER CAPITAL CORP 5.0% 12-08-2033				
		Acquisitions	700,000.00	-694,078.00	
		Dispositions	-700,000.00		697,998.00
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049				
		Acquisitions	525,000.00	-379,727.25	
		Dispositions	-1,215,000.00		896,787.45
SBMXMYJ3	UNION ELEC CO 5.45% 03-15-2053				
		Acquisitions	440,000.00	-440,210.65	
		Dispositions	-440,000.00		397,304.60
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	195,000.00	-152,230.65	
		Dispositions	-310,000.00		225,562.20
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	99,000.00	-64,284.66	
		Dispositions	-1,050,000.00		794,624.04
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	464,000.00	-374,111.32	
		Dispositions	-549,000.00		456,148.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052				
		Acquisitions	1,220,000.00	-848,378.50	
		Dispositions	-220,000.00		153,480.80
SBRRH916	UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036				
		Acquisitions	1,335,000.00	-1,335,000.00	
		Dispositions	-1,335,000.00		1,293,472.50
C910047109	UNITED AIRLINES HOLDINGS INC COM USD0.01				
		Acquisitions	35,800.00	-1,888,853.53	
		Dispositions	-28,800.00		1,193,506.25
SBQMRXY5	UNITED PARCEL SERVICE INC 4.875% DUE 03-03-2033				
		Acquisitions	95,000.00	-96,424.05	
		Dispositions	-95,000.00		98,367.75
SBQMRXX4	UNITED PARCEL SVC INC 5.05% 03-03-2053				
		Acquisitions	2,068,000.00	-2,070,891.64	
		Dispositions	-2,068,000.00		2,028,681.75
SBF0SHC9	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047				
		Acquisitions	42,200,000.00	-43,108,341.23	
		Dispositions	-40,300,000.00		40,997,912.70
SBMT9GR0	UNITED STATES TREAS BDS 0.125% 02-15-2051				
		Acquisitions	28,500,000.00	-19,429,649.32	
		Dispositions	-22,700,000.00		15,532,490.96
SBNXG760	UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG				
		Acquisitions	500,000.00	-485,927.17	
		Dispositions	-500,000.00		485,777.60
C912909108	UNITED STS STL CORP NEW COM				
		Acquisitions	47,700.00	-1,322,959.39	
		Dispositions	-47,700.00		1,167,084.60
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031				
		Acquisitions	57,500,000.00	-57,594,399.20	
		Dispositions	-57,500,000.00		57,483,972.92
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK				
		Acquisitions	10,447.00	-2,519,207.59	
		Dispositions	-10,447.00		2,433,998.46
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	720,000.00	-568,886.40	
		Dispositions	-345,000.00		292,125.30
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	667,000.00	-622,417.72	
		Dispositions	-1,312,000.00		1,208,763.52
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	325,000.00	-339,007.50	
		Dispositions	-720,000.00		770,383.30
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063				
		Acquisitions	225,000.00	-254,403.00	
		Dispositions	-2,952,000.00		3,271,431.92
SBG49587	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037				
		Acquisitions	515,000.00	-603,456.40	
		Dispositions	-370,000.00		415,976.20
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				
		Acquisitions	935,000.00	-604,047.45	
		Dispositions	-195,000.00		136,078.80
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	500,000.00	-396,270.00	
		Dispositions	-535,000.00		380,556.10
SBN7K9K6	UNITEDHEALTH GROUP INC 4.5% 04-15-2033				
		Acquisitions	215,000.00	-213,639.05	
		Dispositions	-215,000.00		213,998.10
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	1,700,000.00	-1,539,229.00	
		Dispositions	-2,615,000.00		2,489,582.40
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	3,715,000.00	-3,645,504.85	
		Dispositions	-3,425,000.00		3,221,820.60
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Acquisitions	4,540,000.00	-4,459,373.55	
		Dispositions	-2,780,000.00		2,652,895.65
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	5,930.00	-3,049,064.51	
		Dispositions	-11,950.00		6,010,135.89

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTTKH8	UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053				
		Acquisitions	830,000.00	-830,000.00	
		Dispositions	-255,000.00		258,554.70
C91529Y106	UNUM GROUP				
		Acquisitions	51,700.00	-2,155,303.33	
		Dispositions	-6,400.00		289,837.68
C913903100	UNVL HEALTH SERVICES INC CL B COM				
		Acquisitions	4,600.00	-609,399.35	
		Dispositions	-4,600.00		599,338.81
C918204108	V F CORP COM				
		Acquisitions	15,400.00	-341,060.57	
		Dispositions	-15,400.00		329,364.86
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050				
		Acquisitions	381,000.00	-221,209.10	
		Dispositions	-106,000.00		54,432.06
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	415,000.00	-374,888.90	
		Dispositions	-47,000.00		39,138.31
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	3,765,000.00	-3,731,755.05	
		Dispositions	-915,000.00		896,637.85
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	235,000.00	-246,054.40	
		Dispositions	-235,000.00		246,747.65
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	31,284.00	-3,930,329.42	
		Dispositions	-28,518.00		3,603,000.80
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	928,000.00	-648,829.04	
		Dispositions	-520,000.00		352,492.00
C92047W101	VALVOLINE INC COM				
		Acquisitions	5,400.00	-185,438.86	
		Dispositions	-5,400.00		181,101.05
C92276F100	VENTAS INC REIT				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,800.00	-172,611.88	
		Dispositions	-3,800.00		174,642.32
C92338C103	VERALTO CORP COM				
		Dispositions	-1,293.33		100,848.76
		Free Receipt	1,293.33	108,155.66	
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	635,000.00	-425,250.85	
		Dispositions	-800,000.00		553,368.00
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036				
		Acquisitions	720,000.00	-649,341.95	
		Dispositions	-2,107,000.00		1,941,266.65
SBF22PM5	VERIZON 4.5% DUE 08-10-2033				
		Acquisitions	810,000.00	-759,302.10	
		Dispositions	-810,000.00		749,932.20
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039				
		Acquisitions	1,999,000.00	-1,871,525.34	
		Dispositions	-4,192,000.00		3,969,271.50
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	952,000.00	-822,349.18	
		Dispositions	-3,236,000.00		3,058,049.58
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	2,635,000.00	-1,986,485.45	
		Dispositions	-2,600,000.00		2,017,232.84
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	2,528,000.00	-1,828,339.69	
		Dispositions	-891,000.00		590,050.38
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	2,286,000.00	-1,510,060.73	
		Dispositions	-3,063,000.00		2,298,655.28
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				
		Acquisitions	1,390,000.00	-1,300,242.60	
		Dispositions	-4,714,000.00		4,187,460.13
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG				
		Acquisitions	665,000.00	-660,950.15	
		Dispositions	-1,457,000.00		1,460,662.93

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	124,600.00	-4,280,861.83	
		Dispositions	-219,700.00		8,291,110.04
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	1,310,000.00	-902,572.50	
		Dispositions	-67,000.00		44,212.63
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	3,208,000.00	-2,126,289.61	
		Dispositions	-3,430,000.00		2,072,264.20
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	3,373,000.00	-2,184,839.20	
		Dispositions	-2,654,000.00		1,597,780.32
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	15,140.00	-5,276,513.21	
		Dispositions	-22,853.00		7,719,530.93
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	70,211.00	-1,923,385.54	
		Dispositions	-64,600.00		1,667,483.70
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036				
		Acquisitions	420,000.00	-390,927.60	
		Dispositions	-165,000.00		148,427.40
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043				
		Acquisitions	350,000.00	-288,090.10	
		Dispositions	-50,000.00		39,924.00
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	590,000.00	-392,792.10	
		Dispositions	-275,000.00		191,160.75
C925652109	VICI PPTYS INC COM				
		Acquisitions	82,300.00	-2,518,272.29	
		Dispositions	-13,100.00		411,623.01
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052				
		Acquisitions	1,641,000.00	-1,521,258.27	
		Dispositions	-527,000.00		470,970.36
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	505,000.00	-499,919.35	
		Dispositions	-305,000.00		314,552.60
SBRBDVV4	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053				
		Acquisitions	260,000.00	-254,537.40	
		Dispositions	-260,000.00		250,468.40
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045				
		Acquisitions	810,000.00	-687,744.65	
		Dispositions	-1,621,000.00		1,490,347.88
C92826C839	VISA INC COM CL A STK				
		Acquisitions	29,240.00	-6,796,752.93	
		Dispositions	-16,300.00		3,835,279.54
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050				
		Acquisitions	94,000.00	-48,230.46	
		Dispositions	-94,000.00		54,962.74
C92840M102	VISTRA CORP COM USD0.01				
		Acquisitions	65,100.00	-1,791,192.83	
		Dispositions	-107,055.00		3,219,245.39
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043				
		Acquisitions	161,000.00	-134,878.59	
		Dispositions	-383,000.00		312,111.83
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053				
		Acquisitions	303,000.00	-283,341.19	
		Dispositions	-217,000.00		212,613.71
SBNHTNW3	VODAFONE GROUP PLC 5.75% 02-10-2063				
		Acquisitions	751,000.00	-735,966.40	
		Dispositions	-31,000.00		31,531.65
SBJQ2JX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG				
		Acquisitions	724,000.00	-612,804.48	
		Dispositions	-64,000.00		58,305.28
C928881101	VONTIER CORP COM USD0.0001 WI				
		Acquisitions	28,900.00	-843,078.41	
		Dispositions	-13,500.00		434,267.80
C929160109	VULCAN MATERIALS CO COM				
		Acquisitions	8,800.00	-1,853,425.25	
		Dispositions	-8,800.00		1,879,315.18

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929740108	WABTEC CORP COM				
		Acquisitions	12,689.00	-1,417,070.21	
		Dispositions	-12,689.00		1,333,740.33
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO				
		Acquisitions	125,000.00	-89,820.00	
		Dispositions	-99,000.00		68,697.09
SBP6LMP0	WALMART INC 4.1% DUE 04-15-2033				
		Acquisitions	980,000.00	-980,000.00	
		Dispositions	-980,000.00		956,526.70
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053				
		Acquisitions	2,647,000.00	-2,601,069.34	
		Dispositions	-1,222,000.00		1,117,319.00
SBPMQ8D9	WALMART INC 4.5% DUE 09-09-2052 BEO				
		Acquisitions	387,000.00	-327,387.84	
		Dispositions	-67,000.00		65,640.57
C931142103	WALMART INC COM				
		Acquisitions	16,100.00	-2,433,360.29	
		Dispositions	-16,100.00		2,556,518.38
C254687106	WALT DISNEY CO				
		Acquisitions	22,900.00	-2,253,962.87	
		Dispositions	-22,900.00		2,110,503.08
C934550203	WARNER MUSIC GROUP CORP CL A CL A				
		Acquisitions	47,700.00	-1,452,550.54	
		Dispositions	-47,700.00		1,422,658.41
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	900,000.00	-692,286.15	
		Dispositions	-1,545,000.00		1,211,379.45
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	775,000.00	-593,831.40	
		Dispositions	-740,000.00		582,757.40
SBQPF8K7	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	230,000.00	-176,295.00	
		Dispositions	-925,000.00		767,610.05
SBMBVPZ5	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	190,000.00	-149,397.00	
		Dispositions	-420,000.00		313,336.80
SBN45324	WASTE MANAGEMENT INC SR NT 4.625% 02-15-2033				
		Acquisitions	2,070,000.00	-2,066,398.20	
		Dispositions	-2,070,000.00		2,021,560.15
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG				
		Acquisitions	66,000.00	-40,350.42	
		Dispositions	-259,000.00		165,274.50
SBNXJJN0	WASTE MGMT INC DEL 4.875% 02-15-2034				
		Acquisitions	2,730,000.00	-2,689,104.60	
		Dispositions	-205,000.00		202,572.80
SBK0Y5Y0	WASTE MGMT INC DEL FIXED 4.15% 07-15-2049				
		Acquisitions	150,000.00	-112,635.00	
		Dispositions	-290,000.00		265,448.60
C941848103	WATERS CORP COM				
		Acquisitions	6,565.00	-2,027,169.77	
		Dispositions	-6,565.00		1,911,465.47
C942749102	WATTS WTR TECHNOLOGIES INC				
		Acquisitions	1,100.00	-175,576.03	
		Dispositions	-1,100.00		208,426.21
CG48833118	WEATHERFORD INTL LTD COMMON STOCK				
		Acquisitions	15,000.00	-1,002,962.57	
		Dispositions	-15,000.00		1,365,799.56
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041				
		Acquisitions	5,450,000.00	-4,084,169.30	
		Dispositions	-2,255,000.00		1,683,207.40
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	1,140,000.00	-915,339.00	
		Dispositions	-290,000.00		257,786.50
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053				
		Acquisitions	4,812,000.00	-3,995,160.62	
		Dispositions	-4,895,000.00		4,247,920.65
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	1,582,000.00	-1,177,883.45	
		Dispositions	-725,000.00		615,639.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	315,000.00	-237,437.55	
		Dispositions	-48,000.00		42,254.40
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	575,000.00	-531,242.50	
		Dispositions	-240,000.00		248,582.40
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				
		Acquisitions	3,935,000.00	-3,723,200.70	
		Dispositions	-3,390,000.00		3,204,326.10
SBLB0XT5	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034				
		Acquisitions	3,935,000.00	-3,935,000.00	
		Dispositions	-2,015,000.00		2,121,117.50
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	680,000.00	-558,747.20	
		Dispositions	-595,000.00		515,012.50
C95000U3B7	WELLS FARGO & COMPANY 4.897% 07-25-2033				
		Acquisitions	3,157,000.00	-3,045,244.41	
		Dispositions	-960,000.00		907,238.40
C95000U3D3	WELLS FARGO & COMPANY 5.389% 04-24-2034				
		Acquisitions	1,716,000.00	-1,716,000.00	
		Dispositions	-1,716,000.00		1,691,574.42
SBNFZXQ7	WELLS FARGO & COMPANY 5.557% 07-25-2034				
		Acquisitions	5,494,000.00	-5,372,601.60	
		Dispositions	-1,764,000.00		1,607,780.16
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	8,350.00	-2,930,842.33	
		Dispositions	-6,140.00		2,138,150.69
C959802109	WESTERN UNION CO				
		Acquisitions	175,300.00	-2,144,579.95	
		Dispositions	-93,100.00		1,163,607.10
C961214EY5	WESTPAC BANKING CORPORATION 3.133% 11-18-2041				
		Acquisitions	271,000.00	-173,200.02	
		Dispositions	-561,000.00		374,288.34
C96208T104	WEX INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,700.00	-468,668.06	
		Dispositions	-2,700.00		484,956.93
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	359,000.00	-300,272.91	
		Dispositions	-504,000.00		463,040.24
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045				
		Acquisitions	310,000.00	-276,606.80	
		Dispositions	-310,000.00		269,507.30
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045				
		Acquisitions	550,000.00	-459,792.60	
		Dispositions	-870,000.00		817,809.50
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	12,885.00	-3,039,130.67	
		Dispositions	-10,330.00		2,290,639.00
C971378104	WILLSCOT HOLDINGS CORPORATION COM				
		Acquisitions	20,500.00	-925,182.11	
		Dispositions	-31,900.00		1,296,678.20
C974155103	WINGSTOP INC COM				
		Acquisitions	7,100.00	-1,487,367.89	
		Dispositions	-900.00		177,953.37
CM98068105	WIX.COM LTD COM ILS0.01				
		Acquisitions	6,600.00	-539,653.14	
		Dispositions	-6,600.00		574,178.90
C92942W107	WK KELLOGG CO COM				
		Dispositions	-5,650.00		59,037.93
		Free Receipt	5,650.00	90,653.67	
C98389B100	XCEL ENERGY INC COM				
		Acquisitions	50,400.00	-3,008,421.35	
		Dispositions	-34,100.00		2,137,737.14
C98419M100	XYLEM INC COM				
		Acquisitions	18,074.00	-1,880,809.24	
		Dispositions	-22,874.00		2,106,271.53
C988498101	YUM BRANDS INC COM				
		Acquisitions	2,600.00	-332,167.30	
		Dispositions	-10,500.00		1,430,163.06

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	3,460.00	-1,037,572.85	
		Dispositions	-10,931.00		3,392,701.87
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	27,800.00	-3,592,326.55	
		Dispositions	-22,200.00		2,785,515.07
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	27,200.00	-1,068,494.10	
		Dispositions	-17,200.00		490,244.42
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	24,900.00	-4,133,913.73	
		Dispositions	-31,300.00		5,545,054.59
SBDTYMK7	ZOETIS INC FIXED 4.45% DUE 08-20-2048				
		Acquisitions	245,000.00	-223,533.10	
		Dispositions	-945,000.00		830,037.50
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	26,200.00	-1,692,859.78	
		Dispositions	-26,200.00		1,849,200.03
C98980F104	ZOOMINFO TECHNOLOGIES INC COM USD0.01				
		Acquisitions	41,400.00	-652,134.13	
		Dispositions	-16,400.00		268,626.81
C98980G102	ZSCALER INC COM				
		Acquisitions	8,200.00	-1,248,263.39	
		Dispositions	-4,200.00		421,980.66

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SCHEDULE H, LINE 4(J)—SCHEDULE OF REPORTABLE TRANSACTIONS

◆5% Report - Part A

Single Transactions in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part A

Single Transactions in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part B

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

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

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NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053 SEDOL: BQXLPR3	Total acquisitions	259	141,615,936.93			0.00	141,615,936.93	141,615,936.93
	Total dispositions	216		135,055,258.13		0.00	135,600,918.37	135,055,258.13
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	21	131,375,168.52			0.00	131,375,168.52	131,375,168.52
	Total dispositions	21		131,123,687.50		0.00	131,226,403.74	131,123,687.50
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	38	326,934,062.49			0.00	326,934,062.49	326,934,062.49
	Total dispositions	38		326,230,968.75		0.00	327,515,108.31	326,230,968.75
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	54	1,008,094,153.29			0.00	1,008,094,153.29	1,008,094,153.29
	Total dispositions	54		1,006,159,625.00		0.00	1,005,298,364.36	1,006,159,625.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	Total acquisitions	71	207,296,372.48			0.00	207,381,656.78	207,296,372.48
	Total dispositions	69		206,468,643.80		0.00	206,419,778.05	206,468,643.80
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	Total acquisitions	55	143,840,490.27			0.00	143,811,902.45	143,840,490.27
	Total dispositions	55		143,823,563.12		0.00	143,872,617.06	143,823,563.12
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	Total acquisitions	57	138,901,959.69			0.00	138,934,042.25	138,901,959.69
	Total dispositions	57		138,983,068.60		0.00	138,983,068.60	138,983,068.60

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WFV0	Total acquisitions	56	341,426,345.72			0.00	341,412,978.10	341,426,345.72
	Total dispositions	56		341,466,337.84		0.00	341,521,297.16	341,466,337.84
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	40	341,914,729.35			0.00	341,914,729.35	341,914,729.35
	Total dispositions	40		341,176,018.75		0.00	343,782,363.27	341,176,018.75
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	838	1,146,338,713.75			0.00	1,146,338,713.75	1,146,338,713.75
	Total dispositions	561		1,120,561,566.43		0.00	1,120,561,566.43	1,120,561,566.43

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

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NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK63XX6	#REORG MAGELLAN EXCHANGE ONEOK INC 4R1EAUV 03-01-2024				
		Acquisitions	499,000.00	-344,165.01	
		Dispositions	-629,000.00		472,292.27
C723787107	#REORG PIONEER NAT RES CO MERGER EXXON MOBIL 2313586 05-03-2024				
		Acquisitions	11,000.00	-2,582,864.12	
		Dispositions	-11,000.00		2,662,937.17
C848637104	#REORG SPLUNK INC CASH MERGER 03-18-2024				
		Acquisitions	6,100.00	-556,672.27	
		Dispositions	-6,100.00		636,112.66
C00507V109	#REORG/ACTIVISION BLIZZARD INC MERGER 10-13-2023				
		Acquisitions	28,400.00	-2,255,340.36	
		Dispositions	-28,400.00		2,565,997.03
CG5494J103	#REORG/LINDE PLC STOCK MERGER LINDE PLC 0002L16A24 03-02-2023				
		Acquisitions	740.00	-242,081.25	
		Dispositions	-3,550.00		1,191,487.18
SBYY5Z58	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ADV 02-27-2024				
		Acquisitions	370,000.00	-292,100.20	
		Dispositions	-370,000.00		252,488.00
SBJ08X30	#REORG/MAGELLAN EXCHANGE ONEOK 0004R1CAQV 02-27-2024				
		Acquisitions	185,000.00	-150,915.60	
		Dispositions	-165,000.00		129,232.95
SBF0KZ10	#REORG/MAGELLAN EXCHANGE ONEOK 0004R1XAJV 27/02/2024				
		Acquisitions	711,000.00	-529,535.76	
		Dispositions	-355,000.00		284,021.30
SBMCBVH8	$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050				
		Acquisitions	635,000.00	-473,970.35	
		Dispositions	-485,000.00		411,629.20
C32054K103	1ST INDL RLTY TR INC COM				
		Acquisitions	19,500.00	-974,674.67	
		Dispositions	-31,825.00		1,627,940.42
SBD82QG6	1ST REP BK SAN 4.375% DUE 08-01-2046				
		Acquisitions	40,000.00	-31,663.60	
		Dispositions	-40,000.00		23,000.00
SBDHDTV6	3M CO 3.125% DUE 09-19-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	240,000.00	-157,586.40	
		Dispositions	-240,000.00		146,229.60
SBK4H0D9	3M CO 3.25% DUE 08-26-2049				
		Acquisitions	790,000.00	-542,075.00	
		Dispositions	-590,000.00		411,792.40
SBDZ2YC1	3M CO 4.0% 09-14-2048				
		Acquisitions	167,000.00	-117,679.89	
		Dispositions	-1,682,000.00		1,413,008.83
C88579Y101	3M CO COM				
		Acquisitions	23,800.00	-2,376,752.31	
		Dispositions	-31,400.00		3,288,431.56
C002824100	ABBOTT LAB COM				
		Acquisitions	14,500.00	-1,505,819.34	
		Dispositions	-51,600.00		5,514,839.95
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046				
		Acquisitions	735,000.00	-733,736.40	
		Dispositions	-1,390,000.00		1,370,824.00
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	2,200,000.00	-1,947,493.80	
		Dispositions	-2,040,000.00		1,771,445.60
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	4,235,000.00	-3,499,331.57	
		Dispositions	-3,367,000.00		2,837,522.25
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042				
		Acquisitions	415,000.00	-361,054.15	
		Dispositions	-300,000.00		283,133.90
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	1,662,000.00	-1,459,974.39	
		Dispositions	-1,309,000.00		1,177,200.94
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	46,300.00	-6,884,078.29	
		Dispositions	-20,400.00		3,094,129.15
CG1151C101	ACCENTURE PLC CLS A				
		Acquisitions	12,590.00	-3,690,835.03	
		Dispositions	-21,070.00		6,000,681.41

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00724F101	ADOBE INC COM				
		Acquisitions	7,340.00	-3,309,335.13	
		Dispositions	-6,460.00		3,047,928.89
C00751Y106	ADVANCE AUTO PTS INC COM				
		Acquisitions	13,000.00	-1,486,173.82	
		Dispositions	-16,900.00		1,451,544.69
C00790R104	ADVANCED DRAIN SYS INC DEL COM				
		Acquisitions	2,800.00	-301,784.24	
		Dispositions	-2,800.00		309,922.52
C007903107	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	18,500.00	-2,198,192.50	
		Dispositions	-18,500.00		2,002,925.24
SBMTQPS5	AEP TEX INC SR NT SER J 3.45% 05-15-2051				
		Acquisitions	171,000.00	-121,818.69	
		Dispositions	-171,000.00		121,280.04
SB82CZV5	AETNA INC 4.125% DUE 11-15-2042				
		Acquisitions	210,000.00	-165,003.30	
		Dispositions	-400,000.00		352,236.00
SBDF0M43	AETNA INC NEW 3.875% DUE 08-15-2047				
		Acquisitions	385,000.00	-291,371.85	
		Dispositions	-146,000.00		108,444.11
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	6,600.00	-1,064,866.40	
		Dispositions	-7,800.00		1,178,959.57
C001055102	AFLAC INC COM				
		Acquisitions	15,100.00	-1,064,017.79	
		Dispositions	-15,100.00		947,633.97
C001084102	AGCO CORP COM				
		Acquisitions	12,100.00	-1,646,538.25	
		Dispositions	-12,100.00		1,430,963.39
C00846U101	AGILENT TECHNOLOGIES INC COM				
		Acquisitions	21,342.00	-2,902,010.87	
		Dispositions	-28,808.00		3,876,973.31
C00971T101	AKAMAI TECHNOLOGIES INC COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	22,600.00	-1,921,892.95	
		Dispositions	-18,600.00		1,874,271.19
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	245,000.00	-186,373.95	
		Dispositions	-163,000.00		127,012.15
SB905R28	ALABAMA PWR CO 3.85% DUE 12-01-2042				
		Acquisitions	275,000.00	-213,917.00	
		Dispositions	-275,000.00		231,415.25
C011659109	ALASKA AIR GROUP INC COM				
		Acquisitions	14,900.00	-715,817.51	
		Dispositions	-14,900.00		744,469.18
C013091103	ALBERTSONS COS INC CL A CL A				
		Acquisitions	16,000.00	-310,438.43	
		Dispositions	-71,728.00		1,515,227.41
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	2,285,000.00	-1,575,371.46	
		Dispositions	-1,725,000.00		1,226,340.00
SBN452W7	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053				
		Acquisitions	964,000.00	-913,597.84	
		Dispositions	-791,000.00		724,742.19
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	380,000.00	-238,852.80	
		Dispositions	-454,000.00		301,567.40
C015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM				
		Acquisitions	17,100.00	-2,056,724.98	
		Dispositions	-17,100.00		1,778,631.28
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	1,400,000.00	-934,255.32	
		Dispositions	-525,000.00		337,585.75
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	1,290.00	-392,480.67	
		Dispositions	-1,290.00		380,743.07
CG01767105	ALKERMES PLC SHS				
		Acquisitions	32,300.00	-941,751.61	
		Dispositions	-30,300.00		822,703.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0176J109	ALLEGION PLC COMMON STOCK				
		Acquisitions	2,600.00	-257,164.98	
		Dispositions	-2,600.00		307,154.78
C01749D105	ALLEGRO MICROSYSTEMS INC DEL COM				
		Acquisitions	25,900.00	-927,757.98	
		Dispositions	-25,900.00		1,293,957.17
C018802108	ALLIANT ENERGY CORP COM				
		Acquisitions	14,500.00	-772,291.57	
		Dispositions	-27,772.00		1,474,800.01
C01973R101	ALLISON TRANSMISSION HOLDING				
		Acquisitions	9,000.00	-532,510.00	
		Dispositions	-9,000.00		532,161.72
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049				
		Acquisitions	755,000.00	-589,310.55	
		Dispositions	-360,000.00		252,471.60
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046				
		Acquisitions	520,000.00	-390,679.40	
		Dispositions	-195,000.00		164,071.05
SBNXHZD6	ALLSTATE CORP 5.25% DUE 03-30-2033				
		Acquisitions	1,010,000.00	-1,008,955.25	
		Dispositions	-1,010,000.00		971,552.35
C02005N100	ALLY FINL INC COM				
		Acquisitions	112,815.00	-3,207,806.45	
		Dispositions	-112,815.00		3,162,079.44
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040				
		Acquisitions	670,000.00	-447,601.40	
		Dispositions	-1,000,000.00		682,726.72
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	2,779,000.00	-1,728,651.21	
		Dispositions	-2,394,000.00		1,430,110.93
C02079KAG2	ALPHABET INC 2.25% DUE 08-15-2060				
		Acquisitions	580,000.00	-347,483.80	
		Dispositions	-580,000.00		348,807.10
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	67,245.00	-7,131,074.89	
		Dispositions	-48,100.00		5,787,938.49
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	94,700.00	-10,527,170.39	
		Dispositions	-67,600.00		8,169,693.04
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041				
		Acquisitions	400,000.00	-271,345.00	
		Dispositions	-1,205,000.00		845,573.20
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	680,000.00	-437,411.16	
		Dispositions	-78,000.00		55,064.88
SBKPJWH2	ALTRIA GROUP INC 4.0% DUE 02-04-2061				
		Acquisitions	90,000.00	-55,711.16	
		Dispositions	-43,000.00		32,335.57
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG				
		Acquisitions	65,000.00	-48,209.85	
		Dispositions	-590,000.00		447,969.30
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				
		Acquisitions	810,000.00	-823,372.28	
		Dispositions	-41,000.00		37,280.89
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049				
		Acquisitions	205,000.00	-186,056.36	
		Dispositions	-959,000.00		913,700.14
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,719,000.00	-1,128,513.30	
		Dispositions	-424,000.00		244,037.32
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	1,262,000.00	-799,203.61	
		Dispositions	-1,035,000.00		652,991.85
C023135106	AMAZON COM INC COM				
		Acquisitions	37,600.00	-4,690,000.67	
		Dispositions	-13,177.00		1,383,467.94
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	638,000.00	-560,181.48	
		Dispositions	-751,000.00		660,328.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	1,588,000.00	-1,108,769.41	
		Dispositions	-538,000.00		421,333.38
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061				
		Acquisitions	1,236,000.00	-780,677.79	
		Dispositions	-1,011,000.00		688,712.08
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	753,000.00	-662,721.24	
		Dispositions	-3,212,000.00		2,714,703.31
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	3,800.00	-306,185.02	
		Dispositions	-3,800.00		304,748.06
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047				
		Acquisitions	435,000.00	-364,699.65	
		Dispositions	-355,000.00		287,152.40
SBR1XV47	AMEREN ILL CO 4.95% 06-01-2033				
		Acquisitions	485,000.00	-483,525.60	
		Dispositions	-485,000.00		477,201.20
SBQMS241	AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033				
		Acquisitions	495,000.00	-493,168.50	
		Dispositions	-495,000.00		509,947.35
SBLPP653	AMERICAN EXPRESS CO 5.625% 07-28-2034				
		Acquisitions	1,000,000.00	-955,760.00	
		Dispositions	-190,000.00		195,705.70
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	20,200.00	-3,418,145.41	
		Dispositions	-20,200.00		3,423,448.81
SBRF4ML0	AMERICAN INTERNATIONAL 5.125% 03-27-2033				
		Acquisitions	1,832,000.00	-1,777,291.45	
		Dispositions	-1,832,000.00		1,767,952.54
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				
		Acquisitions	39,289.00	-2,302,347.11	
		Dispositions	-73,589.00		4,511,220.46
C030420103	AMERICAN WTR WKS CO INC NEW COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,802.00	-1,755,509.34	
		Dispositions	-3,400.00		497,111.84
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	5,357.00	-1,856,808.89	
		Dispositions	-5,357.00		1,627,269.83
SBRJQTT9	AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034				
		Acquisitions	1,775,000.00	-1,774,077.65	
		Dispositions	-1,580,000.00		1,546,161.80
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				
		Acquisitions	650,000.00	-518,525.00	
		Dispositions	-650,000.00		496,646.30
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Acquisitions	1,510,000.00	-1,316,689.35	
		Dispositions	-2,150,000.00		1,947,588.15
SBMWC4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051				
		Acquisitions	305,000.00	-193,888.50	
		Dispositions	-1,065,000.00		689,799.99
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	1,910,000.00	-1,296,566.40	
		Dispositions	-1,740,000.00		1,001,298.54
C031100100	AMETEK INC NEW COM				
		Acquisitions	11,700.00	-1,677,641.89	
		Dispositions	-7,000.00		1,113,693.67
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	2,634,000.00	-1,609,065.38	
		Dispositions	-700,000.00		436,138.00
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	835,000.00	-572,320.60	
		Dispositions	-835,000.00		576,726.15
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	260,000.00	-191,284.60	
		Dispositions	-350,000.00		261,926.00
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	1,017,000.00	-838,425.72	
		Dispositions	-1,785,000.00		1,498,996.20

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDR5CM4	AMGEN INC 4.563% DUE 06-15-2048				
		Acquisitions	300,000.00	-227,679.00	
		Dispositions	-300,000.00		260,706.00
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	785,000.00	-708,523.90	
		Dispositions	-555,000.00		524,930.10
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	1,105,000.00	-981,443.05	
		Dispositions	-649,000.00		605,964.37
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	5,840,000.00	-5,758,406.25	
		Dispositions	-2,370,000.00		2,313,006.20
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	9,390,000.00	-9,319,457.86	
		Dispositions	-3,141,000.00		3,127,239.96
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042				
		Acquisitions	220,000.00	-221,137.40	
		Dispositions	-160,000.00		161,038.40
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	5,154,000.00	-5,107,776.12	
		Dispositions	-3,376,000.00		3,357,710.01
C031162100	AMGEN INC COM				
		Acquisitions	14,160.00	-3,554,749.46	
		Dispositions	-14,160.00		3,623,652.37
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	2,623,000.00	-2,104,762.94	
		Dispositions	-808,000.00		676,013.78
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	1,180,000.00	-786,449.15	
		Dispositions	-530,000.00		339,459.70
C001744101	AMN HEALTHCARE SVCS INC COM				
		Acquisitions	5,200.00	-521,650.41	
		Dispositions	-5,200.00		489,938.99
SBPBK6M7	ANALOG DEVICES INC 2.95% 10-01-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	265,000.00	-196,471.00	
		Dispositions	-485,000.00		344,151.45
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	614,000.00	-596,511.96	
		Dispositions	-1,748,000.00		1,860,453.64
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	721,000.00	-737,921.21	
		Dispositions	-661,000.00		684,877.16
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	2,383,000.00	-2,431,878.35	
		Dispositions	-1,675,000.00		1,711,427.80
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	225,000.00	-192,312.95	
		Dispositions	-155,000.00		134,764.15
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	958,000.00	-825,665.79	
		Dispositions	-753,000.00		727,915.83
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	617,000.00	-554,033.96	
		Dispositions	-2,228,000.00		1,935,678.84
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036				
		Acquisitions	570,000.00	-561,804.00	
		Dispositions	-165,000.00		157,693.80
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	2,060,000.00	-1,780,122.90	
		Dispositions	-2,492,000.00		2,110,413.46
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042				
		Acquisitions	71,000.00	-69,423.80	
		Dispositions	-791,000.00		798,567.43
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	276,000.00	-268,350.06	
		Dispositions	-4,055,000.00		3,912,322.90
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	3,211,000.00	-3,073,429.41	
		Dispositions	-5,014,000.00		4,582,298.34

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	812,000.00	-719,970.80	
		Dispositions	-2,712,000.00		2,314,359.65
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039				
		Acquisitions	380,000.00	-466,202.20	
		Dispositions	-770,000.00		985,550.90
C03662Q105	ANSYS INC COM				
		Acquisitions	2,600.00	-776,353.46	
		Dispositions	-2,600.00		892,340.37
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	1,377,000.00	-1,035,871.98	
		Dispositions	-979,000.00		741,649.62
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	409,000.00	-307,861.38	
		Dispositions	-185,000.00		134,077.27
SBN40JL0	AON PLC 4.6% DUE 06-14-2044				
		Acquisitions	240,000.00	-198,540.00	
		Dispositions	-200,000.00		176,390.00
CG0403H108	AON PLC				
		Acquisitions	7,540.00	-2,345,297.67	
		Dispositions	-11,310.00		3,575,422.80
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049				
		Acquisitions	620,000.00	-520,775.20	
		Dispositions	-540,000.00		452,781.15
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041				
		Acquisitions	2,525,000.00	-1,701,431.15	
		Dispositions	-830,000.00		597,819.60
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG				
		Acquisitions	25,000.00	-13,694.75	
		Dispositions	-1,025,000.00		620,608.75
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	1,384,000.00	-934,162.20	
		Dispositions	-744,000.00		505,193.94
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,759,000.00	-1,127,072.42	
		Dispositions	-1,878,000.00		1,200,210.57
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	25,000.00	-13,894.75	
		Dispositions	-1,410,000.00		935,932.70
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	1,915,000.00	-1,623,076.65	
		Dispositions	-1,507,000.00		1,252,930.96
C037833CD0	APPLE INC 3.85% DUE 08-04-2046				
		Acquisitions	1,100,000.00	-952,070.05	
		Dispositions	-200,000.00		170,012.00
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	949,000.00	-844,543.85	
		Dispositions	-1,886,000.00		1,654,616.98
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	1,222,000.00	-1,071,595.15	
		Dispositions	-4,822,000.00		4,182,508.34
SBQB7DZ7	APPLE INC 4.3% 05-10-2033				
		Acquisitions	625,000.00	-623,337.50	
		Dispositions	-625,000.00		622,322.25
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	1,740,000.00	-1,572,358.80	
		Dispositions	-430,000.00		393,037.20
C037833BX7	APPLE INC 4.65% DUE 02-23-2046				
		Acquisitions	821,000.00	-804,031.08	
		Dispositions	-3,147,000.00		3,051,657.36
SBQB7DX5	APPLE INC 4.85% 05-10-2053				
		Acquisitions	716,000.00	-709,908.12	
		Dispositions	-716,000.00		704,735.64
C037833100	APPLE INC COM STK				
		Acquisitions	28,600.00	-5,015,498.57	
		Dispositions	-12,400.00		2,148,448.47
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049				
		Acquisitions	471,000.00	-317,257.35	
		Dispositions	-2,045,000.00		1,401,267.20

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C038222105	APPLIED MATERIALS INC COM				
		Acquisitions	37,100.00	-4,704,003.04	
		Dispositions	-24,200.00		3,266,511.21
C038336103	APTARGROUP INC COM				
		Acquisitions	9,800.00	-1,156,610.68	
		Dispositions	-9,800.00		1,233,854.57
CG6095L109	APTIV PLC COM USD				
		Acquisitions	13,000.00	-1,289,996.33	
		Dispositions	-23,974.00		2,493,829.29
SBLR5N72	APTIV PLC SR NT 3.1% 12-01-2051				
		Acquisitions	360,000.00	-211,950.90	
		Dispositions	-1,054,000.00		649,007.27
SBNYF3L3	APTIV PLC/APTIV CORP 4.15% 05-01-2052				
		Acquisitions	545,000.00	-393,817.00	
		Dispositions	-380,000.00		277,221.40
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050				
		Acquisitions	870,000.00	-651,605.40	
		Dispositions	-870,000.00		623,859.60
CG0450A105	ARCH CAPITAL GROUP COM STK				
		Acquisitions	35,800.00	-2,705,582.58	
		Dispositions	-29,100.00		2,386,807.52
C039483102	ARCHER-DANIELS-MIDLAND CO COM				
		Acquisitions	75,000.00	-6,260,879.75	
		Dispositions	-61,500.00		4,680,463.79
C040413106	ARISTA NETWORKS INC COM				
		Acquisitions	8,600.00	-1,138,283.07	
		Dispositions	-30,676.00		4,208,605.51
SBYZJJZ7	ARIZONA PUB SVC CO 3.75% DUE 05-15-2046				
		Acquisitions	545,000.00	-419,611.85	
		Dispositions	-545,000.00		418,500.05
SBLD1L58	ARIZONA PUB SVC CO 5.55% 08-01-2033				
		Acquisitions	1,145,000.00	-1,139,531.75	
		Dispositions	-1,145,000.00		1,075,235.15
C042735100	ARROW ELECTR INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,900.00	-714,477.71	
		Dispositions	-5,900.00		700,246.97
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054				
		Acquisitions	570,000.00	-562,909.20	
		Dispositions	-160,000.00		165,272.00
C04621X108	ASSURANT INC COM				
		Acquisitions	5,200.00	-738,509.85	
		Dispositions	-700.00		102,183.43
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Acquisitions	240,000.00	-275,846.40	
		Dispositions	-1,530,000.00		1,741,175.72
C046353AZ1	ASTRAZENECA PLC NT 3% 05-28-2051				
		Acquisitions	750,000.00	-528,448.22	
		Dispositions	-432,000.00		314,447.30
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	1,340,000.00	-1,011,298.00	
		Dispositions	-4,983,000.00		3,744,523.64
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	4,438,000.00	-3,004,469.23	
		Dispositions	-5,330,000.00		3,594,905.21
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	3,041,000.00	-2,082,539.11	
		Dispositions	-1,643,000.00		1,163,359.00
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	99,000.00	-63,400.68	
		Dispositions	-867,000.00		622,468.95
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	583,000.00	-382,906.39	
		Dispositions	-2,541,000.00		1,569,634.38
C00206RMN9	AT&T INC 3.8% 12-01-2057				
		Acquisitions	3,392,000.00	-2,360,905.13	
		Dispositions	-1,699,000.00		1,140,937.64
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060				
		Acquisitions	112,000.00	-70,226.99	
		Dispositions	-27,000.00		20,206.26

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	900,000.00	-747,828.00	
		Dispositions	-420,000.00		344,387.40
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	88,000.00	-65,837.06	
		Dispositions	-868,000.00		696,359.33
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	1,265,000.00	-1,170,727.35	
		Dispositions	-2,370,000.00		2,211,961.75
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047				
		Acquisitions	210,000.00	-196,337.40	
		Dispositions	-445,000.00		409,137.70
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047				
		Acquisitions	320,000.00	-307,577.60	
		Dispositions	-320,000.00		303,254.40
C00206R102	AT&T INC COM				
		Acquisitions	404,800.00	-6,764,832.08	
		Dispositions	-148,500.00		2,519,946.68
C047649108	ATKORE INC				
		Acquisitions	11,145.00	-1,477,654.33	
		Dispositions	-4,400.00		674,106.24
SBMY0HF3	ATMOS ENERGY CORP 4.125% DUE 03-15-2049				
		Acquisitions	195,000.00	-171,408.90	
		Dispositions	-53,000.00		43,351.35
C052769106	AUTODESK INC COM				
		Acquisitions	11,700.00	-2,421,731.09	
		Dispositions	-18,500.00		4,035,199.84
C052800109	AUTOLIV INC COM STK				
		Acquisitions	10,300.00	-939,450.15	
		Dispositions	-10,300.00		919,681.23
C053015103	AUTOMATIC DATA PROCESSING INC COM				
		Acquisitions	10,530.00	-2,603,513.48	
		Dispositions	-23,770.00		5,172,479.45
C05329W102	AUTONATION INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,500.00	-1,882,313.89	
		Dispositions	-4,600.00		628,154.28
C053332102	AUTOZONE INC COM				
		Acquisitions	977.00	-2,404,759.15	
		Dispositions	-1,032.00		2,640,724.08
C053774105	AVIS BUDGET GROUP INC COM STK				
		Acquisitions	1,300.00	-220,970.56	
		Dispositions	-1,300.00		243,686.52
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO				
		Acquisitions	2,175,000.00	-1,728,090.20	
		Dispositions	-1,855,000.00		1,580,643.10
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Acquisitions	51,600.00	-1,559,734.39	
		Dispositions	-33,700.00		952,153.72
C054540208	AXCELIS TECHNOLOGIES INC COM NEW COM NEW				
		Acquisitions	1,600.00	-204,004.00	
		Dispositions	-1,600.00		204,236.86
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	2,903,000.00	-2,134,501.67	
		Dispositions	-285,000.00		220,729.65
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050				
		Acquisitions	1,854,000.00	-1,266,735.75	
		Dispositions	-600,000.00		396,654.00
C05722G100	BAKER HUGHES CO				
		Acquisitions	110,918.00	-3,571,781.04	
		Dispositions	-110,918.00		3,719,950.57
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053				
		Acquisitions	3,135,000.00	-3,125,412.30	
		Dispositions	-847,000.00		819,586.25
SBQ1P3X9	BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		583,802.00
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	170,000.00	-119,770.75	
		Dispositions	-835,000.00		592,932.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	2,575,000.00	-1,921,756.00	
		Dispositions	-6,245,000.00		4,712,387.69
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	1,220,000.00	-939,143.80	
		Dispositions	-1,220,000.00		921,974.60
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	4,250,000.00	-3,486,260.25	
		Dispositions	-5,970,000.00		4,859,515.61
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO				
		Acquisitions	1,948,000.00	-1,909,815.94	
		Dispositions	-2,473,000.00		2,446,821.74
SBNNJDQ1	BANK AMER CORP 5.819% 09-15-2029				
		Acquisitions	1,394,000.00	-1,366,864.56	
		Dispositions	-1,394,000.00		1,354,828.60
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033				
		Acquisitions	2,564,000.00	-2,128,860.54	
		Dispositions	-2,427,000.00		2,039,213.94
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	32,700.00	-1,602,102.83	
		Dispositions	-46,000.00		2,116,655.22
SBMGDBK3	BANK OF AMERICA CORP 2.299% 07-21-2032				
		Acquisitions	5,045,000.00	-4,047,906.20	
		Dispositions	-1,700,000.00		1,355,606.00
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	3,769,000.00	-2,693,328.74	
		Dispositions	-4,660,000.00		3,295,554.85
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	645,000.00	-574,269.30	
		Dispositions	-645,000.00		550,378.50
C06051GLH0	BANK OF AMERICA CORPORATION 5.288% 04-25-2034				
		Acquisitions	1,840,000.00	-1,815,768.00	
		Dispositions	-1,190,000.00		1,193,760.40
SBNNJDR2	BANK OF AMERICA CORPORATION 5.872% 09-15-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,640,000.00	-2,540,801.95	
		Dispositions	-1,735,000.00		1,658,682.10
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	180,000.00	-158,364.00	
		Dispositions	-180,000.00		164,053.80
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	395,000.00	-344,463.70	
		Dispositions	-395,000.00		349,808.05
SBRCF971	BARCLAYS PLC 6.692% 09-13-2034				
		Acquisitions	4,179,000.00	-4,185,607.23	
		Dispositions	-1,639,000.00		1,563,639.47
SBRJTTN2	BARCLAYS PLC 7.119% 06-27-2034				
		Acquisitions	1,745,000.00	-1,743,814.20	
		Dispositions	-120,000.00		117,924.00
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042				
		Acquisitions	900,000.00	-629,217.00	
		Dispositions	-1,320,000.00		987,148.80
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	279,000.00	-265,485.24	
		Dispositions	-1,625,000.00		1,589,136.25
SBRJ50F9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043				
		Acquisitions	2,445,000.00	-2,439,844.95	
		Dispositions	-91,000.00		87,819.55
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	4,877,000.00	-4,844,346.00	
		Dispositions	-1,682,000.00		1,715,709.09
C073685109	BEACON ROOFING SUPPLY INC COM				
		Acquisitions	2,500.00	-195,456.25	
		Dispositions	-2,500.00		197,050.22
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047				
		Acquisitions	57,000.00	-45,821.16	
		Dispositions	-458,000.00		418,209.62
SBP38R48	BELL CDA 3.65% 08-15-2052				
		Acquisitions	723,000.00	-517,841.52	
		Dispositions	-390,000.00		304,999.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C084423102	BERKLEY W R CORP COM				
		Acquisitions	27,923.00	-1,792,839.46	
		Dispositions	-57,823.00		3,800,127.23
SBNC3DJ7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053				
		Acquisitions	603,000.00	-515,552.94	
		Dispositions	-293,000.00		231,185.79
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	609,000.00	-389,045.76	
		Dispositions	-1,017,000.00		635,955.34
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049				
		Acquisitions	170,000.00	-163,638.60	
		Dispositions	-355,000.00		323,447.80
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	3,235,000.00	-2,415,816.30	
		Dispositions	-2,379,000.00		1,860,537.27
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01				
		Acquisitions	40,123.00	-2,426,551.85	
		Dispositions	-40,123.00		2,510,027.79
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	527,000.00	-465,242.88	
		Dispositions	-363,000.00		370,064.27
SBRJRLC9	BHP BILLITON FIN USA LTD 5.25% 09-08-2033				
		Acquisitions	1,560,000.00	-1,546,849.20	
		Dispositions	-1,560,000.00		1,466,437.70
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	728,000.00	-704,288.22	
		Dispositions	-125,000.00		137,383.75
C090572207	BIO RAD LABORATORIES INC CL A CL A				
		Acquisitions	910.00	-430,950.28	
		Dispositions	-910.00		340,650.93
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				
		Acquisitions	240,000.00	-150,360.00	
		Dispositions	-240,000.00		166,752.00
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,600.00	-268,795.45	
		Dispositions	-2,600.00		236,772.21
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	225,000.00	-158,512.50	
		Dispositions	-400,000.00		295,132.00
SBN4K114	BLACK HILLS CORP 6.15% 05-15-2034				
		Acquisitions	2,745,000.00	-2,723,726.25	
		Dispositions	-300,000.00		301,119.00
C09247X101	BLACKROCK INC COM STK				
		Acquisitions	1,980.00	-1,343,944.25	
		Dispositions	-1,980.00		1,312,087.00
C093671105	BLOCK H & R INC COM				
		Acquisitions	42,771.00	-1,766,831.18	
		Dispositions	-20,400.00		950,867.57
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	2,191,000.00	-1,567,571.01	
		Dispositions	-197,000.00		144,601.94
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	4,490,000.00	-4,323,966.92	
		Dispositions	-190,000.00		197,698.80
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	1,437,000.00	-1,067,734.55	
		Dispositions	-237,000.00		153,725.31
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	3,877,000.00	-3,572,405.62	
		Dispositions	-180,000.00		156,034.80
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,977.00	-5,602,767.66	
		Dispositions	-2,033.00		5,318,567.39
C099724106	BORG WARNER INC COM				
		Acquisitions	60,700.00	-2,825,479.10	
		Dispositions	-60,700.00		2,608,025.89
C103304101	BOYD GAMING CORP COM				
		Acquisitions	9,800.00	-643,490.50	
		Dispositions	-22,200.00		1,528,324.74

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	880,000.00	-589,106.80	
		Dispositions	-250,000.00		146,165.00
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	412,000.00	-274,841.33	
		Dispositions	-994,000.00		663,878.12
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	871,000.00	-571,932.54	
		Dispositions	-1,581,000.00		998,721.11
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO				
		Acquisitions	230,000.00	-169,171.90	
		Dispositions	-787,000.00		613,737.44
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	266,000.00	-164,431.51	
		Dispositions	-41,000.00		29,715.98
SBMZMHX6	BP CAP MKTS AMER INC 4.812% DUE 02-13-2033				
		Acquisitions	1,165,000.00	-1,165,000.00	
		Dispositions	-1,165,000.00		1,149,392.55
SBMCJWJ1	BP CAP MKTS AMER INC 4.893% 09-11-2033				
		Acquisitions	510,000.00	-509,989.80	
		Dispositions	-510,000.00		476,462.40
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	3,441,000.00	-2,255,983.47	
		Dispositions	-1,898,000.00		1,046,348.25
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	29,000.00	-21,645.89	
		Dispositions	-526,000.00		463,916.76
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048				
		Acquisitions	343,000.00	-308,520.03	
		Dispositions	-278,000.00		267,606.02
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	135,400.00	-7,453,576.50	
		Dispositions	-53,300.00		3,425,893.60
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,586,000.00	-1,248,367.15	
		Dispositions	-2,656,000.00		2,157,143.24
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	1,612,000.00	-1,213,191.18	
		Dispositions	-2,375,000.00		1,862,327.47
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053				
		Acquisitions	2,290,000.00	-2,368,956.30	
		Dispositions	-650,000.00		756,665.15
C11120U105	BRIXMOR PPTY GROUP INC COM				
		Acquisitions	49,700.00	-1,058,532.71	
		Dispositions	-49,700.00		1,159,037.61
C11135F101	BROADCOM INC COM				
		Acquisitions	11,677.00	-9,132,616.06	
		Dispositions	-11,489.00		8,264,591.59
C115236101	BROWN & BROWN INC COM				
		Acquisitions	38,446.00	-2,483,825.32	
		Dispositions	-21,130.00		1,263,243.95
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045				
		Acquisitions	440,000.00	-393,430.40	
		Dispositions	-440,000.00		403,145.60
SBRRFZK1	BROWN FORMAN CORP 4.75% 04-15-2033				
		Acquisitions	495,000.00	-493,534.80	
		Dispositions	-495,000.00		493,846.65
C116794108	BRUKER CORP				
		Acquisitions	15,000.00	-1,102,315.06	
		Dispositions	-15,000.00		933,068.90
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	16,323.00	-2,222,311.95	
		Dispositions	-16,323.00		2,075,608.32
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050				
		Acquisitions	326,000.00	-232,370.56	
		Dispositions	-790,000.00		622,098.45
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052				
		Acquisitions	584,000.00	-388,920.32	
		Dispositions	-840,000.00		591,393.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKH0LR6	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG				
		Acquisitions	300,000.00	-253,266.00	
		Dispositions	-75,000.00		72,189.00
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	3,140,000.00	-3,100,719.30	
		Dispositions	-315,000.00		301,376.35
C122017106	BURLINGTON STORES INC COM				
		Acquisitions	2,300.00	-304,864.75	
		Dispositions	-2,300.00		305,680.83
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.52% FROM 02-27-2023 TO 02-28-2023				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.54% FROM 02-28-2023 TO 03-01-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.54% FROM 03-01-2023 TO 03-02-2023				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.56% FROM 02-24-2023 TO 02-27-2023				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 4.58% FROM 02-13-2023 TO 02-14-2023				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.58% FROM 03-21-2023 TO 03-22-2023				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.6% FROM 03-16-2023 TO 03-17-2023				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.81% FROM 04-12-2023 TO 04-13-2023				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.81% FROM 04-18-2023 TO 04-19-2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.83% FROM 04-21-2023 TO 04-24-2023				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.83% FROM 04-24-2023 TO 04-25-2023				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.84% FROM 04-25-2023 TO 04-26-2023				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.89% FROM 04-03-2023 TO 04-04-2023				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 4.9% FROM 04-04-2023 TO 04-05-2023				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.92% FROM 03-28-2023 TO 03-29-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 4.93% FROM 03-31-2023 TO 04-03-2023				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 5.1% FROM 07-17-2023 TO 07-18-2023				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 5.16% FROM 05-26-2023 TO 05-30-2023				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.3% FROM 08-08-2023 TO 08-09-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.3% FROM 08-11-2023 TO 08-14-2023				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 5.33% FROM 10-17-2023 TO 10-18-2023				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 5.33% FROM 11-10-2023 TO 11-13-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 08-25-2023 TO 08-28-2023				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 08-30-2023 TO 08-31-2023				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 10-13-2023 TO 10-16-2023				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 11-15-2023 TO 11-16-2023				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.35% FROM 08-29-2023 TO 08-30-2023				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 5.35% FROM 09-05-2023 TO 09-06-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 5.38% FROM 12-07-2023 TO 12-08-2023				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 5.39% FROM 12-08-2023 TO 12-11-2023				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 5.42% FROM 12-01-2023 TO 12-04-2023				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799JUL3	BUY TO OPEN REPO W/BOFA SECU 5.3% FROM 07-27-2023 TO 08-01-2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,634,937.50	-2,634,937.50	
		Dispositions	-2,634,937.50		2,634,937.50
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.53% FROM 03-14-2023 TO 03-15-2023				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.53% FROM 03-17-2023 TO 03-20-2023				
		Acquisitions	10,200,000.00	-10,200,000.00	
		Dispositions	-10,200,000.00		10,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.55% FROM 02-17-2023 TO 02-21-2023				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.58% FROM 03-22-2023 TO 03-23-2023				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 03-15-2023 TO 03-16-2023				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.79% FROM 04-11-2023 TO 04-12-2023				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.8% FROM 04-06-2023 TO 04-10-2023				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.83% FROM 04-10-2023 TO 04-11-2023				
		Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.83% FROM 04-14-2023 TO 04-17-2023				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.02% FROM 06-12-2023 TO 06-13-2023				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 5.03% FROM 05-12-2023 TO 05-15-2023				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.03% FROM 06-20-2023 TO 06-21-2023				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.03% FROM 06-21-2023 TO 06-22-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.05% FROM 06-13-2023 TO 06-14-2023				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.06% FROM 06-22-2023 TO 06-23-2023				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.06% FROM 07-18-2023 TO 07-19-2023				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.27% FROM 08-10-2023 TO 08-11-2023				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 12-15-2023 TO 12-18-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 12-22-2023 TO 12-26-2023				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 08-31-2023 TO 09-01-2023				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 09-01-2023 TO 09-05-2023				
		Acquisitions	7,800,000.00	-7,800,000.00	
		Dispositions	-7,800,000.00		7,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 5.35% FROM 10-16-2023 TO 10-17-2023				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 11-03-2023 TO 11-06-2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 4.51% FROM 03-07-2023 TO 03-13-2023				
		Acquisitions	2,578,875.00	-2,578,875.00	
		Dispositions	-2,578,875.00		2,578,875.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.54% FROM 02-07-2023 TO 02-10-2023				
		Acquisitions	2,661,100.00	-2,661,100.00	
		Dispositions	-2,661,100.00		2,661,100.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 4.55% FROM 03-20-2023 TO 03-21-2023				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 4.62% FROM 03-16-2023 TO 03-17-2023				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 4.79% FROM 04-13-2023 TO 04-14-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 4.8% FROM 04-17-2023 TO 04-18-2023				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 5.06% FROM 07-14-2023 TO 07-17-2023				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.28% FROM 08-09-2023 TO 08-10-2023				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.29% FROM 08-04-2023 TO 08-07-2023				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 08-28-2023 TO 08-29-2023				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 07-27-2023 TO 08-01-2023				
		Acquisitions	6,126,225.00	-6,126,225.00	
		Dispositions	-6,126,225.00		6,126,225.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 09-08-2023 TO 09-11-2023				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799MAR5	BUY TO OPEN REPO W/J.P. MORG 4.56% FROM 03-10-2023 TO 03-13-2023				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799JAN1	BUY TO OPEN REPO W/SCOTIA CA 4.28% FROM 01-19-2023 TO 01-20-2023				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799APR5	BUY TO OPEN REPO W/SCOTIA CA 4.75% FROM 04-20-2023 TO 04-21-2023				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C127190304	CACI INTL INC CL A CL A				
		Acquisitions	2,110.00	-690,708.56	
		Dispositions	-910.00		291,445.73
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	10,120.00	-2,408,602.75	
		Dispositions	-38,884.00		8,474,055.32
S9M35YDU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.08% 317U3XFA9 12/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,052.49
S9M43L7U	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.128% 317U4FOA7 30/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,166.33
S9M3EHFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.2% 317U42CA9 25/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,878.47
S9M3FZZU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.23% 317U43CA7 27/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,718.84
S9M4JQ1U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.91% 317U4LEA5 27/12/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,314.99
S9M2JVLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3% 317U3MVA5 07/09/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,504.64
S9M45U1U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.063% 317U4H5A4 04/12/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,480.52
S9M37E4U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.1% 317U3YFA7 16/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,100.70
S9M42A9U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.179% 317U4EXA0 27/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		804.57
S9M3WA9U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.28% 317U4CTA9 20/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,228.59
S9M3XVMU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.305% 317U4D1A7 23/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,097.85
S9LZERMU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U2NTA7 10/05/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,409.08
S9M2BBKU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.84% 317U3FXA8 25/08/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,330.12
S9M4HV6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.95% 317U4L2A8 27/12/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		797.79
S9M4AS2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.97% 317U4IUA4 13/12/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,610.54
S9M3142U	CALL SWO EUR CHASUS33 P 6MEURIB / R 3.07% 317U3VZA1 05/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,548.07
S9M3PV9U	CALL SWO EUR CHASUS33 P 6MEURIB / R 3.18% 317U48SA9 10/11/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,317.09

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4CWWU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.88% 317U4JMA1 15/12/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,663.01
S9M2V13U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.9% 317U3U4A7 29/09/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,875.49
S9M47PRU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.99% 317U4HKA7 06/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,257.26
S9M3TMGU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.148% 317U4AUA1 16/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,930.02
S9M3CXBU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.23% 317U40VA2 23/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,861.98
S9M3KACU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.25% 317U44VA4 02/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,358.37
S9M3VUUU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.255% 317U4CHA2 20/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		781.96
S9M3NBEU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.27% 317U47QA3 06/11/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,091.68
S9M4MD5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U4MVA4 29/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,152.38
S9M27MCU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.87% 317U3ENA2 17/08/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,037.70
S9M4FSZU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.89% 317U4KBA0 20/12/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,495.96
S9M26DQU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3E3A4 14/08/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,196.40
S9M2EBJU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3ITA7 31/08/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,401.51
S9M2LYTU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3OPA8 11/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,108.83
S9M49QXU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.92% 317U4I6A1 11/12/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,884.34
S9M2NR2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.05% 317U3PSA2 15/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.22
S9M33ETU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.1% 317U3WVA3 09/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,337.02
S9M3RUKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.14% 317U49SA7 13/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,082.21
S9M39RLU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.15% 317U3YYA6 18/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,751.97
S9LZFGVU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.7% 317U2O4A2 10/05/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,093.40
S9M3BTZU	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.98% 317U40TA5 20/10/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,651.95
S9LXTHRU	CALL SWO USD BARCGB33 P 1DSOFR / R 2.92% 317U1WKA7 02/09/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00
S9M1TV0U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.26% 317U39IA9 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M1UN3U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.35% 317U39RA9 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		930.00
S9M2MJQU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.4% 317U3P9A3 09/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M2DHZU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.5% 317U3ICA5 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M2FAYU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.75% 317U3JPA9 09/01/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,047.50
S9M2HDHU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.8% 317U3M4A5 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,135.00
S9LZFE1U	CALL SWO USD BNPAFRPP P 1DSOFR / R 2.75% 317U2ONA1 05/08/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		6,022.50
S9LXWTTU	CALL SWO USD BNPAFRPP P 1DSOFR / R 2.93% 317U1ZKA0 02/13/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,062.50
S9M1ELSU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3% 317U2Z6A5 07/03/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,047.50
S9M1HCXU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.2% 317U31FA9 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M2LBPU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.45% 317U3O1A4 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,435.00
S9M2FL7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.75% 317U3KMA9 09/05/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,420.00
S9M2SG5U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.8% 317U3SOA0 09/22/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,480.00
S9M38K3U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.8% 317U3YWA8 10/16/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,025.00
S9M3ASAU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.855% 317U3ZSA0 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,415.00
S9M3DPFU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.943% 317U41VA0 10/23/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,031.25
S9M3H51U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.985% 317U44EA3 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,630.00
S9LZ1TWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.8% 317U2JUA4 04/14/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		4,850.00
S9LY6X8U	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.965% 317U25MA3 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,300.00
S9LY7VKU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.985% 317U25TA6 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,850.00
S9LZCCPU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3% 317U2N8A0 04/28/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		5,225.00
S9M1MRMU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.06% 317U35IA7 07/14/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M1J14U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.07% 317U33CA8 07/10/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,930.00
S9M1WHEU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.38% 317U3AZA7 07/31/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,465.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2370U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.5% 317U3CQA3 08/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,050.00
S9M4AZQU	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.03% 317U4J3A2 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,760.00
S9LZ1RHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.05% 317U2JSA7 04/14/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,500.00
S9LY8JXU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.075% 317U26NA0 02/28/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,942.50
S9M1QD5U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.25% 317U36UA1 07/20/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,412.50
S9M1HN3U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U32MA9 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9LYDYGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.35% 317U2AJA6 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
S9M29RNU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.36% 317U3FOA8 08/21/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,850.00
S9M2BB2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.4% 317U3GRA3 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,005.00
S9M34DFU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.43% 317U3XDA1 10/10/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,140.00
S9M36RJU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.47% 317U3Y7A6 10/13/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,050.00
S9M35WHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.48% 317U3XIA6 10/12/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,060.00
S9M2NBGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.63% 317U3PJA2 09/14/2023				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,460.00
S9M2TMVU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.665% 317U3TNA9 09/25/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,690.00
S9M2WADU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.72% 317U3U7A4 09/29/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,037.50
S9M4GRPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.842% 317U4KFA6 12/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,700.00
S9M3FD0U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.95% 317U43GA3 10/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M3JBBU	CALL SWO USD CHASUS33 P 1DSOFR / R 4% 317U44HA0 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,675.00
S9M4AS0U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.03% 317U4J5A0 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,725.00
S9M3J51U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.13% 317U45GA8 11/02/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,940.00
S9LXUV7U	CALL SWO USD CITIUS33 P 1DSOFR / R 3% 317U1YKA3 02/13/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,386.25
S9M32BBU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.725% 317U3W7A0 10/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,511.25
S9M1WX8U	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.33% 317U3B6A7 08/01/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,190.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2LCMU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.45% 317U3NZA9 09/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M3KBAU	CALL SWO USD DEUTGB2L P 1DSOFR / R 4.13% 317U45IA6 11/02/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,870.00
S9LXRW7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.83% 317U1W8A1 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		3,380.00
S9LZDHZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.95% 317U2NOA2 05/04/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,818.75
S9LZNSKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.97% 317U2R8A1 05/22/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,200.00
S9LZCEAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3% 317U2NAA7 04/28/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,375.00
S9M1453U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3% 317U2VAA9 06/20/2023				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		9,187.50
S9LYBLGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U29PA2 03/03/2023				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,768.75
S9LZ1NVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U2JQA9 04/14/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		9,810.00
S9M14BEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U2USA2 06/16/2023				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		7,360.00
S9M17QTU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.1% 317U2VVA6 06/20/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,110.00
S9LXRW8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.11% 317U1WBA7 02/06/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9LXSXNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U1WEA4 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,710.00
S9LYFJQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U2BFA8 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,744.80
S9LYFJRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.15% 317U2BFA8 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,576.00
S9LXQRHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U1V5A6 02/03/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,227.50
S9M1TZ3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.26% 317U39GA1 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9M1UA7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U39TA7 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		950.00
S9M28BMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U3EYA0 08/18/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9M2LDTU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.45% 317U3OGA8 09/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M2DCUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U3IEA3 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M2HQ1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317U3MNA4 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,909.38
S9M2XGYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U3V7A2 10/02/2023				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,128.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2TQWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.665% 317U3TMA0 09/25/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,262.00
S9M2EBGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.67% 317U3IZA0 08/31/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,060.00
S9M4LE2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.684% 317U4MMA4 12/29/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,830.00
S9M2PMZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.73% 317U3R0A8 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M33ERU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U3X5A0 10/10/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M4KK2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U4LSA0 12/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,730.00
S9M2HAEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.8% 317U3LLA8 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,205.00
S9M4KK0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.81% 317U4LOA4 12/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,730.00
S9M39RJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.82% 317U3Z5A5 10/18/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,399.25
S9M4JT6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.854% 317U4LIA1 12/27/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,293.75
S9M3H87U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U44IA9 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,684.00
S9M3SUHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.05% 317U4AQA6 11/13/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,377.50
S9M3RUHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.075% 317U4A3A1 11/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9M3M60U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.14% 317U48EA4 11/06/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,517.50
S9M3WXAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.25% 317U4CZA2 11/20/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9LYAWXU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.9% 317U29EA4 03/02/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,060.40
S9LXWPRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 2.93% 317U1ZMA8 02/13/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,037.50
S9LXUL9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3% 317U1YIA6 02/13/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,427.50
S9LXRN2U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.11% 317U1WAA8 02/06/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		920.00
S9LXUL7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.16% 317U1XNA2 02/13/2023				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		5,200.00
S9M1G90U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.2% 317U31HA7 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,290.00
S9M1SBRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.27% 317U38EA5 07/24/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,322.50
S9M1HV4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.3% 317U32OA7 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,390.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2KDMU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.3% 317U3NFA1 09/08/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,565.00
S9M2LBFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.45% 317U3NXA1 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M2XCEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.58% 317U3V6A3 10/02/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M2RLZU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.775% 317U3S0A6 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M2RMBU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.775% 317U3S2A4 09/25/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		4,400.00
S9M3ANVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.83% 317U3ZNA5 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,405.00
S9M4JN6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.854% 317U4LLA7 12/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,705.00
S9M4CB1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.95% 317U4JWA0 12/15/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9LZFHLU	CALL SWO USD NGFPUS33 P 1DSOFR / R 2.7% 317U2OCA3 05/12/2023				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		11,900.00
S9M1TR6U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.26% 317U39KA6 07/26/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,625.00
S9M1SDRU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.27% 317U38NA5 07/24/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9M2D46U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.67% 317U3J1A5 08/31/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,040.00
S9M12AAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 2.85% 317U2ULA9 06/12/2023				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		10,493.75
S9LZHBAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 2.9% 317U2P3A0 05/11/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,730.25
S9M1EQNU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3% 317U2Z7A4 07/03/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,760.00
S9M2DFVU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.5% 317U3IGA1 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,820.00
S9M2VMXU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.705% 317U3TYA7 09/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,090.00
S9M1XC3U	CALL SWO USD ROYCCAT3IMM P 1DSOFR / R 3.335% 317U3B8A5 08/03/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,385.00
S9LYDB6U	CALL SWO USD ROYCCAT3IMM P 1DSOFR / R 3.35% 317U2AHA8 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	8,900.00	-486,441.25	
		Dispositions	-8,900.00		409,819.47
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO				
		Acquisitions	475,000.00	-448,191.00	
		Dispositions	-903,000.00		808,202.12
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	1,023,000.00	-706,572.41	
		Dispositions	-2,213,000.00		1,486,088.52
C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050				
		Acquisitions	277,000.00	-182,052.42	
		Dispositions	-62,000.00		47,910.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPQT8D4	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034				
		Acquisitions	6,160,000.00	-5,996,287.30	
		Dispositions	-3,301,000.00		3,204,226.22
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Acquisitions	1,820,000.00	-1,820,000.00	
		Dispositions	-580,000.00		564,427.00
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	3,200.00	-419,715.92	
		Dispositions	-20,438.00		2,227,388.79
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	22,464.00	-1,770,257.84	
		Dispositions	-10,500.00		1,082,303.93
CP2121YAS7	CARNIVAL CORPORATION TLB 10-06-2028				
		Acquisitions	-1,100,000.00	1,094,500.00	
		Dispositions	-11,000.00		11,000.00
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050				
		Acquisitions	1,862,000.00	-1,376,622.66	
		Dispositions	-270,000.00		196,411.50
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI				
		Acquisitions	13,200.00	-546,043.39	
		Dispositions	-62,700.00		2,811,927.02
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG				
		Acquisitions	119,000.00	-78,028.30	
		Dispositions	-2,819,000.00		2,245,048.21
C149123101	CATERPILLAR INC COM				
		Acquisitions	3,370.00	-839,823.09	
		Dispositions	-17,770.00		4,191,091.75
SBMM1RV4	CATERPILLAR INS 4.75% DUE 05-15-2064				
		Acquisitions	33,000.00	-26,520.45	
		Dispositions	-33,000.00		32,239.02
C12503M108	CBOE GLOBAL MARKETS INC				
		Acquisitions	10,900.00	-1,798,295.00	
		Dispositions	-4,500.00		673,388.55
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,612,000.00	-16,612,000.00	
		Dispositions	-16,372,000.00		16,372,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	4,670,000.00	-4,670,000.00	
		Dispositions	-4,675,000.00		4,675,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS				
		Acquisitions	772,000.00	-772,000.00	
		Dispositions	-128,000.00		128,000.00
SBL6KR43	CDN NATL RY CO 2.45% DUE 05-01-2050				
		Acquisitions	975,000.00	-613,557.75	
		Dispositions	-975,000.00		596,241.75
C03073E105	CENCORA INC				
		Acquisitions	6,100.00	-1,099,395.74	
		Dispositions	-8,400.00		1,367,899.80
SBNTFNR4	CENOVUS ENERGY INC 2.65% 01-15-2032				
		Acquisitions	990,000.00	-797,892.90	
		Dispositions	-990,000.00		815,575.60
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052				
		Acquisitions	455,000.00	-329,588.35	
		Dispositions	-1,664,000.00		1,184,032.25
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	56,985.00	-3,840,425.02	
		Dispositions	-15,800.00		1,097,118.40
SBN7T2Q0	CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053				
		Acquisitions	1,020,000.00	-1,023,339.05	
		Dispositions	-745,000.00		738,574.40
SBRQNXB3	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033				
		Acquisitions	330,000.00	-329,194.80	
		Dispositions	-330,000.00		321,624.60
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	10,800.00	-897,056.19	
		Dispositions	-21,172.00		1,822,085.58
C161175BZ6	CHARTER 3.5% DUE 06-01-2041				
		Acquisitions	395,000.00	-266,692.15	
		Dispositions	-1,210,000.00		820,705.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	2,130,000.00	-1,698,871.15	
		Dispositions	-1,590,000.00		1,297,201.50
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	395,000.00	-380,815.55	
		Dispositions	-1,195,000.00		1,149,256.75
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	1,015,000.00	-938,865.25	
		Dispositions	-7,216,000.00		6,576,969.34
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	5,689,000.00	-3,550,853.41	
		Dispositions	-675,000.00		433,306.75
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053				
		Acquisitions	1,209,000.00	-893,200.76	
		Dispositions	-2,386,000.00		1,992,309.24
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	287,000.00	-217,063.84	
		Dispositions	-507,000.00		398,514.00
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	930,000.00	-631,712.95	
		Dispositions	-1,030,000.00		715,051.75
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	53,000.00	-39,519.45	
		Dispositions	-830,000.00		655,335.90
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	5,003,000.00	-3,050,604.37	
		Dispositions	-249,000.00		156,664.89
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	1,329,000.00	-948,546.84	
		Dispositions	-1,010,000.00		762,502.15
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				
		Acquisitions	4,682,000.00	-2,803,929.28	
		Dispositions	-2,130,000.00		1,286,917.35
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	46,000.00	-36,548.38	
		Dispositions	-2,280,000.00		1,901,050.55
C16411R208	CHENIERE ENERGY INC COM NEW				
		Acquisitions	23,151.00	-3,460,502.60	
		Dispositions	-13,666.00		2,197,098.51
C166764100	CHEVRON CORP COM				
		Acquisitions	27,322.00	-4,442,257.39	
		Dispositions	-38,322.00		5,681,307.58
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050				
		Acquisitions	583,000.00	-388,619.42	
		Dispositions	-368,000.00		260,680.02
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	412.00	-840,486.05	
		Dispositions	-1,010.00		1,959,208.25
CH1467J104	CHUBB LTD ORD CHF24.15				
		Acquisitions	2,400.00	-501,169.98	
		Dispositions	-6,100.00		1,338,578.78
C171340102	CHURCH & DWIGHT INC COM				
		Acquisitions	14,261.00	-1,360,427.99	
		Dispositions	-14,261.00		1,331,494.67
C171779309	CIENA CORP COM NEW				
		Acquisitions	4,200.00	-214,171.54	
		Dispositions	-17,300.00		840,928.45
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	480,000.00	-432,513.60	
		Dispositions	-1,190,000.00		1,091,278.10
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	670,000.00	-609,413.20	
		Dispositions	-670,000.00		615,919.40
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	860,000.00	-621,626.00	
		Dispositions	-495,000.00		323,804.25
SBQT56R6	CIGNA GROUP 5.4% DUE 03-15-2033				
		Acquisitions	395,000.00	-394,628.70	
		Dispositions	-395,000.00		414,706.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051				
		Acquisitions	330,000.00	-242,038.50	
		Dispositions	-330,000.00		241,851.00
C172908105	CINTAS CORP COM				
		Acquisitions	320.00	-141,759.18	
		Dispositions	-4,020.00		1,841,064.36
C172755100	CIRRUS LOGIC INC COM				
		Acquisitions	5,000.00	-486,076.65	
		Dispositions	-5,000.00		530,624.12
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	39,000.00	-2,029,861.07	
		Dispositions	-121,038.00		5,943,548.95
SBPCTMM5	CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032				
		Acquisitions	542,000.00	-527,468.98	
		Dispositions	-657,000.00		634,186.26
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	335,000.00	-203,941.30	
		Dispositions	-215,000.00		151,224.64
C172967LU3	CITIGROUP INC 3.878% DUE 01-24-2039				
		Acquisitions	305,000.00	-250,777.70	
		Dispositions	-605,000.00		501,734.15
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	560,000.00	-475,190.70	
		Dispositions	-560,000.00		527,736.30
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	48,000.00	-41,306.40	
		Dispositions	-2,962,000.00		2,567,713.72
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG				
		Acquisitions	670,000.00	-657,229.80	
		Dispositions	-2,315,000.00		2,272,649.69
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042				
		Acquisitions	220,000.00	-235,309.80	
		Dispositions	-540,000.00		566,881.20
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,505,000.00	-3,429,252.30	
		Dispositions	-1,038,000.00		1,045,349.98
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	180,000.00	-186,719.40	
		Dispositions	-195,000.00		220,609.35
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	63,600.00	-3,074,508.96	
		Dispositions	-76,700.00		3,588,742.10
C185899101	CLEVELAND CLIFFS USD0.125				
		Acquisitions	75,600.00	-1,192,656.16	
		Dispositions	-75,600.00		1,135,244.29
C189054109	CLOROX CO COMMON STOCK USD 1 PAR				
		Acquisitions	18,400.00	-2,786,029.86	
		Dispositions	-18,400.00		2,472,481.53
SBMFDGY3	CMS ENERGY CORP 4.875 DUE 03-01-2044				
		Acquisitions	48,000.00	-44,221.44	
		Dispositions	-120,000.00		104,325.60
C125896100	CMS ENERGY CORP COM				
		Acquisitions	7,900.00	-476,343.57	
		Dispositions	-7,900.00		461,260.95
CN20944109	CNH INDUSTRIAL NV COM STK				
		Acquisitions	21,700.00	-263,492.25	
		Dispositions	-21,700.00		259,337.05
SBK93JD5	COCA COLA CO 2.5% 03-15-2051				
		Acquisitions	541,000.00	-325,347.28	
		Dispositions	-541,000.00		335,303.43
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050				
		Acquisitions	455,000.00	-309,704.60	
		Dispositions	-1,775,000.00		1,249,960.00
C191216100	COCA COLA CO COM				
		Acquisitions	29,100.00	-1,723,033.18	
		Dispositions	-32,100.00		1,911,217.43
SBYRKBQ3	COLGATE-PALMOLIVE CO 4% DUE 08-15-2045				
		Acquisitions	215,000.00	-194,811.50	
		Dispositions	-215,000.00		171,965.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	27,337.00	-2,069,884.06	
		Dispositions	-40,173.00		2,946,281.70
SBQPF818	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	1,718,000.00	-1,690,355.09	
		Dispositions	-843,000.00		786,678.07
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	4,587,000.00	-4,263,491.00	
		Dispositions	-36,000.00		38,193.12
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	576,000.00	-358,490.16	
		Dispositions	-36,000.00		24,237.72
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	3,337,000.00	-2,111,729.61	
		Dispositions	-9,935,000.00		7,094,927.60
C20030NBT7	COMCAST CORP NEW 3.2% DUE 07-15-2036				
		Acquisitions	230,000.00	-188,811.60	
		Dispositions	-230,000.00		187,631.70
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038				
		Acquisitions	285,000.00	-244,433.10	
		Dispositions	-260,000.00		237,653.00
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	485,000.00	-394,140.10	
		Dispositions	-681,000.00		554,789.64
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038				
		Acquisitions	925,000.00	-863,209.25	
		Dispositions	-925,000.00		770,830.25
SB0B7ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035				
		Acquisitions	160,000.00	-154,728.00	
		Dispositions	-235,000.00		250,399.55
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056				
		Acquisitions	1,921,000.00	-1,118,137.03	
		Dispositions	-615,000.00		383,433.34
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	425,000.00	-347,016.75	
		Dispositions	-3,230,000.00		2,546,624.85
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	27,600.00	-1,050,809.06	
		Dispositions	-27,600.00		1,110,822.15
C200340107	COMERICA INC COM				
		Acquisitions	21,700.00	-1,080,550.13	
		Dispositions	-19,400.00		1,137,370.96
C199908104	COMFORT SYS USA INC COM				
		Acquisitions	6,300.00	-885,016.60	
		Dispositions	-4,500.00		800,513.25
C201723103	COMMERCIAL METALS CO COM				
		Acquisitions	17,600.00	-898,491.06	
		Dispositions	-2,700.00		137,584.14
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052				
		Acquisitions	975,000.00	-803,955.00	
		Dispositions	-255,000.00		214,340.25
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053				
		Acquisitions	1,455,000.00	-1,475,484.55	
		Dispositions	-928,000.00		909,362.33
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048				
		Acquisitions	710,000.00	-632,548.75	
		Dispositions	-480,000.00		464,419.10
C205887102	CONAGRA BRANDS INC COM USD5				
		Acquisitions	60,600.00	-2,321,791.12	
		Dispositions	-77,500.00		2,562,277.59
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038				
		Acquisitions	1,105,000.00	-1,009,512.40	
		Dispositions	-285,000.00		276,019.65
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	3,633,000.00	-3,610,095.59	
		Dispositions	-1,073,000.00		1,045,534.54
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	492,000.00	-388,628.00	
		Dispositions	-1,394,000.00		1,065,877.09

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	2,499,000.00	-2,490,231.60	
		Dispositions	-807,000.00		838,851.99
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063				
		Acquisitions	2,186,000.00	-2,173,398.33	
		Dispositions	-51,000.00		55,588.47
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062				
		Acquisitions	500,000.00	-392,065.00	
		Dispositions	-183,000.00		148,385.55
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	512,000.00	-466,815.70	
		Dispositions	-512,000.00		477,653.45
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	285,000.00	-210,634.95	
		Dispositions	-285,000.00		221,744.25
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI				
		Acquisitions	13,300.00	-1,111,618.71	
		Dispositions	-13,300.00		1,163,954.12
SBM8NHW5	CONSUMERS ENERGY CO 2.65% 08-15-2052				
		Acquisitions	96,000.00	-59,613.12	
		Dispositions	-294,000.00		199,611.30
C217204106	COPART INC COM				
		Acquisitions	10,800.00	-745,094.87	
		Dispositions	-10,800.00		845,419.74
C21871X109	COREBRIDGE FINL INC COM				
		Acquisitions	57,900.00	-1,040,264.20	
		Dispositions	-23,900.00		482,984.83
C22052L104	CORTEVA INC COM USD0.01 WI				
		Acquisitions	6,200.00	-382,397.30	
		Dispositions	-6,200.00		381,163.48
C22160N109	COSTAR GROUP INC COM				
		Acquisitions	24,500.00	-2,162,365.58	
		Dispositions	-24,500.00		1,951,825.09
SBN7T3Q7	CR SUISSE AG NEW 3.7% DUE 02-21-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	323,000.00	-282,625.00	
		Dispositions	-323,000.00		310,719.54
SBNNMPD1	CR SUISSE AG NEW 7.95% DUE 01-09-2025				
		Acquisitions	415,000.00	-419,150.00	
		Dispositions	-415,000.00		420,913.75
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				
		Acquisitions	250,000.00	-211,250.00	
		Dispositions	-250,000.00		237,305.00
SBL69K85	CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028				
		Acquisitions	900,000.00	-897,939.00	
		Dispositions	-900,000.00		953,226.00
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	3,800.00	-468,195.39	
		Dispositions	-3,800.00		499,838.50
C22822V101	CROWN CASTLE INC COM				
		Acquisitions	1,600.00	-229,364.00	
		Dispositions	-18,400.00		2,577,011.05
SBK9Z6Q3	CROWN CASTLE INTL 4% DUE 11-15-2049				
		Acquisitions	55,000.00	-39,223.80	
		Dispositions	-1,270,000.00		859,102.42
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Acquisitions	370,000.00	-262,590.50	
		Dispositions	-1,635,000.00		1,061,785.85
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Acquisitions	495,000.00	-305,067.00	
		Dispositions	-825,000.00		466,727.25
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	195,000.00	-145,567.50	
		Dispositions	-2,800,000.00		2,142,420.00
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	185,000.00	-149,418.95	
		Dispositions	-645,000.00		524,346.30
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	752,000.00	-637,286.58	
		Dispositions	-625,000.00		570,304.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C231021106	CUMMINS INC				
		Acquisitions	10,889.00	-2,493,468.33	
		Dispositions	-15,680.00		3,846,570.99
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	1,260,000.00	-860,424.95	
		Dispositions	-555,000.00		381,340.25
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	450,000.00	-381,797.60	
		Dispositions	-500,000.00		410,084.80
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	410,000.00	-359,709.40	
		Dispositions	-3,445,000.00		3,168,906.25
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	7,676,000.00	-7,103,468.21	
		Dispositions	-3,835,000.00		3,501,090.29
SBNGF9C4	CVS HEALTH CORP 5.25% 02-21-2033				
		Acquisitions	2,110,000.00	-2,106,229.30	
		Dispositions	-2,110,000.00		2,088,568.70
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	1,025,000.00	-1,019,820.20	
		Dispositions	-991,000.00		974,807.29
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	1,476,000.00	-1,456,421.91	
		Dispositions	-1,444,000.00		1,443,232.62
SB9B9X32	CVS HEALTH CORP 6.125% DUE 09-15-2039				
		Acquisitions	465,000.00	-469,943.85	
		Dispositions	-180,000.00		187,048.80
C126650100	CVS HEALTH CORP COM				
		Acquisitions	40,600.00	-3,152,609.49	
		Dispositions	-58,400.00		4,240,382.18
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063				
		Acquisitions	975,000.00	-958,581.54	
		Dispositions	-916,000.00		878,814.18
C23331A109	D R HORTON INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,600.00	-436,325.91	
		Dispositions	-3,600.00		408,911.72
C235851102	DANAHER CORP COM				
		Acquisitions	14,190.00	-3,534,509.95	
		Dispositions	-25,870.00		6,101,628.48
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	860,000.00	-582,385.30	
		Dispositions	-1,257,000.00		846,137.03
C23804L103	DATADOG INC COM USD0.00001 CL A				
		Acquisitions	7,100.00	-713,875.26	
		Dispositions	-900.00		110,880.61
C23918K108	DAVITA INC COM				
		Acquisitions	9,600.00	-876,281.42	
		Dispositions	-9,600.00		996,689.98
SBKR3FX9	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044				
		Acquisitions	1,550,000.00	-1,461,833.64	
		Dispositions	-1,571,000.00		1,516,559.49
C243537107	DECKERS OUTDOOR CORP COM				
		Acquisitions	5,250.00	-2,420,824.52	
		Dispositions	-6,730.00		3,452,950.04
C244199105	DEERE & CO COM				
		Acquisitions	9,200.00	-3,706,417.66	
		Dispositions	-18,960.00		7,376,811.30
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050				
		Acquisitions	144,000.00	-106,551.36	
		Dispositions	-144,000.00		127,146.24
SBPJK3B7	DEERE JOHN CAP FIXED 5.15% 09-08-2033				
		Acquisitions	650,000.00	-649,902.50	
		Dispositions	-650,000.00		625,447.00
SBRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051				
		Acquisitions	376,000.00	-230,091.94	
		Dispositions	-3,176,000.00		2,320,480.88
SBQ3PT17	DELL INTL L L C/FIXED 5.25% DUE 02-01-2028				
		Acquisitions	1,700,000.00	-1,699,235.00	
		Dispositions	-1,700,000.00		1,726,231.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK				
		Acquisitions	34,100.00	-2,142,527.60	
		Dispositions	-48,153.00		2,572,661.52
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	57,780.00	-2,239,199.33	
		Dispositions	-57,780.00		1,632,621.03
SBM9YRS3	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG				
		Acquisitions	215,000.00	-180,068.95	
		Dispositions	-3,300,000.00		2,553,441.00
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	408,000.00	-341,836.86	
		Dispositions	-949,000.00		766,697.56
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	330,000.00	-312,018.30	
		Dispositions	-330,000.00		304,857.30
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	18,200.00	-857,242.95	
		Dispositions	-18,200.00		852,172.63
C252131107	DEXCOM INC COM				
		Acquisitions	11,200.00	-1,346,745.20	
		Dispositions	-14,700.00		1,608,909.64
SBRBS443	DIAGEO CAP PLC 5.625% 10-05-2033				
		Acquisitions	875,000.00	-871,762.50	
		Dispositions	-875,000.00		869,960.80
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	125,000.00	-120,692.50	
		Dispositions	-717,000.00		724,585.17
C25278XAR0	DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO				
		Acquisitions	2,438,000.00	-2,081,511.44	
		Dispositions	-2,438,000.00		2,052,113.36
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	2,006,000.00	-1,470,427.90	
		Dispositions	-255,000.00		183,023.70
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,477,000.00	-1,168,095.83	
		Dispositions	-1,270,000.00		986,227.40
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	490,000.00	-314,354.60	
		Dispositions	-1,030,000.00		662,276.05
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM				
		Acquisitions	19,100.00	-2,681,686.42	
		Dispositions	-10,100.00		1,276,158.05
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	13,100.00	-1,391,658.86	
		Dispositions	-33,100.00		3,663,143.94
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055				
		Acquisitions	697,000.00	-476,808.75	
		Dispositions	-860,000.00		565,462.45
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	653,000.00	-526,891.09	
		Dispositions	-575,000.00		410,376.25
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Acquisitions	321,000.00	-209,924.18	
		Dispositions	-44,000.00		30,581.32
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	435,000.00	-364,025.40	
		Dispositions	-2,000,000.00		1,634,467.75
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Acquisitions	2,081,000.00	-1,570,937.42	
		Dispositions	-38,000.00		31,085.14
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG				
		Acquisitions	100,000.00	-67,358.72	
		Dispositions	-48,000.00		39,337.92
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050				
		Acquisitions	68,000.00	-56,543.64	
		Dispositions	-32,000.00		31,405.76
C256163106	DOCUSIGN INC COM				
		Acquisitions	71,478.00	-3,676,525.36	
		Dispositions	-64,800.00		3,744,162.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C25659T107	DOLBY LABORATORIES INC CL A COM STK				
		Acquisitions	6,200.00	-519,459.44	
		Dispositions	-6,200.00		489,511.24
SBRBKHP1	DOLLAR GENERAL CORP 5.45% 07-05-2033				
		Acquisitions	980,000.00	-970,960.05	
		Dispositions	-980,000.00		949,982.60
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	1,176,000.00	-1,176,000.00	
		Dispositions	-1,176,000.00		1,176,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	4,380,000.00	-4,380,000.00	
		Dispositions	-7,940,000.00		7,940,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	362,000.00	-362,000.00	
		Dispositions	-362,000.00		362,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	258,000.00	-258,000.00	
		Dispositions	-258,000.00		258,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	10,711,000.00	-10,711,000.00	
		Dispositions	-10,992,000.00		10,992,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	1,060,000.00	-1,060,000.00	
		Dispositions	-1,350,000.00		1,350,000.00
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052				
		Acquisitions	1,335,000.00	-1,096,840.10	
		Dispositions	-1,805,000.00		1,635,618.65
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053				
		Acquisitions	1,195,000.00	-1,231,267.25	
		Dispositions	-280,000.00		315,254.80
C25862V105	DOUBLEVERIFY HLDGS INC COM				
		Acquisitions	21,600.00	-604,662.91	
		Dispositions	-21,600.00		717,068.54
C260003108	DOVER CORP COM USD1.00				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,300.00	-319,144.75	
		Dispositions	-2,300.00		338,681.58
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	525,000.00	-561,322.49	
		Dispositions	-1,266,000.00		1,451,402.31
SBKBZCX0	DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048				
		Acquisitions	557,000.00	-551,081.59	
		Dispositions	-260,000.00		252,779.80
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038				
		Acquisitions	191,000.00	-187,858.86	
		Dispositions	-533,000.00		528,278.10
SBY7RHT9	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045				
		Acquisitions	250,000.00	-214,262.50	
		Dispositions	-250,000.00		219,425.00
C26210C104	DROPBOX INC CL A CL A				
		Acquisitions	61,800.00	-1,363,276.18	
		Dispositions	-61,800.00		1,503,910.84
C23345M107	DT MIDSTREAM INC COM USD0.01 WI				
		Acquisitions	10,100.00	-547,649.42	
		Dispositions	-10,100.00		525,165.94
SBPYT0C9	DTE ELEC CO 5.2% DUE 04-01-2033				
		Acquisitions	95,000.00	-99,276.90	
		Dispositions	-95,000.00		93,983.50
C233331107	DTE ENERGY CO COM				
		Acquisitions	6,300.00	-672,040.74	
		Dispositions	-12,400.00		1,440,108.69
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052				
		Acquisitions	255,000.00	-208,194.75	
		Dispositions	-255,000.00		178,331.70
SBSPCBB4	DUKE ENERGY 4.15% DUE 12-01-2044				
		Acquisitions	500,000.00	-370,930.00	
		Dispositions	-240,000.00		197,611.20
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	57,000.00	-42,014.70	
		Dispositions	-590,000.00		482,797.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ0N1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053				
		Acquisitions	3,287,000.00	-3,325,226.74	
		Dispositions	-2,752,000.00		2,667,879.88
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	2,055,000.00	-2,047,540.35	
		Dispositions	-755,000.00		769,737.60
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	480,000.00	-377,337.60	
		Dispositions	-1,700,000.00		1,288,329.25
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	900,000.00	-761,844.50	
		Dispositions	-2,005,000.00		1,811,354.10
SBRDX0K4	DUKE ENERGY CORP NEW 6.1% 09-15-2053				
		Acquisitions	1,450,000.00	-1,449,376.50	
		Dispositions	-1,263,000.00		1,328,183.43
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053				
		Acquisitions	645,000.00	-641,078.40	
		Dispositions	-365,000.00		404,584.25
SBRRFZJ0	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053				
		Acquisitions	745,000.00	-744,329.50	
		Dispositions	-220,000.00		221,927.20
SBMF9RB5	DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033				
		Acquisitions	510,000.00	-509,714.40	
		Dispositions	-510,000.00		517,038.00
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	7,619,000.00	-7,479,902.00	
		Dispositions	-587,000.00		552,478.53
C26856L103	E L F BEAUTY INC COM				
		Acquisitions	3,700.00	-371,813.99	
		Dispositions	-3,700.00		421,658.04
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	9,200.00	-1,982,338.39	
		Dispositions	-14,600.00		2,494,883.17
C278642103	EBAY INC COM USD0.001				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	68,990.00	-2,867,709.18	
		Dispositions	-86,500.00		3,718,119.71
SBPKC1L8	ECOLAB INC 2.7% DUE 12-15-2051				
		Acquisitions	535,000.00	-359,958.70	
		Dispositions	-722,000.00		434,037.54
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO				
		Acquisitions	535,000.00	-302,547.85	
		Dispositions	-210,000.00		129,637.20
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	22,900.00	-4,043,775.07	
		Dispositions	-10,200.00		1,635,680.58
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	24,856.00	-2,016,557.85	
		Dispositions	-61,553.00		4,802,285.64
C28414H103	ELANCO ANIMAL HEALTH INC COM				
		Acquisitions	72,000.00	-756,869.93	
		Dispositions	-72,000.00		859,118.94
C285512109	ELECTR ARTS COM				
		Acquisitions	43,019.00	-5,456,343.89	
		Dispositions	-25,500.00		3,473,392.26
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Acquisitions	1,750,000.00	-1,705,401.20	
		Dispositions	-1,750,000.00		1,640,273.60
C036752103	ELEVANCE HEALTH INC				
		Acquisitions	12,370.00	-5,682,111.90	
		Dispositions	-6,280.00		2,840,971.77
SBNTB0H1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052				
		Acquisitions	1,335,000.00	-1,521,386.55	
		Dispositions	-2,645,000.00		2,914,375.10
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	2,519,000.00	-2,542,516.79	
		Dispositions	-2,519,000.00		2,490,947.94
C532457108	ELI LILLY & CO COM				
		Acquisitions	7,375.00	-3,741,775.31	
		Dispositions	-4,710.00		1,998,345.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Acquisitions	3,334,000.00	-3,408,959.49	
		Dispositions	-2,074,000.00		2,047,316.39
C29084Q100	EMCOR GROUP INC COM				
		Acquisitions	10,700.00	-2,053,583.58	
		Dispositions	-3,700.00		647,580.50
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	63,867.00	-5,340,283.37	
		Dispositions	-42,567.00		4,049,393.78
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045				
		Acquisitions	145,000.00	-169,258.50	
		Dispositions	-195,000.00		226,974.15
SB3D20S1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038				
		Acquisitions	414,000.00	-484,144.08	
		Dispositions	-740,000.00		762,118.60
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Acquisitions	320,000.00	-250,886.40	
		Dispositions	-320,000.00		261,683.20
SBL0MHZ6	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO				
		Acquisitions	894,000.00	-679,871.67	
		Dispositions	-105,000.00		78,663.90
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033				
		Acquisitions	1,340,000.00	-1,338,284.80	
		Dispositions	-1,340,000.00		1,365,485.20
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051				
		Acquisitions	460,000.00	-281,319.00	
		Dispositions	-589,000.00		418,223.50
C29251VWV4	ENBRIDGE U S INC DISC COML PAPER 4/2 YRS3&4 09-29-2023				
		Acquisitions	1,600,000.00	-1,594,080.00	
		Dispositions	-1,600,000.00		1,600,000.00
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01				
		Acquisitions	13,100.00	-796,792.48	
		Dispositions	-13,100.00		885,035.86
C29260Y109	ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,044.00	-605,436.00	
		Dispositions	-28,044.00		684,423.67
C29279HTP0	ENEL FIN AMER LLC DISC COML PAPER 4/A2 YRS 3&4 06-23-2023				
		Acquisitions	1,300,000.00	-1,294,150.00	
		Dispositions	-1,300,000.00		1,300,000.00
C29279HUQ6	ENEL FIN AMER LLC DISC COML PAPER 4/A2 YRS 3&4 07-24-2023				
		Acquisitions	1,100,000.00	-1,094,837.64	
		Dispositions	-1,100,000.00		1,100,000.00
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				
		Acquisitions	53,000.00	-47,650.18	
		Dispositions	-400,000.00		358,339.00
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045				
		Acquisitions	705,000.00	-561,631.20	
		Dispositions	-565,000.00		500,371.75
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048				
		Acquisitions	1,233,000.00	-1,145,954.10	
		Dispositions	-500,000.00		464,853.00
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				
		Acquisitions	289,000.00	-278,664.98	
		Dispositions	-1,159,000.00		1,156,611.46
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047				
		Acquisitions	580,000.00	-505,122.75	
		Dispositions	-580,000.00		507,163.60
SBR3TGZ9	ENERGY TRANSFER L P 6.55% 12-01-2033				
		Acquisitions	2,525,000.00	-2,522,121.50	
		Dispositions	-1,025,000.00		1,038,027.75
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	1,502,000.00	-1,230,332.43	
		Dispositions	-430,000.00		363,656.92
C29355A107	ENPHASE ENERGY INC COM				
		Acquisitions	4,430.00	-1,060,257.58	
		Dispositions	-7,350.00		1,582,195.33
SBNNMM07	ENTERGY ARK LLC 5.15% DUE 01-15-2033				
		Acquisitions	270,000.00	-269,117.10	
		Dispositions	-270,000.00		274,249.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052				
		Acquisitions	180,000.00	-160,291.80	
		Dispositions	-365,000.00		346,392.30
SBY3R4W5	ENTERGY TEX INC 5.15% DUE 06-01-2045				
		Acquisitions	289,000.00	-271,339.21	
		Dispositions	-108,000.00		98,646.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	310,000.00	-251,013.20	
		Dispositions	-535,000.00		400,691.35
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	865,000.00	-765,896.05	
		Dispositions	-323,000.00		276,322.12
SB4NSDP4	ENTERPRISE PRODS 6.45% DUE 09-01-2040				
		Acquisitions	600,000.00	-640,363.50	
		Dispositions	-1,516,000.00		1,627,850.48
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	43,000.00	-28,850.85	
		Dispositions	-43,000.00		35,232.91
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048				
		Acquisitions	635,000.00	-524,277.45	
		Dispositions	-1,015,000.00		859,119.70
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	540,000.00	-464,696.10	
		Dispositions	-1,460,000.00		1,291,388.80
SBQD01K5	ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023				
		Acquisitions	1,050,000.00	-1,047,931.50	
		Dispositions	-1,050,000.00		1,078,187.95
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	3,628,000.00	-2,400,633.90	
		Dispositions	-846,000.00		534,917.15
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	101,000.00	-93,945.85	
		Dispositions	-129,000.00		123,383.55
C26875P101	EOG RESOURCES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,100.00	-897,845.76	
		Dispositions	-10,870.00		1,311,011.14
C29414B104	EPAM SYS INC COM STK				
		Acquisitions	1,100.00	-312,301.47	
		Dispositions	-1,100.00		308,666.39
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	16,827.00	-1,140,526.24	
		Dispositions	-16,827.00		1,128,011.17
C29444UBJ4	EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG				
		Acquisitions	1,031,000.00	-649,645.94	
		Dispositions	-1,456,000.00		945,735.32
C29444U700	EQUINIX INC COM PAR $0.001				
		Acquisitions	6,070.00	-4,475,297.80	
		Dispositions	-4,060.00		2,954,451.43
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051				
		Acquisitions	576,000.00	-362,520.46	
		Dispositions	-66,000.00		41,907.36
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052				
		Acquisitions	152,000.00	-107,041.44	
		Dispositions	-93,000.00		63,027.03
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	9,300.00	-260,516.25	
		Dispositions	-9,300.00		270,299.90
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				
		Acquisitions	195,000.00	-163,020.00	
		Dispositions	-435,000.00		427,204.80
SBMWGS16	ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053				
		Acquisitions	2,335,000.00	-2,238,159.00	
		Dispositions	-345,000.00		328,081.20
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01				
		Acquisitions	4,080.00	-1,038,149.93	
		Dispositions	-4,080.00		985,492.95
C29786A106	ETSY INC COM				
		Acquisitions	1,600.00	-167,950.80	
		Dispositions	-1,600.00		178,652.46

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG3223R108	EVEREST GROUP LTD				
		Acquisitions	7,200.00	-2,649,961.11	
		Dispositions	-1,530.00		602,991.37
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052				
		Acquisitions	375,000.00	-239,355.00	
		Dispositions	-345,000.00		223,863.60
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	9,610.00	-757,746.37	
		Dispositions	-36,610.00		2,696,516.28
C30161Q104	EXELIXIS INC COM STK				
		Acquisitions	48,800.00	-1,003,245.95	
		Dispositions	-28,952.00		583,233.81
SBKQN9J4	EXELON CORP 4.1% DUE 03-15-2052				
		Acquisitions	725,000.00	-499,873.00	
		Dispositions	-725,000.00		555,538.50
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	1,035,000.00	-856,058.80	
		Dispositions	-252,000.00		216,944.28
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050				
		Acquisitions	545,000.00	-484,630.35	
		Dispositions	-760,000.00		663,017.40
SBN45Q25	EXELON CORP 5.6% DUE 03-15-2053				
		Acquisitions	575,000.00	-548,164.25	
		Dispositions	-575,000.00		554,474.60
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	1,800.00	-286,767.17	
		Dispositions	-1,800.00		279,959.96
C30212P303	EXPEDIA GROUP INC COM USD0.001				
		Acquisitions	2,000.00	-213,196.10	
		Dispositions	-6,500.00		673,151.99
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	245,000.00	-181,718.95	
		Dispositions	-245,000.00		181,243.65
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,726,000.00	-1,282,652.34	
		Dispositions	-1,620,000.00		1,185,588.97
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	205,000.00	-179,075.70	
		Dispositions	-245,000.00		187,368.65
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	480,000.00	-456,868.80	
		Dispositions	-285,000.00		262,561.45
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	25,711.00	-2,859,338.06	
		Dispositions	-7,600.00		856,371.74
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	1,518,000.00	-1,292,875.57	
		Dispositions	-383,000.00		314,000.22
C311900104	FASTENAL CO COM				
		Acquisitions	1,700.00	-80,330.16	
		Dispositions	-8,900.00		458,158.94
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045				
		Acquisitions	775,000.00	-634,655.25	
		Dispositions	-615,000.00		506,060.15
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047				
		Acquisitions	920,000.00	-748,566.15	
		Dispositions	-210,000.00		172,512.90
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046				
		Acquisitions	1,065,000.00	-858,796.90	
		Dispositions	-1,010,000.00		869,866.35
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045				
		Acquisitions	230,000.00	-178,560.50	
		Dispositions	-460,000.00		407,371.40
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	550,000.00	-471,844.42	
		Dispositions	-395,000.00		352,272.85
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	859,000.00	-766,973.22	
		Dispositions	-644,000.00		570,512.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31428X106	FEDEX CORP COM				
		Acquisitions	3,200.00	-764,045.01	
		Dispositions	-3,200.00		791,537.66
CG3421J106	FERGUSON PLC ORD GBP0.10				
		Acquisitions	1,300.00	-230,986.43	
		Dispositions	-1,300.00		242,990.80
SBNSQ4P3	FID NATL 5.625% DUE 07-15-2052				
		Acquisitions	625,000.00	-572,356.31	
		Dispositions	-375,000.00		376,798.30
C31946M103	FIRST CTZNS BANCSHARES INC N C CL A CL A				
		Acquisitions	1,032.00	-1,406,563.67	
		Dispositions	-322.00		410,832.12
C33616C100	FIRST REP BK SAN FRANCISCO CALIF NEW COM				
		Acquisitions	21,187.00	-556,402.73	
		Dispositions	-21,187.00		292,836.95
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,209,000.00	-984,664.86	
		Dispositions	-342,000.00		285,145.92
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	402,000.00	-299,708.79	
		Dispositions	-211,000.00		184,842.30
C338307101	FIVE9 INC COM				
		Acquisitions	11,800.00	-657,447.78	
		Dispositions	-11,800.00		818,944.90
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	840,000.00	-656,826.80	
		Dispositions	-485,000.00		403,132.00
SBQQCCK5	FL PWR & LT CO 4.05% DUE 10-01-2044				
		Acquisitions	115,000.00	-87,191.85	
		Dispositions	-240,000.00		215,822.40
CY2573F102	FLEX LTD COM USD0.01				
		Acquisitions	10,100.00	-208,462.57	
		Dispositions	-95,700.00		2,152,330.23
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,501,000.00	-1,633,276.20	
		Dispositions	-162,000.00		94,222.44
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	1,155,000.00	-1,162,291.35	
		Dispositions	-1,065,000.00		1,075,521.75
SBGC1MZ1	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049				
		Acquisitions	665,000.00	-553,159.95	
		Dispositions	-240,000.00		176,246.40
SB4WTC62	FLORIDA PWR CORP 5.65% DUE 04-01-2040				
		Acquisitions	669,000.00	-619,801.74	
		Dispositions	-669,000.00		655,231.98
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	9,000.00	-241,246.79	
		Dispositions	-9,000.00		250,441.76
C345370860	FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01				
		Acquisitions	150,900.00	-1,999,821.09	
		Dispositions	-150,900.00		1,730,753.79
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	580,000.00	-413,354.40	
		Dispositions	-580,000.00		462,113.60
C34959E109	FORTINET INC COM				
		Acquisitions	11,600.00	-704,253.81	
		Dispositions	-35,100.00		1,992,117.67
C34964C106	FORTUNE BRANDS INNOVATIONS INC USD0.01				
		Acquisitions	3,600.00	-218,133.00	
		Dispositions	-3,600.00		218,761.24
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	36,350,000.00	-36,350,000.00	
		Dispositions	-32,950,000.00		32,950,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	61,190,000.00	-61,190,000.00	
		Dispositions	-61,190,000.00		61,190,000.00
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	365,000.00	-335,531.10	
		Dispositions	-970,000.00		891,440.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C35137L204	FOX CORP CL B CL B				
		Acquisitions	6,400.00	-200,864.31	
		Dispositions	-6,400.00		191,378.96
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043				
		Acquisitions	974,000.00	-922,373.68	
		Dispositions	-87,000.00		80,427.15
C35671D857	FREEPORT-MCMORAN INC				
		Acquisitions	38,700.00	-1,615,276.76	
		Dispositions	-38,700.00		1,509,481.47
C999599GH0	FUT DEC 23 10 YR T-NOTES				
		Free Delivery	-891.00		
		Free Receipt	891.00	-97,230,808.89	
C999599GH0	FUT DEC 23 10 YR T-NOTES				
		Free Delivery	-891.00		
		Free Receipt	891.00	-97,230,808.89	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE				
		Free Delivery	-948.00		
		Free Receipt	948.00	-99,353,131.10	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE				
		Free Delivery	-948.00		
		Free Receipt	948.00	-99,353,131.10	
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-830.00		
		Free Receipt	830.00	-98,674,183.53	
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-830.00		
		Free Receipt	830.00	-98,674,183.53	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-1,016.00		
		Free Receipt	1,016.00	-114,773,734.66	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-1,016.00		
		Free Receipt	1,016.00	-114,773,734.66	
C999599GH0	FUT DEC 23 OSE 10Y JGB				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,944,879.99	
C999599GH0	FUT DEC 23 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,944,879.99	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-746.00		
		Free Receipt	746.00	-87,236,923.77	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-746.00		
		Free Receipt	746.00	-87,236,923.77	
C999599GH0	FUT DEC 23 US 2YR T-NOTE				
		Free Delivery	-1,711.00		
		Free Receipt	1,711.00	-347,006,749.98	
C999599GH0	FUT DEC 23 US 2YR T-NOTE				
		Free Delivery	-1,711.00		
		Free Receipt	1,711.00	-347,006,749.98	
C999599GH0	FUT JUN 23 10 YR T-NOTES				
		Free Delivery	-427.00		
		Free Receipt	427.00	-48,256,175.51	
C999599GH0	FUT JUN 23 10 YR T-NOTES				
		Free Delivery	-427.00		
		Free Receipt	427.00	-48,256,175.51	
C999599GH0	FUT JUN 23 CBT 5Y T-NOTE				
		Free Delivery	-682.00		
		Free Receipt	682.00	-73,499,107.56	
C999599GH0	FUT JUN 23 CBT 5Y T-NOTE				
		Free Delivery	-682.00		
		Free Receipt	682.00	-73,499,107.56	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-811.00		
		Free Receipt	811.00	-111,536,683.78	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-811.00		
		Free Receipt	811.00	-111,536,683.78	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 23 CBT ULT TNOTE				
		Free Delivery	-1,019.00		
		Free Receipt	1,019.00	-121,454,440.86	
C999599GH0	FUT JUN 23 CBT ULT TNOTE				
		Free Delivery	-1,019.00		
		Free Receipt	1,019.00	-121,454,440.86	
C999599GH0	FUT JUN 23 U.S. T-BONDS				
		Free Delivery	-419.00		
		Free Receipt	419.00	-53,892,726.44	
C999599GH0	FUT JUN 23 U.S. T-BONDS				
		Free Delivery	-419.00		
		Free Receipt	419.00	-53,892,726.44	
C999599GH0	FUT JUN 23 US 2YR T-NOTE				
		Free Delivery	-3,146.00		
		Free Receipt	3,146.00	-647,874,812.09	
C999599GH0	FUT JUN 23 US 2YR T-NOTE				
		Free Delivery	-3,146.00		
		Free Receipt	3,146.00	-647,874,812.09	
C999599GH0	FUT MAR 23 10 YR T-NOTES				
		Free Delivery	-89.00		
		Free Receipt	258.00	-29,189,020.68	
C999599GH0	FUT MAR 23 10 YR T-NOTES				
		Free Delivery	-258.00		
		Free Receipt	89.00	-10,121,153.32	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE				
		Free Delivery	-353.00		
		Free Receipt	583.00	-63,112,074.21	
C999599GH0	FUT MAR 23 CBT 5Y T-NOTE				
		Free Delivery	-583.00		
		Free Receipt	353.00	-38,169,669.57	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-484.00		
		Free Receipt	390.00	-54,480,296.14	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-390.00		
		Free Receipt	484.00	-67,578,857.68	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-404.00		
		Free Receipt	517.00	-62,059,078.13	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-517.00		
		Free Receipt	404.00	-48,567,743.03	
C999599GH0	FUT MAR 23 U.S. T-BONDS				
		Free Delivery	-129.00		
		Free Receipt	346.00	-43,924,765.93	
C999599GH0	FUT MAR 23 U.S. T-BONDS				
		Free Delivery	-346.00		
		Free Receipt	129.00	-16,653,363.30	
C999599GH0	FUT MAR 23 US 2YR T-NOTE				
		Free Delivery	-16.00		
		Free Receipt	83.00	-17,007,235.43	
C999599GH0	FUT MAR 23 US 2YR T-NOTE				
		Free Delivery	-83.00		
		Free Receipt	16.00	-3,284,489.06	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-535.00		
		Free Receipt	654.00	-72,086,862.29	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-654.00		
		Free Receipt	535.00	-58,876,609.25	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-1,046.00		
		Free Receipt	840.00	-89,927,446.52	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-840.00		
		Free Receipt	1,046.00	-112,135,489.63	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-485.00		
		Free Receipt	368.00	-46,012,183.48	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-368.00		
		Free Receipt	485.00	-60,628,913.73	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-193.00		
		Free Receipt	582.00	-66,242,274.90	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-582.00		
		Free Receipt	193.00	-21,907,089.79	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-81.00		
		Free Receipt	722.00	-84,157,409.01	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-722.00		
		Free Receipt	81.00	-9,398,110.63	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-637.00		
		Free Receipt	1,332.00	-272,502,814.62	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-1,332.00		
		Free Receipt	637.00	-130,253,875.75	
C999599GH0	FUT SEP 23 10 YR T-NOTES				
		Free Delivery	-457.00		
		Free Receipt	457.00	-51,499,737.64	
C999599GH0	FUT SEP 23 10 YR T-NOTES				
		Free Delivery	-457.00		
		Free Receipt	457.00	-51,499,737.64	
C999599GH0	FUT SEP 23 5 YR T NOTE				
		Free Delivery	-1,013.00		
		Free Receipt	1,013.00	-109,748,855.28	
C999599GH0	FUT SEP 23 5 YR T NOTE				
		Free Delivery	-1,013.00		
		Free Receipt	1,013.00	-109,748,855.28	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-651.00		
		Free Receipt	651.00	-87,355,935.68	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-651.00		
		Free Receipt	651.00	-87,355,935.68	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-1,472.00		
		Free Receipt	1,472.00	-174,095,570.23	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-1,472.00		
		Free Receipt	1,472.00	-174,095,570.23	
C999599GH0	FUT SEP 23 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,360,641.86	
C999599GH0	FUT SEP 23 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,360,641.86	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-511.00		
		Free Receipt	511.00	-64,898,367.85	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-511.00		
		Free Receipt	511.00	-64,898,367.85	
C999599GH0	FUT SEP 23 US 2YR T-NOTE				
		Free Delivery	-2,307.00		
		Free Receipt	2,307.00	-471,145,045.80	
C999599GH0	FUT SEP 23 US 2YR T-NOTE				
		Free Delivery	-2,307.00		
		Free Receipt	2,307.00	-471,145,045.80	
C363576109	GALLAGHER ARTHUR J & CO COM				
		Acquisitions	5,100.00	-983,107.68	
		Dispositions	-9,800.00		1,912,407.05
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	15,617.00	-1,676,645.99	
		Dispositions	-13,017.00		1,336,347.23

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C366651107	GARTNER INC COM				
		Acquisitions	3,430.00	-1,054,836.63	
		Dispositions	-8,542.00		2,879,233.99
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052				
		Acquisitions	1,220,000.00	-1,282,636.95	
		Dispositions	-1,220,000.00		1,250,421.40
C36266G107	GE HEALTHCARE TECHNOLOGIES INC COM				
		Acquisitions	6,200.00	-473,166.43	
		Dispositions	-6,200.00		487,566.64
C668771108	GEN DIGITAL INC COM USD0.01				
		Acquisitions	31,400.00	-524,050.50	
		Dispositions	-31,400.00		558,734.13
C37045V100	GEN MTRS CO COM				
		Acquisitions	77,500.00	-2,742,125.36	
		Dispositions	-87,149.00		2,743,171.76
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	142,000.00	-110,924.72	
		Dispositions	-142,000.00		132,505.88
C370334104	GENERAL MILLS INC COM				
		Acquisitions	31,500.00	-2,515,115.13	
		Dispositions	-31,500.00		2,350,036.84
SBMDM3F2	GENERAL MLS INC 3.0% 02-01-2051				
		Acquisitions	1,477,000.00	-973,938.04	
		Dispositions	-966,000.00		676,254.77
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	420,000.00	-348,856.20	
		Dispositions	-2,622,000.00		2,230,169.04
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	2,455,000.00	-2,035,865.50	
		Dispositions	-2,793,000.00		2,292,144.28
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	1,010,000.00	-858,436.75	
		Dispositions	-1,405,000.00		1,256,335.65
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	897,000.00	-867,144.79	
		Dispositions	-78,000.00		75,686.52
C371901109	GENTEX CORP COM				
		Acquisitions	18,100.00	-549,168.54	
		Dispositions	-18,100.00		548,920.28
C372460105	GENUINE PARTS CO COM				
		Acquisitions	14,800.00	-2,534,584.61	
		Dispositions	-14,800.00		2,446,572.48
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	769,000.00	-550,063.76	
		Dispositions	-167,000.00		118,100.73
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,480,000.00	-2,371,053.53	
		Dispositions	-881,000.00		594,708.24
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053				
		Acquisitions	2,404,000.00	-2,346,649.37	
		Dispositions	-127,000.00		138,455.40
C375558103	GILEAD SCIENCES INC				
		Acquisitions	5,200.00	-413,494.86	
		Dispositions	-33,900.00		2,818,282.78
SBS29HY3	GLENCORE FDG LLC NT 144A 6.5% 10-06-2033				
		Acquisitions	1,692,000.00	-1,685,502.72	
		Dispositions	-1,214,000.00		1,278,199.62
SBP6L0G7	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO				
		Acquisitions	211,000.00	-195,280.57	
		Dispositions	-335,000.00		327,402.99
C37940X102	GLOBAL PMTS INC COM				
		Acquisitions	1,800.00	-200,963.10	
		Dispositions	-1,800.00		210,858.25
C37959E102	GLOBE LIFE INC COM				
		Acquisitions	19,600.00	-2,177,016.04	
		Dispositions	-19,600.00		2,262,903.31
C379577208	GLOBUS MED INC CL A NEW COM STK				
		Acquisitions	14,500.00	-670,331.35	
		Dispositions	-3,300.00		176,423.28

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C380237107	GODADDY INC CL A CL A				
		Acquisitions	27,352.00	-2,034,466.69	
		Dispositions	-19,200.00		1,742,254.71
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	375,000.00	-371,025.00	
		Dispositions	-375,000.00		339,540.00
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045				
		Acquisitions	200,000.00	-189,094.00	
		Dispositions	-564,000.00		530,796.24
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	310,000.00	-311,295.80	
		Dispositions	-230,000.00		223,626.70
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	3,060,000.00	-3,238,713.55	
		Dispositions	-3,252,000.00		3,405,860.42
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	866,000.00	-650,743.94	
		Dispositions	-987,000.00		726,483.54
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	742,000.00	-525,889.10	
		Dispositions	-4,290,000.00		3,196,307.40
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	2,184,000.00	-1,565,894.80	
		Dispositions	-3,725,000.00		2,733,232.10
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038				
		Acquisitions	930,000.00	-787,049.70	
		Dispositions	-3,875,000.00		3,341,109.20
SBP0SVV6	HALEON US CAPITAL LLC 4.0% 03-24-2052				
		Acquisitions	170,000.00	-132,815.90	
		Dispositions	-650,000.00		525,941.00
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043				
		Acquisitions	259,000.00	-226,428.18	
		Dispositions	-150,000.00		140,767.50
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	620,000.00	-581,622.55	
		Dispositions	-1,417,000.00		1,298,923.44
C406216101	HALLIBURTON CO COM				
		Acquisitions	43,700.00	-1,709,346.70	
		Dispositions	-59,800.00		2,134,691.49
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	25,792.00	-908,297.89	
		Dispositions	-5,900.00		201,825.01
C412822108	HARLEY DAVIDSON COM USD0.01				
		Acquisitions	31,100.00	-1,004,898.00	
		Dispositions	-31,100.00		1,133,850.07
SBFM1RF9	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018				
		Acquisitions	119,000.00	-101,178.52	
		Dispositions	-231,000.00		175,195.02
C416515104	HARTFORD FINL SVCS GROUP INC COM				
		Acquisitions	10,700.00	-786,895.74	
		Dispositions	-16,700.00		1,194,963.41
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051				
		Acquisitions	1,790,000.00	-1,122,583.25	
		Dispositions	-2,000,000.00		1,328,327.50
C418056107	HASBRO INC COM				
		Acquisitions	11,400.00	-596,914.74	
		Dispositions	-11,400.00		681,188.60
C418100103	HASHICORP INC COM USD0.000015 CL A				
		Acquisitions	9,400.00	-200,243.50	
		Dispositions	-9,400.00		200,042.42
C40412C101	HCA HEALTHCARE INC COM				
		Acquisitions	13,235.00	-3,709,110.60	
		Dispositions	-13,235.00		3,122,823.07
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				
		Acquisitions	121,000.00	-112,621.96	
		Dispositions	-2,842,000.00		2,563,496.28
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				
		Acquisitions	83,000.00	-70,724.99	
		Dispositions	-1,390,000.00		1,290,990.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C42250P103	HEALTHPEAK OP LLC				
		Acquisitions	145,432.00	-3,032,587.96	
		Dispositions	-145,432.00		2,699,353.92
SBMWFKQ2	HEALTHPEAK PPTYS INC 2.875% DUE 01-15-2031 REG				
		Acquisitions	1,278,000.00	-1,055,308.50	
		Dispositions	-1,278,000.00		1,073,366.64
SBK8Q4F2	HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029				
		Acquisitions	204,000.00	-182,384.16	
		Dispositions	-204,000.00		176,092.80
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	18,600.00	-883,845.75	
		Dispositions	-18,600.00		583,776.59
SBK7G3Y5	HERSHEY CO 3.125% DUE 11-15-2049				
		Acquisitions	80,000.00	-57,541.60	
		Dispositions	-80,000.00		58,385.60
SBQPF8F2	HERSHEY COMPANY 4.5% DUE 05-04-2033				
		Acquisitions	200,000.00	-199,602.00	
		Dispositions	-200,000.00		198,276.00
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	7,900.00	-1,899,224.58	
		Dispositions	-7,900.00		2,143,696.79
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	701,000.00	-658,584.84	
		Dispositions	-755,000.00		709,429.55
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	140,000.00	-140,742.00	
		Dispositions	-372,000.00		365,782.00
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM				
		Acquisitions	215,700.00	-3,337,363.59	
		Dispositions	-193,000.00		3,199,743.51
C403949100	HF SINCLAIR CORPORATION COM USD0.01				
		Acquisitions	19,900.00	-1,138,110.46	
		Dispositions	-19,900.00		936,525.22
C43283X105	HILTON GRAND VACATIONS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800.00	-235,884.00	
		Dispositions	-4,800.00		220,975.38
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW				
		Acquisitions	5,100.00	-697,313.39	
		Dispositions	-8,000.00		1,112,899.48
C436440101	HOLOGIC INC COM				
		Acquisitions	31,500.00	-2,453,841.31	
		Dispositions	-24,100.00		1,863,145.93
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	1,213,000.00	-765,742.11	
		Dispositions	-147,000.00		89,558.28
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	135,000.00	-96,623.55	
		Dispositions	-1,630,000.00		1,196,412.80
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043				
		Acquisitions	343,000.00	-300,841.87	
		Dispositions	-823,000.00		731,083.30
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044				
		Acquisitions	245,000.00	-232,355.55	
		Dispositions	-260,000.00		263,722.20
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO				
		Acquisitions	67,000.00	-56,513.16	
		Dispositions	-67,000.00		68,529.61
C437076102	HOME DEPOT INC COM				
		Acquisitions	5,180.00	-1,505,496.67	
		Dispositions	-5,180.00		1,644,100.16
SBLBCW16	HONEYWELL INTL INC 2.8% DUE 06-01-2050				
		Acquisitions	159,000.00	-99,090.39	
		Dispositions	-159,000.00		112,225.38
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	14,000.00	-2,827,719.38	
		Dispositions	-18,200.00		3,480,280.35
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	205,283.00	-3,317,020.40	
		Dispositions	-232,587.00		3,864,328.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C40434L105	HP INC COM				
		Acquisitions	239,487.00	-7,047,443.18	
		Dispositions	-109,800.00		3,229,766.05
SBK81093	HSBC HLDGS PLC 6.254% 03-09-2034				
		Acquisitions	655,000.00	-660,589.30	
		Dispositions	-655,000.00		673,963.50
SBPXXDF6	HSBC HLDGS PLC 6.547% 06-20-2034				
		Acquisitions	2,995,000.00	-2,966,675.35	
		Dispositions	-335,000.00		320,054.90
C404280DT3	HSBC HLDGS PLC 8.0% 12-31-2049				
		Acquisitions	2,845,000.00	-2,845,000.00	
		Dispositions	-2,845,000.00		2,808,881.25
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044				
		Acquisitions	4,480,000.00	-4,566,373.90	
		Dispositions	-860,000.00		896,750.10
SBL3D8V9	HUARONG FIN. 19 3.375% GTD SNR 24/02/30 USD				
		Acquisitions	200,000.00	-146,000.00	
		Dispositions	-500,000.00		361,000.00
C443510607	HUBBELL INC COM				
		Acquisitions	3,230.00	-957,601.07	
		Dispositions	-4,013.00		972,595.85
C443573100	HUBSPOT INC COM				
		Acquisitions	6,086.00	-2,753,586.97	
		Dispositions	-6,086.00		3,286,284.35
SBQMS2B8	HUMANA INC 5.5% 03-15-2053				
		Acquisitions	1,150,000.00	-1,117,127.00	
		Dispositions	-720,000.00		713,404.00
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033				
		Acquisitions	750,000.00	-780,285.00	
		Dispositions	-750,000.00		777,855.00
C444859102	HUMANA INC COM				
		Acquisitions	5,230.00	-2,512,502.13	
		Dispositions	-9,040.00		4,449,994.89
SB24FDS3	HUSKY ENERGY INC 6.8% DUE 09-15-2037				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-357,984.00	
		Dispositions	-330,000.00		343,843.50
SBNYLD66	IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053				
		Acquisitions	1,595,000.00	-1,579,959.15	
		Dispositions	-295,000.00		306,741.00
C45168D104	IDEXX LABS INC COM				
		Acquisitions	5,890.00	-2,732,396.59	
		Dispositions	-5,890.00		2,681,295.49
SB8D7DL5	IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO				
		Acquisitions	0.00	0.00	
		Dispositions	-83,461.54		83,461.54
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	145,000.00	-109,823.00	
		Dispositions	-145,000.00		112,863.65
C45337C102	INCYTE CORP COM				
		Acquisitions	59,057.00	-3,806,546.14	
		Dispositions	-14,235.00		843,786.22
SBMDB9N9	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053				
		Acquisitions	400,000.00	-422,160.00	
		Dispositions	-400,000.00		410,816.00
SBRF5C24	INGERSOLL RAND INC 5.7% DUE 08-14-2033				
		Acquisitions	610,000.00	-605,327.40	
		Dispositions	-610,000.00		588,107.10
C45687V106	INGERSOLL RAND INC COM				
		Acquisitions	13,460.00	-797,616.66	
		Dispositions	-16,014.00		975,228.28
C45784P101	INSULET CORP COM STK				
		Acquisitions	5,389.00	-1,583,527.70	
		Dispositions	-5,389.00		1,524,469.95
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	329,000.00	-300,376.65	
		Dispositions	-719,000.00		681,784.80
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	60,000.00	-57,498.60	
		Dispositions	-190,000.00		176,548.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMX7H88	INTEL CORP 5.625% 02-10-2043				
		Acquisitions	1,540,000.00	-1,542,535.40	
		Dispositions	-305,000.00		310,091.65
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	4,485,000.00	-4,466,596.25	
		Dispositions	-990,000.00		984,607.60
C458140CK4	INTEL CORP 6.02% 02-10-2063				
		Acquisitions	3,540,000.00	-3,562,886.40	
		Dispositions	-2,340,000.00		2,351,208.85
C458140100	INTEL CORP COM				
		Acquisitions	286,400.00	-9,026,295.59	
		Dispositions	-211,400.00		7,072,057.62
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051				
		Acquisitions	788,000.00	-524,814.02	
		Dispositions	-370,000.00		246,712.30
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				
		Acquisitions	1,146,000.00	-991,481.67	
		Dispositions	-1,365,000.00		1,149,741.85
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	1,850,000.00	-1,260,706.75	
		Dispositions	-250,000.00		172,030.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	1,265,000.00	-823,285.00	
		Dispositions	-974,000.00		668,162.33
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	1,024,000.00	-648,613.92	
		Dispositions	-540,000.00		300,015.25
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	320,000.00	-318,736.95	
		Dispositions	-2,541,000.00		2,415,244.01
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	525,000.00	-505,522.15	
		Dispositions	-1,517,000.00		1,457,795.25
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,755,000.00	-1,435,274.10	
		Dispositions	-1,715,000.00		1,382,920.25
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039				
		Acquisitions	1,677,000.00	-1,393,532.53	
		Dispositions	-3,760,000.00		3,169,348.91
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	1,646,000.00	-1,270,313.21	
		Dispositions	-905,000.00		749,880.40
SBQVW5T0	INTERNATIONAL BUSINESS MACHS CORP 4.75% 02-06-2033				
		Acquisitions	2,050,000.00	-2,049,573.25	
		Dispositions	-2,050,000.00		2,011,724.95
SBPLNYL1	INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052				
		Acquisitions	445,000.00	-413,970.15	
		Dispositions	-905,000.00		831,378.35
SBMWS953	INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053				
		Acquisitions	2,694,000.00	-2,656,994.61	
		Dispositions	-2,284,000.00		2,125,987.09
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048				
		Acquisitions	110,000.00	-92,865.30	
		Dispositions	-535,000.00		468,939.90
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				
		Acquisitions	6,300.00	-213,133.33	
		Dispositions	-34,600.00		1,294,245.19
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	116,000.00	-104,348.64	
		Dispositions	-185,000.00		184,765.00
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	725,000.00	-511,764.50	
		Dispositions	-405,000.00		270,868.05
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	53,000.00	-54,842.28	
		Dispositions	-701,000.00		722,531.63
C461202103	INTUIT COM				
		Acquisitions	9,340.00	-4,103,572.28	
		Dispositions	-9,340.00		4,632,810.06

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNNJDM7	INTUIT INC 5.5% 09-15-2053				
		Acquisitions	745,000.00	-738,831.40	
		Dispositions	-380,000.00		347,863.40
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	16,920.00	-4,658,903.52	
		Dispositions	-16,920.00		4,570,251.73
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	2,900.00	-555,428.04	
		Dispositions	-2,900.00		566,029.81
C45073V108	ITT INC COM				
		Acquisitions	8,200.00	-671,718.48	
		Dispositions	-8,200.00		822,781.66
C46982L108	JACOBS SOLUTIONS INC COM				
		Acquisitions	5,200.00	-603,990.70	
		Dispositions	-9,500.00		1,251,227.24
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	235,000.00	-210,325.00	
		Dispositions	-270,000.00		273,626.10
C47233W109	JEFFERIES FINL GROUP INC COM				
		Acquisitions	5,200.00	-189,138.08	
		Dispositions	-5,200.00		161,585.05
SBMGYMZ8	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG				
		Acquisitions	53,000.00	-27,316.20	
		Dispositions	-53,000.00		32,408.97
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036				
		Acquisitions	755,000.00	-679,635.30	
		Dispositions	-205,000.00		172,995.40
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	1,048,000.00	-857,676.79	
		Dispositions	-108,000.00		95,249.52
SBBMT8C9	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG				
		Acquisitions	260,000.00	-231,452.00	
		Dispositions	-735,000.00		720,487.63
SB3B2Q29	JOHNSON & JOHNSON 5.85% DUE 07-15-2038				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-222,347.85	
		Dispositions	-1,240,000.00		1,361,509.17
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	34,192.00	-5,452,521.07	
		Dispositions	-35,050.00		5,751,473.99
		Free Delivery	-2,183.00		
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	18,000.00	-1,052,754.25	
		Dispositions	-43,330.00		2,406,503.88
SBLGSH92	JPM CHASE 2.963% 01-25-2033				
		Acquisitions	1,115,000.00	-940,825.85	
		Dispositions	-1,115,000.00		868,862.00
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	410,000.00	-438,490.90	
		Dispositions	-410,000.00		421,264.40
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	780,000.00	-534,533.65	
		Dispositions	-497,000.00		340,943.15
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	255,000.00	-176,694.60	
		Dispositions	-745,000.00		578,702.65
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	680,000.00	-493,547.75	
		Dispositions	-1,636,000.00		1,202,377.80
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	695,000.00	-527,908.75	
		Dispositions	-310,000.00		253,964.40
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048				
		Acquisitions	1,495,000.00	-1,196,406.40	
		Dispositions	-1,120,000.00		804,819.00
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	1,050,000.00	-882,020.70	
		Dispositions	-485,000.00		421,399.00
C46647PDC7	JPMORGAN CHASE & CO 4.586% 04-26-2033				
		Acquisitions	1,545,000.00	-1,479,327.95	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,545,000.00		1,491,277.50
SBN101H3	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO				
		Acquisitions	2,688,000.00	-2,576,508.48	
		Dispositions	-2,688,000.00		2,612,752.11
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	600,000.00	-552,467.50	
		Dispositions	-225,000.00		228,415.50
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	430,000.00	-420,594.60	
		Dispositions	-1,175,000.00		1,201,904.05
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	490,000.00	-507,105.90	
		Dispositions	-197,000.00		198,503.11
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	29,900.00	-4,620,212.84	
		Dispositions	-8,600.00		1,286,166.25
SBRBH8L5	JPMORGAN CHASE & CO. 5.35% 06-01-2034				
		Acquisitions	4,075,000.00	-4,080,331.15	
		Dispositions	-2,265,000.00		2,198,069.25
SBLB0WL0	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034				
		Acquisitions	9,590,000.00	-9,538,230.30	
		Dispositions	-3,495,000.00		3,563,914.85
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG				
		Acquisitions	395,000.00	-270,041.75	
		Dispositions	-225,000.00		156,096.00
SBKS7M84	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049				
		Acquisitions	260,000.00	-193,421.80	
		Dispositions	-260,000.00		164,720.40
SBDVLN03	KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048				
		Acquisitions	295,000.00	-247,708.55	
		Dispositions	-705,000.00		570,827.15
C487836108	KELLANOVA COM USD0.25				
		Acquisitions	22,600.00	-1,505,874.86	
		Dispositions	-22,600.00		1,138,449.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCLF32	KENVUE INC 5.05% 03-22-2053				
		Acquisitions	1,350,000.00	-1,215,166.55	
		Dispositions	-735,000.00		698,223.95
SBMF0FJ2	KENVUE INC 5.1% 03-22-2043				
		Acquisitions	2,886,000.00	-2,879,996.98	
		Dispositions	-2,566,000.00		2,548,074.28
SBMF0FM5	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	4,530,000.00	-4,522,470.95	
		Dispositions	-1,250,000.00		1,240,130.85
SBQS8YG1	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	465,000.00	-411,162.30	
		Dispositions	-1,140,000.00		1,060,911.25
C49177J102	KENVUE INC COM				
		Dispositions	-17,534.73		402,726.27
		Free Receipt	17,534.73	401,019.28	
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	463,000.00	-357,121.16	
		Dispositions	-70,000.00		55,024.90
C49271V100	KEURIG DR PEPPER INC COM				
		Acquisitions	66,920.00	-2,258,774.60	
		Dispositions	-66,920.00		2,065,099.83
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052				
		Acquisitions	380,000.00	-290,126.04	
		Dispositions	-1,784,000.00		1,541,774.84
SBPX27P1	KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033				
		Acquisitions	1,525,000.00	-1,517,649.50	
		Dispositions	-1,525,000.00		1,513,516.75
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	14,300.00	-2,327,867.18	
		Dispositions	-35,900.00		5,558,032.30
SBKLMSM2	KILROY REALTY LP 3.05% DUE 02-15-2030				
		Acquisitions	759,000.00	-581,601.51	
		Dispositions	-141,000.00		115,925.97
C494368103	KIMBERLY-CLARK CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	23,200.00	-3,123,641.43	
		Dispositions	-19,900.00		2,486,345.26
SBPRB4Q4	KINDER MORGAN INC 5.2% 06-01-2033				
		Acquisitions	485,000.00	-483,462.55	
		Dispositions	-485,000.00		474,407.60
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	714,000.00	-622,371.42	
		Dispositions	-1,438,000.00		1,277,560.01
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	580,000.00	-526,204.40	
		Dispositions	-320,000.00		303,772.80
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	615,000.00	-430,525.35	
		Dispositions	-360,000.00		240,296.40
C49714P108	KINSALE CAP GROUP INC COM				
		Acquisitions	440.00	-113,037.10	
		Dispositions	-1,240.00		356,677.17
SBQ5J5X1	KLA CORP 4.95% 07-15-2052				
		Acquisitions	740,000.00	-703,228.70	
		Dispositions	-1,397,000.00		1,313,962.53
SBQ5J0D6	KLA CORP 5.25% 07-15-2062				
		Acquisitions	899,000.00	-864,377.59	
		Dispositions	-1,109,000.00		1,071,965.25
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	10,610.00	-4,660,212.97	
		Dispositions	-7,700.00		3,579,829.44
C500754106	KRAFT HEINZ CO COM				
		Acquisitions	50,500.00	-1,959,772.01	
		Dispositions	-50,500.00		1,722,513.11
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	931,000.00	-708,104.13	
		Dispositions	-4,776,000.00		4,027,362.98
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	1,331,000.00	-1,196,037.42	
		Dispositions	-284,000.00		258,794.01

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	1,258,000.00	-1,076,052.05	
		Dispositions	-1,187,000.00		1,056,360.84
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	615,000.00	-596,286.92	
		Dispositions	-543,000.00		479,490.02
C501044101	KROGER CO COM				
		Acquisitions	36,500.00	-1,636,234.46	
		Dispositions	-57,200.00		2,595,693.24
SBNXJJF2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033				
		Acquisitions	1,050,000.00	-1,048,876.50	
		Dispositions	-1,050,000.00		1,002,024.24
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053				
		Acquisitions	1,290,000.00	-1,214,669.66	
		Dispositions	-130,000.00		140,355.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	30,000.00	-5,623,636.37	
		Dispositions	-11,200.00		2,318,060.80
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	345,000.00	-200,344.95	
		Dispositions	-86,000.00		59,310.76
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	543,000.00	-517,157.88	
		Dispositions	-685,000.00		632,842.55
C512807108	LAM RESH CORP COM				
		Acquisitions	6,060.00	-3,604,335.93	
		Dispositions	-5,360.00		3,229,068.49
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	9,900.00	-895,989.70	
		Dispositions	-13,926.00		1,389,698.10
C521865204	LEAR CORP COM NEW COM NEW				
		Acquisitions	5,700.00	-816,797.46	
		Dispositions	-5,700.00		767,705.99
C525327102	LEIDOS HLDGS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	34,851.00	-3,233,837.03	
		Dispositions	-4,200.00		394,474.73
C526057104	LENNAR CORP CL A CL A				
		Acquisitions	24,400.00	-2,911,220.63	
		Dispositions	-2,100.00		233,113.88
CG54950103	LINDE PLC				
		Acquisitions	4,970.00	-1,823,384.09	
		Dispositions	-4,970.00		1,817,834.06
C538034109	LIVE NATION ENTERTAINMENT INC				
		Acquisitions	13,900.00	-1,211,971.27	
		Dispositions	-30,000.00		2,498,835.07
C501889208	LKQ CORP COM LKQ CORP				
		Acquisitions	30,702.00	-1,755,441.70	
		Dispositions	-30,702.00		1,420,147.42
C53944YAV5	LLOYDS BKG GROUP PLC 8.0% 12-31-2099				
		Acquisitions	1,005,000.00	-1,005,000.00	
		Dispositions	-1,005,000.00		927,613.75
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042				
		Acquisitions	245,000.00	-190,730.05	
		Dispositions	-611,000.00		517,731.04
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063				
		Acquisitions	218,000.00	-218,434.62	
		Dispositions	-378,000.00		422,919.80
SBRJVGG0	LOCKHEED MARTIN CORP 4.75% 02-15-2034				
		Acquisitions	490,000.00	-488,402.60	
		Dispositions	-490,000.00		487,349.10
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055				
		Acquisitions	1,780,000.00	-1,777,824.00	
		Dispositions	-45,000.00		47,511.90
SBQXQQR5	LOCKHEED MARTIN CORP 5.25% 01-15-2033				
		Acquisitions	475,000.00	-511,665.25	
		Dispositions	-475,000.00		502,407.50
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Acquisitions	275,000.00	-274,367.90	
		Dispositions	-42,000.00		47,754.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C540424108	LOEWS CORP COM				
		Acquisitions	3,200.00	-203,528.00	
		Dispositions	-15,300.00		917,165.89
SBNYD5Q6	LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033				
		Acquisitions	385,000.00	-390,228.30	
		Dispositions	-385,000.00		396,284.35
SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO				
		Acquisitions	316,000.00	-306,235.83	
		Dispositions	-1,988,000.00		1,971,597.02
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	699,000.00	-699,620.50	
		Dispositions	-667,000.00		664,342.88
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	2,095,000.00	-1,214,117.08	
		Dispositions	-197,000.00		128,863.61
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046				
		Acquisitions	410,000.00	-296,450.50	
		Dispositions	-280,000.00		220,584.00
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	971,000.00	-809,644.92	
		Dispositions	-1,180,000.00		936,289.05
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	618,000.00	-481,567.08	
		Dispositions	-1,918,000.00		1,441,980.66
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063				
		Acquisitions	581,000.00	-582,385.68	
		Dispositions	-424,000.00		412,985.30
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	548,000.00	-525,039.77	
		Dispositions	-839,000.00		809,241.41
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	1,853.00	-428,026.47	
		Dispositions	-1,853.00		424,571.48
C550021109	LULULEMON ATHLETICA INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,150.00	-2,497,134.71	
		Dispositions	-8,840.00		3,195,962.89
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				
		Acquisitions	693,000.00	-462,981.23	
		Dispositions	-835,000.00		614,909.80
SBKS9YF1	LYB INTL FIN III 3.8% DUE 10-01-2060				
		Acquisitions	24,000.00	-13,933.44	
		Dispositions	-24,000.00		17,092.32
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	532,000.00	-381,931.44	
		Dispositions	-624,000.00		477,993.54
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	103,000.00	-82,216.66	
		Dispositions	-820,000.00		632,272.58
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	325,000.00	-249,136.25	
		Dispositions	-597,000.00		466,490.16
C55616P104	MACYS INC COM STK				
		Acquisitions	32,300.00	-584,610.30	
		Dispositions	-32,300.00		483,942.16
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	284,000.00	-239,744.84	
		Dispositions	-465,000.00		403,402.45
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	1,626,000.00	-1,299,008.72	
		Dispositions	-440,000.00		376,147.20
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	58,000.00	-61,055.44	
		Dispositions	-567,000.00		584,501.54
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	29,700.00	-4,442,132.94	
		Dispositions	-27,500.00		3,965,755.45
C570535104	MARKEL GROUP INC				
		Acquisitions	174.00	-260,682.02	
		Dispositions	-174.00		255,867.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C57164Y107	MARRIOTT VACATIONS WORLDWIDE CORP COM				
		Acquisitions	1,600.00	-249,315.44	
		Dispositions	-1,600.00		256,214.50
SBNKD9Y6	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053				
		Acquisitions	832,000.00	-814,321.86	
		Dispositions	-695,000.00		710,841.90
C571748BD3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048				
		Acquisitions	160,000.00	-132,572.80	
		Dispositions	-510,000.00		434,926.25
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047				
		Acquisitions	360,000.00	-312,253.20	
		Dispositions	-1,256,000.00		1,063,018.39
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053				
		Acquisitions	979,000.00	-978,509.08	
		Dispositions	-670,000.00		677,787.10
C571748102	MARSH & MCLENNAN CO'S INC COM				
		Acquisitions	10,200.00	-1,948,276.78	
		Dispositions	-31,800.00		5,859,644.21
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051				
		Acquisitions	824,000.00	-535,078.16	
		Dispositions	-131,000.00		86,636.85
SBMWHTT4	MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052				
		Acquisitions	555,000.00	-619,351.80	
		Dispositions	-125,000.00		137,126.25
SBMFBKD4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051				
		Acquisitions	230,000.00	-157,898.45	
		Dispositions	-384,000.00		253,642.59
SBMV3M61	MASTERCARD INC 2.95% DUE 03-15-2051				
		Acquisitions	335,000.00	-223,995.76	
		Dispositions	-253,000.00		182,687.21
SBNK94L6	MASTERCARD INC 4.85% DUE 03-09-2033				
		Acquisitions	230,000.00	-229,783.80	
		Dispositions	-230,000.00		236,543.50
C57636Q104	MASTERCARD INC CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,760.00	-5,228,627.71	
		Dispositions	-11,780.00		4,376,405.41
C57667L107	MATCH GROUP INC NEW COM				
		Acquisitions	84,300.00	-3,562,373.80	
		Dispositions	-60,500.00		2,054,684.12
C577081102	MATTEL INC COM STOCK 1.00 PAR				
		Acquisitions	11,900.00	-220,384.53	
		Dispositions	-11,900.00		231,790.47
C580135101	MC DONALDS CORP COM				
		Acquisitions	3,450.00	-1,016,423.56	
		Dispositions	-3,450.00		1,005,249.53
SBMTWYS6	MCDONALDS CORP 5.15% DUE 09-09-2052 BEO				
		Acquisitions	69,000.00	-58,333.98	
		Dispositions	-69,000.00		70,688.43
SBRF5C57	MCDONALD'S CORP 5.45% 08-14-2053				
		Acquisitions	66,000.00	-58,427.82	
		Dispositions	-66,000.00		70,750.68
C58155Q103	MCKESSON CORP				
		Acquisitions	10,170.00	-3,846,460.98	
		Dispositions	-7,510.00		3,319,366.34
C58463J304	MEDICAL PPTYS TR INC COM REIT				
		Acquisitions	237,796.00	-2,409,569.86	
		Dispositions	-386,000.00		3,905,442.07
C58506Q109	MEDPACE HLDGS INC COM				
		Acquisitions	10,304.00	-2,561,723.51	
		Dispositions	-620.00		164,588.53
SBP6V8C9	MEDTRONIC GLOBAL HLDGS S C A SR NT 4.5% 03-30-2033				
		Acquisitions	940,000.00	-934,172.00	
		Dispositions	-940,000.00		917,581.00
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	40,200.00	-3,019,921.40	
		Dispositions	-48,000.00		3,988,572.17
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	1,995,000.00	-1,364,784.25	
		Dispositions	-1,440,000.00		923,697.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	2,509,000.00	-1,715,981.61	
		Dispositions	-690,000.00		484,034.25
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	1,507,000.00	-1,486,496.23	
		Dispositions	-1,507,000.00		1,484,068.51
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	2,639,000.00	-2,580,896.57	
		Dispositions	-1,304,000.00		1,288,623.79
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	45,400.00	-4,765,809.77	
		Dispositions	-21,000.00		2,310,833.33
C59001A102	MERITAGE HOMES CORP COM				
		Acquisitions	6,500.00	-812,085.97	
		Dispositions	-700.00		121,335.91
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				
		Acquisitions	2,188,000.00	-1,875,069.18	
		Dispositions	-1,133,000.00		917,343.39
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	2,260,000.00	-2,253,739.80	
		Dispositions	-580,000.00		581,671.15
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	4,760,000.00	-4,722,636.40	
		Dispositions	-1,545,000.00		1,589,689.25
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	17,070.00	-4,322,535.22	
		Dispositions	-22,950.00		4,417,284.86
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	865,000.00	-705,098.25	
		Dispositions	-777,000.00		683,496.89
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043				
		Acquisitions	35,000.00	-33,321.40	
		Dispositions	-325,000.00		304,112.85
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,175,000.00	-7,183,173.10	
		Dispositions	-4,185,000.00		4,026,967.75
SBMV3KX4	METLIFE INC 5.375% 07-15-2033				
		Acquisitions	1,965,000.00	-1,970,319.30	
		Dispositions	-1,965,000.00		1,882,162.46
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035				
		Acquisitions	125,000.00	-127,908.75	
		Dispositions	-1,140,000.00		1,166,958.90
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	27,100.00	-1,637,602.61	
		Dispositions	-9,800.00		611,897.77
SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044				
		Acquisitions	475,000.00	-438,279.45	
		Dispositions	-1,415,000.00		1,322,953.60
C592688105	METTLER-TOLEDO INTL INC COM				
		Acquisitions	1,877.00	-2,589,716.57	
		Dispositions	-1,362.00		1,738,466.75
C595017104	MICROCHIP TECHNOLOGY INC COM				
		Acquisitions	41,533.00	-3,381,784.82	
		Dispositions	-41,533.00		3,331,277.54
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041				
		Acquisitions	175,000.00	-125,350.75	
		Dispositions	-500,000.00		313,480.00
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	1,308,000.00	-814,008.39	
		Dispositions	-858,000.00		589,802.46
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	25,000.00	-13,832.25	
		Dispositions	-2,276,000.00		1,556,586.80
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	2,961,000.00	-2,135,738.95	
		Dispositions	-1,326,000.00		870,018.21
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062				
		Acquisitions	438,000.00	-314,658.27	
		Dispositions	-678,000.00		476,768.57

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046				
		Acquisitions	991,000.00	-846,871.47	
		Dispositions	-2,371,000.00		2,019,540.97
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055				
		Acquisitions	215,000.00	-171,034.65	
		Dispositions	-215,000.00		191,812.25
C594918BK9	MICROSOFT CORP 4.2% DUE 11-03-2035				
		Acquisitions	190,000.00	-176,251.60	
		Dispositions	-190,000.00		169,371.70
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045				
		Acquisitions	740,000.00	-664,867.80	
		Dispositions	-555,000.00		510,312.05
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039				
		Acquisitions	625,000.00	-626,750.00	
		Dispositions	-625,000.00		598,225.00
C594918AM6	MICROSOFT CORP 5.3% DUE 02-08-2041				
		Acquisitions	315,000.00	-318,950.10	
		Dispositions	-315,000.00		315,147.15
C594918104	MICROSOFT CORP COM				
		Acquisitions	33,230.00	-10,669,678.57	
		Dispositions	-8,820.00		2,300,669.68
C594918CA0	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047				
		Acquisitions	24,000.00	-19,667.76	
		Dispositions	-499,000.00		475,073.47
C59522J103	MID-AMER APT CMNTYS INC COM				
		Acquisitions	9,400.00	-1,436,545.92	
		Dispositions	-13,300.00		1,821,772.94
SBJK6BS5	MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051				
		Acquisitions	96,000.00	-62,052.48	
		Dispositions	-300,000.00		208,893.00
SBL9FK80	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044				
		Acquisitions	525,000.00	-458,729.25	
		Dispositions	-260,000.00		239,478.20
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,820,000.00	-2,907,479.95	
		Dispositions	-70,000.00		69,797.00
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	1,510,000.00	-1,272,563.20	
		Dispositions	-1,444,000.00		1,160,093.74
C606822DC5	MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034				
		Acquisitions	3,885,000.00	-3,895,387.00	
		Dispositions	-3,885,000.00		3,843,803.64
C606822DD3	MITSUBISHI UFJ FINL GROUP INC 8.2% 12-31-2049				
		Acquisitions	1,459,000.00	-1,459,000.00	
		Dispositions	-1,459,000.00		1,476,500.00
C60770K107	MODERNA INC COM				
		Acquisitions	1,700.00	-238,055.69	
		Dispositions	-1,700.00		257,497.68
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	3,140.00	-932,174.76	
		Dispositions	-3,140.00		891,759.73
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046				
		Acquisitions	760,000.00	-593,207.25	
		Dispositions	-1,410,000.00		1,177,879.10
C609207105	MONDELEZ INTL INC COM				
		Acquisitions	13,200.00	-923,460.63	
		Dispositions	-90,411.00		6,336,173.80
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	29,300.00	-1,670,725.33	
		Dispositions	-7,400.00		426,608.16
SBNQSGJ9	MOODYS CORP 3.75% 02-25-2052				
		Acquisitions	295,000.00	-221,819.35	
		Dispositions	-400,000.00		308,389.80
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	1,549,000.00	-1,002,168.49	
		Dispositions	-3,220,000.00		2,157,460.15
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	135,000.00	-119,880.00	
		Dispositions	-1,045,000.00		909,233.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61747YFE0	MORGAN STANLEY 5.25% 04-21-2034				
		Acquisitions	7,245,000.00	-7,190,322.45	
		Dispositions	-4,797,000.00		4,605,697.91
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	505,000.00	-489,259.15	
		Dispositions	-1,140,000.00		1,035,576.70
SBNTDVT6	MORGAN STANLEY 5.424% 07-21-2034				
		Acquisitions	1,150,000.00	-1,125,776.90	
		Dispositions	-845,000.00		832,417.65
SBL0NRR1	MORGAN STANLEY 5.948% 01-19-2038				
		Acquisitions	9,790,000.00	-9,917,255.30	
		Dispositions	-8,260,000.00		8,153,295.35
C61747YEY7	MORGAN STANLEY 6.342% 10-18-2033				
		Acquisitions	160,000.00	-168,915.20	
		Dispositions	-6,055,000.00		6,673,262.55
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	855,000.00	-945,627.50	
		Dispositions	-3,605,000.00		4,042,796.45
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	518,000.00	-397,309.82	
		Dispositions	-510,000.00		364,070.10
SBQ6C302	MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034				
		Acquisitions	3,350,000.00	-3,427,896.70	
		Dispositions	-2,770,000.00		3,002,791.10
C61945C103	MOSAIC CO/THE				
		Acquisitions	29,200.00	-1,051,450.46	
		Dispositions	-24,300.00		1,163,294.60
C620076307	MOTOROLA SOLUTIONS INC				
		Acquisitions	14,114.00	-4,136,432.24	
		Dispositions	-2,150.00		625,485.15
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Acquisitions	208,000.00	-172,685.69	
		Dispositions	-1,306,000.00		1,199,342.63
SBMVKWX9	MPLX LP 5.65% 03-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	290,000.00	-288,654.40	
		Dispositions	-290,000.00		267,728.00
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	218,000.00	-187,131.20	
		Dispositions	-305,000.00		233,700.15
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047				
		Acquisitions	1,530,000.00	-1,376,035.60	
		Dispositions	-1,030,000.00		934,816.20
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	2,226,000.00	-1,921,442.13	
		Dispositions	-2,176,000.00		1,811,926.26
C55354G100	MSCI INC COM USD0.01				
		Acquisitions	440.00	-237,432.24	
		Dispositions	-440.00		239,130.34
CG63365103	MURAL ONCOLOGY PUB LTD CO COM USD0.01 WI				
		Dispositions	-3,230.00		11,924.66
		Free Receipt	3,230.00		
C626717102	MURPHY OIL CORP COM				
		Acquisitions	34,500.00	-1,532,463.47	
		Dispositions	-34,500.00		1,434,512.45
C626755102	MURPHY USA INC COM				
		Acquisitions	770.00	-200,398.21	
		Dispositions	-770.00		201,474.44
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	141,000.00	-96,073.17	
		Dispositions	-141,000.00		96,235.32
SBQZDPN3	NASDAQ INC 5.55% 02-15-2034				
		Acquisitions	510,000.00	-509,857.20	
		Dispositions	-510,000.00		507,654.00
SBRT75P0	NASDAQ INC 5.95% 08-15-2053				
		Acquisitions	3,115,000.00	-3,122,248.23	
		Dispositions	-2,057,000.00		2,077,458.38
SBRT75N8	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	2,810,000.00	-2,776,860.63	
		Dispositions	-290,000.00		259,381.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C631103108	NASDAQ INC				
		Acquisitions	41,532.00	-2,072,945.69	
		Dispositions	-1,800.00		93,530.25
SBF5HVZ2	NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048				
		Acquisitions	193,000.00	-160,101.22	
		Dispositions	-113,000.00		94,904.18
C64110L106	NETFLIX INC COM STK				
		Acquisitions	14,890.00	-5,749,736.71	
		Dispositions	-14,790.00		5,389,442.68
C64125C109	NEUROCRINE BIOSCIENCES INC COM				
		Acquisitions	35,367.00	-3,713,338.94	
		Dispositions	-40,367.00		4,164,770.68
SBS99X04	NEVADA PWR CO 6.0% 03-15-2054				
		Acquisitions	1,745,000.00	-1,720,769.75	
		Dispositions	-285,000.00		288,135.00
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	81,000.00	-54,006.75	
		Dispositions	-81,000.00		66,363.30
C651639106	NEWMONT CORPORATION				
		Acquisitions	52,700.00	-2,275,103.51	
		Dispositions	-32,100.00		1,435,945.59
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053				
		Acquisitions	3,550,000.00	-3,360,177.25	
		Dispositions	-2,150,000.00		2,009,436.00
C65339F101	NEXTERA ENERGY INC COM				
		Acquisitions	17,583.00	-1,334,077.99	
		Dispositions	-37,283.00		2,884,163.57
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047				
		Acquisitions	920,000.00	-794,864.80	
		Dispositions	-548,000.00		459,624.82
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044				
		Acquisitions	507,000.00	-440,349.34	
		Dispositions	-705,000.00		660,955.70
C65473P105	NISOURCE INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,800.00	-1,378,478.25	
		Dispositions	-50,800.00		1,397,824.21
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	1,486,000.00	-1,263,033.26	
		Dispositions	-127,000.00		108,512.66
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054				
		Acquisitions	3,370,000.00	-3,282,731.02	
		Dispositions	-427,000.00		413,561.68
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045				
		Acquisitions	48,000.00	-38,945.28	
		Dispositions	-48,000.00		41,628.00
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055				
		Acquisitions	200,000.00	-125,568.00	
		Dispositions	-465,000.00		304,954.30
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048				
		Acquisitions	320,000.00	-245,033.60	
		Dispositions	-239,000.00		208,615.94
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121				
		Acquisitions	340,000.00	-239,577.60	
		Dispositions	-990,000.00		705,397.30
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053				
		Acquisitions	325,000.00	-315,757.00	
		Dispositions	-325,000.00		317,902.00
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	146,000.00	-89,916.40	
		Dispositions	-165,000.00		101,793.45
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	1,100,000.00	-890,132.05	
		Dispositions	-287,000.00		246,299.71
SBNC3911	NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033				
		Acquisitions	1,000,000.00	-998,980.00	
		Dispositions	-1,000,000.00		951,043.20
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	1,164,000.00	-1,137,541.39	
		Dispositions	-69,000.00		68,688.12

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C666807102	NORTHROP GRUMMAN CORP COM				
		Acquisitions	11,190.00	-4,971,615.63	
		Dispositions	-6,840.00		2,980,091.73
C62955J103	NOV INC COM				
		Acquisitions	43,100.00	-910,346.80	
		Dispositions	-43,100.00		835,556.17
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	94,900.00	-3,334,400.89	
		Dispositions	-62,300.00		2,768,680.37
C670346105	NUCOR CORP COM				
		Acquisitions	13,093.00	-2,186,384.13	
		Dispositions	-10,193.00		1,533,184.25
SBLH42V6	NUCOR CORP FIXED 2.979% DUE 12-15-2055				
		Acquisitions	486,000.00	-320,425.26	
		Dispositions	-66,000.00		41,770.08
C67059N108	NUTANIX INC CL A CL A				
		Acquisitions	42,000.00	-1,388,047.93	
		Dispositions	-32,100.00		1,228,720.41
SBRJG2L2	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	1,832,000.00	-1,787,147.46	
		Dispositions	-440,000.00		417,003.43
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050				
		Acquisitions	139,000.00	-106,389.21	
		Dispositions	-84,000.00		65,376.36
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI				
		Acquisitions	8,300.00	-425,064.92	
		Dispositions	-24,200.00		1,320,248.69
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040				
		Acquisitions	1,326,000.00	-1,073,998.00	
		Dispositions	-305,000.00		252,546.10
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				
		Acquisitions	225,000.00	-162,960.75	
		Dispositions	-1,035,000.00		821,810.21
C67066G104	NVIDIA CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	43,684.00	-14,406,819.30	
		Dispositions	-6,940.00		2,986,531.23
C62944T105	NVR INC COM STK USD0.01				
		Acquisitions	613.00	-3,595,312.44	
		Dispositions	-394.00		2,339,997.21
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041				
		Acquisitions	125,000.00	-92,068.75	
		Dispositions	-655,000.00		468,548.00
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051				
		Acquisitions	709,000.00	-450,005.76	
		Dispositions	-300,000.00		191,269.20
CN6596X109	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	20,600.00	-3,920,100.45	
		Dispositions	-20,600.00		3,856,606.50
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Acquisitions	770.00	-706,955.18	
		Dispositions	-1,520.00		1,318,340.92
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036				
		Acquisitions	1,780,000.00	-1,830,943.60	
		Dispositions	-126,000.00		122,826.06
SBNVXB50	OHIO POWER CO SR NT 2.9% 10-01-2051				
		Acquisitions	1,217,000.00	-719,845.79	
		Dispositions	-649,000.00		439,395.51
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,560.00	-1,038,728.73	
		Dispositions	-2,560.00		996,601.16
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049				
		Acquisitions	308,000.00	-221,548.88	
		Dispositions	-230,000.00		176,347.90
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052				
		Acquisitions	385,000.00	-357,073.00	
		Dispositions	-625,000.00		620,388.90
C682680103	ONEOK INC COM STK				
		Acquisitions	13,200.00	-847,319.12	
		Dispositions	-13,200.00		820,405.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Acquisitions	157,000.00	-127,096.21	
		Dispositions	-315,000.00		285,393.15
C68404L201	OPTION CARE HEALTH INC COM NEW COM NEW				
		Acquisitions	18,070.00	-538,801.58	
		Dispositions	-18,070.00		537,352.25
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	1,030,000.00	-759,511.75	
		Dispositions	-255,000.00		198,313.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	4,398,000.00	-3,060,456.35	
		Dispositions	-628,000.00		432,048.10
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	5,098,000.00	-3,738,957.93	
		Dispositions	-322,000.00		237,886.94
SBD390R1	ORACLE CORP 4% 11-15-2047				
		Acquisitions	722,000.00	-522,576.25	
		Dispositions	-2,271,000.00		1,715,612.48
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	793,000.00	-600,073.02	
		Dispositions	-751,000.00		563,669.07
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	931,000.00	-744,266.91	
		Dispositions	-975,000.00		739,474.00
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034				
		Acquisitions	230,000.00	-197,153.70	
		Dispositions	-3,160,000.00		2,905,282.80
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	280,000.00	-211,475.60	
		Dispositions	-280,000.00		207,144.00
SBMWS997	ORACLE CORP 4.9% 02-06-2033				
		Acquisitions	2,445,000.00	-2,392,499.40	
		Dispositions	-2,445,000.00		2,299,271.35
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	790,000.00	-700,860.70	
		Dispositions	-1,155,000.00		1,128,471.90
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	1,186,000.00	-1,173,067.98	
		Dispositions	-1,152,000.00		1,107,206.11
C68389X105	ORACLE CORP COM				
		Acquisitions	13,000.00	-1,510,723.48	
		Dispositions	-13,000.00		1,441,989.01
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	1,055,000.00	-783,123.80	
		Dispositions	-1,550,000.00		1,172,763.55
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	2,480,000.00	-1,727,869.96	
		Dispositions	-2,932,000.00		2,087,322.79
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061				
		Acquisitions	1,293,000.00	-970,109.87	
		Dispositions	-1,150,000.00		791,879.40
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052				
		Acquisitions	42,000.00	-42,700.42	
		Dispositions	-14,000.00		16,501.80
C68622V106	ORGANON & CO COM				
		Acquisitions	44,500.00	-738,927.88	
		Dispositions	-44,500.00		501,548.99
C688239201	OSHKOSH CORPORATION				
		Acquisitions	15,800.00	-1,269,514.60	
		Dispositions	-6,100.00		550,958.04
S9D85KJU	OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A5HKFL	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL				
		Acquisitions	770,000.00	-770,000.00	
		Dispositions	-1,510,000.00		1,510,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		110,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	110,000.00	-110,000.00	
		Dispositions	-130,000.00		130,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-60,000.00		60,000.00
S9BXPZFU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A				
		Acquisitions	920,000.00	-920,000.00	
		Dispositions	-920,000.00		920,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-60,000.00		60,000.00
S9BXPZFL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A				
		Acquisitions	640,000.00	-640,000.00	
		Dispositions	-640,000.00		640,000.00
C68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI				
		Acquisitions	21,100.00	-1,691,438.33	
		Dispositions	-21,100.00		1,729,219.46
C69047Q102	OVINTIV INC COM USD0.01				
		Acquisitions	50,300.00	-2,006,886.25	
		Dispositions	-56,700.00		2,300,446.03
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	16,900.00	-2,188,105.52	
		Dispositions	-16,300.00		1,561,341.73
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040				
		Acquisitions	255,000.00	-170,867.85	
		Dispositions	-255,000.00		186,614.10
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	1,852,000.00	-1,211,301.13	
		Dispositions	-112,000.00		67,733.12
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040				
		Acquisitions	1,780,000.00	-1,407,664.15	
		Dispositions	-1,585,000.00		1,246,577.95
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,234,000.00	-950,017.54	
		Dispositions	-1,600,000.00		1,265,530.25
C693718108	PACCAR INC COM				
		Acquisitions	16,400.00	-1,394,349.71	
		Dispositions	-44,000.00		3,428,967.25
		Free Receipt	9,200.00		
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044				
		Acquisitions	782,000.00	-616,521.54	
		Dispositions	-1,305,000.00		1,036,854.55
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053				
		Acquisitions	220,000.00	-199,713.80	
		Dispositions	-742,000.00		663,860.96
SBNBXR85	PACIFICORP 5.5% 05-15-2054				
		Acquisitions	4,510,000.00	-4,509,189.55	
		Dispositions	-2,810,000.00		2,671,614.69
SBJTDRM3	PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049				
		Acquisitions	158,000.00	-113,532.48	
		Dispositions	-158,000.00		138,262.64
SBK8T213	PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060				
		Acquisitions	420,000.00	-289,413.60	
		Dispositions	-600,000.00		398,212.20
C70432V102	PAYCOM SOFTWARE INC COM				
		Acquisitions	560.00	-164,130.08	
		Dispositions	-5,606.00		1,717,079.70
C70438V106	PAYLOCITY HLDG CORP COM				
		Acquisitions	900.00	-173,477.33	
		Dispositions	-4,110.00		768,885.28
C70450YAN3	PAYPAL HLDGS INC 5.25% 06-01-2062				
		Acquisitions	163,000.00	-147,711.52	
		Dispositions	-721,000.00		707,860.13
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	49,700.00	-3,440,543.72	
		Dispositions	-74,000.00		5,134,904.63
C69318G106	PBF ENERGY INC CL A CL A				
		Acquisitions	50,900.00	-2,140,351.80	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-50,900.00		2,177,946.34
SBQS2NF5	PECO ENERGY CO 4.15% DUE 10-01-2044				
		Acquisitions	213,000.00	-177,105.24	
		Dispositions	-588,000.00		512,244.84
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	1,070,000.00	-842,402.00	
		Dispositions	-415,000.00		302,215.45
SBNK9W34	PEPSICO INC 4.65% 02-15-2053				
		Acquisitions	755,000.00	-734,028.80	
		Dispositions	-755,000.00		741,982.05
C713448108	PEPSICO INC COM				
		Acquisitions	1,400.00	-244,013.50	
		Dispositions	-27,122.00		4,661,643.72
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	1,055,000.00	-757,298.90	
		Dispositions	-690,000.00		493,205.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	205,000.00	-148,967.35	
		Dispositions	-1,013,000.00		671,366.87
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043				
		Acquisitions	2,046,000.00	-1,658,426.22	
		Dispositions	-835,000.00		810,813.60
SBMMB3K5	PFIZER INC 4.4% DUE 05-15-2044				
		Acquisitions	180,000.00	-173,134.80	
		Dispositions	-180,000.00		165,893.40
C717081103	PFIZER INC COM				
		Acquisitions	113,600.00	-4,166,839.84	
		Dispositions	-178,900.00		6,317,281.39
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	5,895,000.00	-5,781,784.85	
		Dispositions	-4,175,000.00		4,019,603.73
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	26,238,000.00	-26,102,243.02	
		Dispositions	-8,532,000.00		8,589,627.05

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	12,668,000.00	-12,386,675.02	
		Dispositions	-3,458,000.00		3,128,562.41
SBSMTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044				
		Acquisitions	255,000.00	-216,268.05	
		Dispositions	-255,000.00		204,989.40
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	4,600.00	-459,367.50	
		Dispositions	-26,031.00		2,503,033.54
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052				
		Acquisitions	826,000.00	-561,895.26	
		Dispositions	-1,495,000.00		1,020,994.80
C718546104	PHILLIPS 66 COM				
		Acquisitions	1,100.00	-114,820.75	
		Dispositions	-6,700.00		675,996.17
C71880K101	PHINIA INC COM USD0.01 WI				
		Dispositions	-7,320.00		207,209.24
		Free Receipt	7,320.00	206,709.45	
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	117,600.00	-2,893,091.44	
		Dispositions	-84,300.00		2,456,854.43
SBMCLD16	PNC FINL SVCS GROUP 6.875% 10-20-2034				
		Acquisitions	1,414,000.00	-1,416,077.46	
		Dispositions	-1,395,000.00		1,464,261.75
SBPTJT38	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		970,390.00
SBNNJRJ2	PNC FINL SVCS GROUP INC 6.037% 10-28-2033				
		Acquisitions	450,000.00	-471,010.50	
		Dispositions	-3,155,000.00		3,295,150.90
C731068102	POLARIS INC				
		Acquisitions	5,600.00	-607,936.54	
		Dispositions	-5,600.00		483,026.08
SBMF0FS1	POPULAR INC SR NT 7.25% 03-13-2028				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	-797,096.00	
		Dispositions	-800,000.00		793,400.00
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	200,000.00	-166,040.00	
		Dispositions	-220,000.00		186,828.40
C693506107	PPG IND INC COM				
		Acquisitions	15,200.00	-2,100,294.36	
		Dispositions	-1,500.00		209,499.57
SBRBNHY9	PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053				
		Acquisitions	215,000.00	-227,968.80	
		Dispositions	-215,000.00		223,028.10
C74251V102	PRINCIPAL FINL GROUP INC COM STK				
		Acquisitions	9,200.00	-634,294.11	
		Dispositions	-9,200.00		622,301.35
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG				
		Acquisitions	295,000.00	-238,374.35	
		Dispositions	-295,000.00		234,010.80
C742718109	PROCTER & GAMBLE COM NPV				
		Acquisitions	39,800.00	-5,944,386.67	
		Dispositions	-24,900.00		3,715,849.92
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	256,000.00	-272,153.60	
		Dispositions	-2,843,000.00		2,897,467.27
SBJK15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050				
		Acquisitions	73,000.00	-60,302.38	
		Dispositions	-283,000.00		231,278.92
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048				
		Acquisitions	841,000.00	-713,780.34	
		Dispositions	-328,000.00		281,774.96
SBRJVGJ3	PROGRESSIVE CORP 4.95% 06-15-2033				
		Acquisitions	525,000.00	-517,099.45	
		Dispositions	-525,000.00		515,686.50
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO				
		Acquisitions	673,000.00	-539,140.19	
		Dispositions	-1,491,000.00		1,112,817.86

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C743315103	PROGRESSIVE CORP OH COM				
		Acquisitions	38,000.00	-5,372,064.58	
		Dispositions	-25,000.00		3,420,393.18
C74340W103	PROLOGIS INC COM				
		Acquisitions	6,500.00	-837,149.36	
		Dispositions	-3,300.00		405,805.01
SBP6V8D0	PROLOGIS L P 4.75% 06-15-2033				
		Acquisitions	745,000.00	-743,621.75	
		Dispositions	-745,000.00		722,575.50
SBMY63P3	PROLOGIS L P 5.125% 01-15-2034				
		Acquisitions	710,000.00	-703,425.40	
		Dispositions	-710,000.00		666,413.10
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	2,462,000.00	-2,400,564.14	
		Dispositions	-538,000.00		534,573.74
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	320,000.00	-272,470.40	
		Dispositions	-858,000.00		726,552.64
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	275,000.00	-208,612.25	
		Dispositions	-1,325,000.00		1,051,814.90
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	335,000.00	-251,923.35	
		Dispositions	-335,000.00		254,576.55
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	1,565,000.00	-1,234,567.55	
		Dispositions	-880,000.00		679,821.15
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	215,000.00	-189,399.95	
		Dispositions	-1,015,000.00		916,090.10
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	4,900.00	-466,604.25	
		Dispositions	-4,900.00		448,040.16
C74460D109	PUB STORAGE COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800.00	-1,219,647.28	
		Dispositions	-810.00		237,317.97
C745867101	PULTE GROUP INC				
		Acquisitions	23,478.00	-1,710,804.35	
		Dispositions	-23,478.00		1,724,412.63
C74624M102	PURE STORAGE INC CL A CL A				
		Acquisitions	5,600.00	-201,077.45	
		Dispositions	-5,600.00		184,568.11
S9M35YEU	PUT SWO EUR BARCGB33 P 3.38% / R 6MEURIB 317U3XEA0 12/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,052.49
S9M3EHEU	PUT SWO EUR BARCGB33 P 3.46% / R 6MEURIB 317U42BA0 25/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,878.47
S9M3FZYU	PUT SWO EUR BARCGB33 P 3.48% / R 6MEURIB 317U42ZA4 27/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,718.84
S9M43L8U	PUT SWO EUR BARCGB33 P 3.536% / R 6MEURIB 317U4FPA6 30/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,166.33
S9M4JP8U	PUT SWO EUR BNPAFRPP P 3.25% / R 6MEURIB 317U4LDA6 27/12/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,314.99
S9M2JVMU	PUT SWO EUR BNPAFRPP P 3.4% / R 6MEURIB 317U3MWA4 07/09/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,504.64
S9M37E5U	PUT SWO EUR BNPAFRPP P 3.4% / R 6MEURIB 317U3YGA6 16/10/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,100.70
S9M45U0U	PUT SWO EUR BNPAFRPP P 3.451% / R 6MEURIB 317U4H4A5 04/12/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,480.52
S9M42B0U	PUT SWO EUR BNPAFRPP P 3.572% / R 6MEURIB 317U4EYA9 27/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		804.57

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3WB0U	PUT SWO EUR BNPAFRPP P 3.7% / R 6MEURIB 317U4CUA7 20/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,228.59
S9M3XVNU	PUT SWO EUR BNPAFRPP P 3.743% / R 6MEURIB 317U4D2A6 23/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,097.85
S9LZERNU	PUT SWO EUR CHASUS33 P 3.2% / R 6MEURIB 317U2NUA5 10/05/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,409.08
S9M2BBLU	PUT SWO EUR CHASUS33 P 3.24% / R 6MEURIB 317U3FYA7 25/08/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,330.12
S9M4HV5U	PUT SWO EUR CHASUS33 P 3.27% / R 6MEURIB 317U4L1A9 27/12/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		797.79
S9M4AS1U	PUT SWO EUR CHASUS33 P 3.35% / R 6MEURIB 317U4ITA6 13/12/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,610.54
S9M31L6U	PUT SWO EUR CHASUS33 P 3.37% / R 6MEURIB 317U3W0A7 05/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,184.06
S9M3PV8U	PUT SWO EUR CHASUS33 P 3.52% / R 6MEURIB 317U48RA0 10/11/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,317.09
S9M4CWVU	PUT SWO EUR CITIUS33 P 3.22% / R 6MEURIB 317U4JLA2 15/12/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,663.01
S9M2V14U	PUT SWO EUR CITIUS33 P 3.3% / R 6MEURIB 317U3U5A6 29/09/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,875.49
S9M47PQU	PUT SWO EUR CITIUS33 P 3.39% / R 6MEURIB 317U4HJA9 06/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,257.26
S9M3CXAU	PUT SWO EUR CITIUS33 P 3.48% / R 6MEURIB 317U40UA3 23/10/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,861.98
S9M3KABU	PUT SWO EUR CITIUS33 P 3.55% / R 6MEURIB 317U44UA5 02/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,358.37
S9M3TMHU	PUT SWO EUR CITIUS33 P 3.567% / R 6MEURIB 317U4AVA0 16/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,930.02
S9M3NBDU	PUT SWO EUR CITIUS33 P 3.59% / R 6MEURIB 317U47PA4 06/11/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,091.68
S9M3VUTU	PUT SWO EUR CITIUS33 P 3.653% / R 6MEURIB 317U4CGA3 20/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		781.96
S9M4MD4U	PUT SWO EUR GSCMUS33 P 3.09% / R 6MEURIB 317U4MUA5 29/12/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,152.38
S9M4FSYU	PUT SWO EUR GSCMUS33 P 3.25% / R 6MEURIB 317U4KAA1 20/12/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,495.96
S9M49QWU	PUT SWO EUR GSCMUS33 P 3.26% / R 6MEURIB 317U4I5A2 11/12/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,884.34
S9M27HQU	PUT SWO EUR GSCMUS33 P 3.27% / R 6MEURIB 317U3EOA1 17/08/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,037.70
S9M26DRU	PUT SWO EUR GSCMUS33 P 3.3% / R 6MEURIB 317U3E4A3 14/08/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,196.40
S9M2EBHU	PUT SWO EUR GSCMUS33 P 3.3% / R 6MEURIB 317U3ISA8 31/08/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,401.51
S9M2LYUU	PUT SWO EUR GSCMUS33 P 3.3% / R 6MEURIB 317U3OQA7 11/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,108.83

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M33ESU	PUT SWO EUR GSCMUS33 P 3.4% / R 6MEURIB 317U3WUA4 09/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,337.02
S9M2NR3U	PUT SWO EUR GSCMUS33 P 3.45% / R 6MEURIB 317U3PTA1 15/09/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.22
S9M39RKU	PUT SWO EUR GSCMUS33 P 3.45% / R 6MEURIB 317U3YXA7 18/10/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,751.97
S9M3RUJU	PUT SWO EUR GSCMUS33 P 3.46% / R 6MEURIB 317U49RA8 13/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,082.21
S9LZFGUU	PUT SWO EUR MSCSUS33 P 3.2% / R 6MEURIB 317U2O3A3 10/05/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,632.68
S9M3BSQU	PUT SWO GBP CHASUS33 P 4.32% / R 1DSONIA 317U40SA6 20/10/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,651.95
S9LXTHQU	PUT SWO USD BARCGB33 P 3.42% / R 1DSOFR 317U1WJA9 02/09/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00
S9M1TU9U	PUT SWO USD BARCGB33 P 3.66% / R 1DSOFR 317U39HA0 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9M2MJPU	PUT SWO USD BARCGB33 P 3.8% / R 1DSOFR 317U3P8A4 09/11/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M1UN2U	PUT SWO USD BARCGB33 P 3.85% / R 1DSOFR 317U39QA0 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		930.00
S9M2DHYU	PUT SWO USD BARCGB33 P 3.9% / R 1DSOFR 317U3IBA6 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M2FAXU	PUT SWO USD BARCGB33 P 4.25% / R 1DSOFR 317U3JOA0 09/01/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,047.50
S9M2HDGU	PUT SWO USD BARCGB33 P 4.3% / R 1DSOFR 317U3M3A6 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,135.00
S9LY2SVU	PUT SWO USD BNPAFRPP P 3.08% / R 1DSOFR 317U21WA1 02/21/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,737.50
S9LZFE0U	PUT SWO USD BNPAFRPP P 3.25% / R 1DSOFR 317U2OMA2 05/08/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		6,022.50
S9LY6GLU	PUT SWO USD BNPAFRPP P 3.37% / R 1DSOFR 317U25BA5 02/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,765.00
S9LY3E1U	PUT SWO USD BNPAFRPP P 3.4% / R 1DSOFR 317U22QA6 02/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,730.00
S9M1ELRU	PUT SWO USD BNPAFRPP P 3.4% / R 1DSOFR 317U2Z5A6 07/03/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,047.50
S9M1HCWU	PUT SWO USD BNPAFRPP P 3.65% / R 1DSOFR 317U31EA0 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M2LBNU	PUT SWO USD BNPAFRPP P 3.95% / R 1DSOFR 317U3O0A5 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,435.00
S9M38K2U	PUT SWO USD BNPAFRPP P 4.2% / R 1DSOFR 317U3YVA9 10/16/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,025.00
S9M2FL6U	PUT SWO USD BNPAFRPP P 4.25% / R 1DSOFR 317U3KLA0 09/05/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,420.00
S9M3ARZU	PUT SWO USD BNPAFRPP P 4.255% / R 1DSOFR 317U3ZRA1 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,415.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2SG4U	PUT SWO USD BNPAFRPP P 4.3% / R 1DSOFR 317U3SNA1 09/22/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,480.00
S9M3DPEU	PUT SWO USD BNPAFRPP P 4.392% / R 1DSOFR 317U41UA1 10/23/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,031.25
S9M3H50U	PUT SWO USD BNPAFRPP P 4.435% / R 1DSOFR 317U44DA4 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,630.00
S9LY2TZU	PUT SWO USD BOFAUS6S P 3.08% / R 1DSOFR 317U22AA3 02/21/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,730.00
S9LZ1TVU	PUT SWO USD BOFAUS6S P 3.3% / R 1DSOFR 317U2JTA6 04/14/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		4,850.00
S9M1MRLU	PUT SWO USD BOFAUS6S P 3.36% / R 1DSOFR 317U35HA8 07/14/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,190.00
S9M1J13U	PUT SWO USD BOFAUS6S P 3.37% / R 1DSOFR 317U33BA9 07/10/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		3,930.00
S9LY6X9U	PUT SWO USD BOFAUS6S P 3.405% / R 1DSOFR 317U25NA2 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,300.00
S9LY7VJU	PUT SWO USD BOFAUS6S P 3.425% / R 1DSOFR 317U25SA7 02/27/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,850.00
S9LZCCNU	PUT SWO USD BOFAUS6S P 3.5% / R 1DSOFR 317U2N7A1 04/28/2023				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		5,225.00
S9M1WHDU	PUT SWO USD BOFAUS6S P 3.78% / R 1DSOFR 317U3AYA8 07/31/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,465.00
S9M2369U	PUT SWO USD BOFAUS6S P 3.95% / R 1DSOFR 317U3CPA4 08/10/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,050.00
S9M4AZPU	PUT SWO USD BOFAUS6S P 4.53% / R 1DSOFR 317U4J2A3 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,760.00
S9LY8JWU	PUT SWO USD CHASUS33 P 3.525% / R 1DSOFR 317U26MA1 02/28/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,942.50
S9M1QD4U	PUT SWO USD CHASUS33 P 3.65% / R 1DSOFR 317U36TA3 07/20/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,412.50
S9LZ1RGU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U2JRA8 04/14/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,500.00
S9M1HN2U	PUT SWO USD CHASUS33 P 3.75% / R 1DSOFR 317U32LA0 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M29RMU	PUT SWO USD CHASUS33 P 3.76% / R 1DSOFR 317U3FNA9 08/21/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,850.00
S9LYDYFU	PUT SWO USD CHASUS33 P 3.8% / R 1DSOFR 317U2AIA7 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
S9M2BB1U	PUT SWO USD CHASUS33 P 3.8% / R 1DSOFR 317U3GQA4 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,005.00
S9M34DEU	PUT SWO USD CHASUS33 P 3.83% / R 1DSOFR 317U3XCA2 10/10/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,140.00
S9M36RHU	PUT SWO USD CHASUS33 P 3.87% / R 1DSOFR 317U3Y6A7 10/13/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,050.00
S9M35WGU	PUT SWO USD CHASUS33 P 3.88% / R 1DSOFR 317U3XHA7 10/12/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,060.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2NBFU	PUT SWO USD CHASUS33 P 4.13% / R 1DSOFR 317U3PIA3 09/14/2023				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,460.00
S9M2TMUU	PUT SWO USD CHASUS33 P 4.165% / R 1DSOFR 317U3TKA2 09/25/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,690.00
S9M2WACU	PUT SWO USD CHASUS33 P 4.17% / R 1DSOFR 317U3U6A5 09/29/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,037.50
S9M4GRNU	PUT SWO USD CHASUS33 P 4.292% / R 1DSOFR 317U4KEA7 12/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,700.00
S9M3FD1U	PUT SWO USD CHASUS33 P 4.45% / R 1DSOFR 317U43FA4 10/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M3JBAU	PUT SWO USD CHASUS33 P 4.45% / R 1DSOFR 317U44GA1 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,675.00
S9M4AR9U	PUT SWO USD CHASUS33 P 4.53% / R 1DSOFR 317U4J4A1 12/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,725.00
S9M3J50U	PUT SWO USD CHASUS33 P 4.63% / R 1DSOFR 317U45FA9 11/02/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,940.00
S9M32BAU	PUT SWO USD CITIUS33 P 4.175% / R 1DSOFR 317U3W6A1 10/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,511.25
S9M1WX7U	PUT SWO USD DEUTGB2L P 3.73% / R 1DSOFR 317U3B5A8 08/01/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,190.00
S9M2LCLU	PUT SWO USD DEUTGB2L P 3.95% / R 1DSOFR 317U3NYA0 09/11/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M3KAZU	PUT SWO USD DEUTGB2L P 4.63% / R 1DSOFR 317U45HA7 11/02/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,870.00
S9LXRW6U	PUT SWO USD GSCMUS33 P 3.33% / R 1DSOFR 317U1W7A2 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		3,380.00
S9LY2VPU	PUT SWO USD GSCMUS33 P 3.34% / R 1DSOFR 317U21UA3 02/21/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,408.00
S9LY3YYU	PUT SWO USD GSCMUS33 P 3.4% / R 1DSOFR 317U22SA4 02/21/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,710.00
S9LZNSJU	PUT SWO USD GSCMUS33 P 3.42% / R 1DSOFR 317U2R7A2 05/22/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,242.90
S9LYBLFU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U29OA3 03/03/2023				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,768.75
S9LZDHYU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U2NNA3 05/04/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,818.75
S9LXXD2U	PUT SWO USD GSCMUS33 P 3.47% / R 1DSOFR 317U20BA6 02/17/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		6,333.75
S9LZCDZU	PUT SWO USD GSCMUS33 P 3.5% / R 1DSOFR 317U2N9A9 04/28/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,375.00
S9M14BDU	PUT SWO USD GSCMUS33 P 3.5% / R 1DSOFR 317U2URA3 06/16/2023				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,600,000.00		7,360.00
S9M1452U	PUT SWO USD GSCMUS33 P 3.5% / R 1DSOFR 317U2V9A1 06/20/2023				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		9,187.50
S9LYFJNU	PUT SWO USD GSCMUS33 P 3.6% / R 1DSOFR 317U2BEA9 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,744.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9LYFJPU	PUT SWO USD GSCMUS33 P 3.6% / R 1DSOFR 317U2BEA9 03/10/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,576.00
S9M17QSU	PUT SWO USD GSCMUS33 P 3.6% / R 1DSOFR 317U2VUA7 06/20/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		7,110.00
S9LXRW9U	PUT SWO USD GSCMUS33 P 3.61% / R 1DSOFR 317U1WCA6 02/06/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9LXSXMU	PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U1WDA5 02/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,710.00
S9M1TZ2U	PUT SWO USD GSCMUS33 P 3.66% / R 1DSOFR 317U39FA2 07/26/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9LXQRGU	PUT SWO USD GSCMUS33 P 3.67% / R 1DSOFR 317U1V4A7 02/03/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		5,227.50
S9LZ1NUU	PUT SWO USD GSCMUS33 P 3.7% / R 1DSOFR 317U2JPA0 04/14/2023				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		9,810.00
S9M28BLU	PUT SWO USD GSCMUS33 P 3.8% / R 1DSOFR 317U3EXA1 08/18/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9M1UA6U	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317U39SA8 07/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		950.00
S9M2DCTU	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U3IDA4 08/28/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M2LDSU	PUT SWO USD GSCMUS33 P 3.95% / R 1DSOFR 317U3OFA9 09/11/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M2HQ2U	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U3MRA0 09/05/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,909.38
S9M2XGZU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U3V8A1 10/02/2023				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,128.00
S9M33JQU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U3X4A1 10/10/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M2TQVU	PUT SWO USD GSCMUS33 P 4.165% / R 1DSOFR 317U3TLA1 09/25/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,262.00
S9M2EBFU	PUT SWO USD GSCMUS33 P 4.17% / R 1DSOFR 317U3IYA1 08/31/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,060.00
S9M39RHU	PUT SWO USD GSCMUS33 P 4.22% / R 1DSOFR 317U3Z4A6 10/18/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,399.25
S9M2PMYU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U3QZA2 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M2HADU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U3LKA9 09/05/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,205.00
S9M3H88U	PUT SWO USD GSCMUS33 P 4.45% / R 1DSOFR 317U44KA6 10/30/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,684.00
S9M3SUGU	PUT SWO USD GSCMUS33 P 4.55% / R 1DSOFR 317U4APA7 11/13/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,377.50
S9M3RUGU	PUT SWO USD GSCMUS33 P 4.575% / R 1DSOFR 317U4A2A2 11/13/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9M3M59U	PUT SWO USD GSCMUS33 P 4.64% / R 1DSOFR 317U48DA5 11/06/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,517.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3WWZU	PUT SWO USD GSCMUS33 P 4.85% / R 1DSOFR 317U4CYA3 11/20/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9LYAWWU	PUT SWO USD MSCSUS33 P 3.3% / R 1DSOFR 317U29DA5 03/02/2023				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9LY2RXU	PUT SWO USD MSCSUS33 P 3.34% / R 1DSOFR 317U21YA9 02/21/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,764.00
S9LY6CZU	PUT SWO USD MSCSUS33 P 3.37% / R 1DSOFR 317U24YA3 02/27/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9LY4VZU	PUT SWO USD MSCSUS33 P 3.43% / R 1DSOFR 317U23QA4 02/23/2023				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,200.00
S9LXRN1U	PUT SWO USD MSCSUS33 P 3.61% / R 1DSOFR 317U1W9A0 02/06/2023				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		920.00
S9M1G89U	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U31GA8 07/06/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,290.00
S9M1SBQU	PUT SWO USD MSCSUS33 P 3.67% / R 1DSOFR 317U38DA6 07/24/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,322.50
S9M2KDNU	PUT SWO USD MSCSUS33 P 3.7% / R 1DSOFR 317U3NEA2 09/08/2023				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,565.00
S9M1HV3U	PUT SWO USD MSCSUS33 P 3.75% / R 1DSOFR 317U32NA8 07/10/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,390.00
S9M2LBEU	PUT SWO USD MSCSUS33 P 3.95% / R 1DSOFR 317U3NWA2 09/11/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M2XCDU	PUT SWO USD MSCSUS33 P 4.03% / R 1DSOFR 317U3V5A4 10/02/2023				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M2RLYU	PUT SWO USD MSCSUS33 P 4.225% / R 1DSOFR 317U3RZA0 09/18/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M3ANUU	PUT SWO USD MSCSUS33 P 4.23% / R 1DSOFR 317U3ZMA6 10/19/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,405.00
S9M4JN5U	PUT SWO USD MSCSUS33 P 4.254% / R 1DSOFR 317U4LKA8 12/27/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,705.00
S9M4CB0U	PUT SWO USD MSCSUS33 P 4.45% / R 1DSOFR 317U4JVA1 12/15/2023				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9LZFHKU	PUT SWO USD NGFPUS33 P 3.2% / R 1DSOFR 317U2OBA4 05/12/2023				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		11,050.00
S9M1TR5U	PUT SWO USD NGFPUS33 P 3.66% / R 1DSOFR 317U39JA8 07/26/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,625.00
S9M1SDQU	PUT SWO USD NGFPUS33 P 3.67% / R 1DSOFR 317U38MA6 07/24/2023				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9M2D45U	PUT SWO USD NGFPUS33 P 4.17% / R 1DSOFR 317U3J0A6 08/31/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,040.00
S9M1199U	PUT SWO USD PNBPUS33CHA P 3.3% / R 1DSOFR 317U2UJA2 06/12/2023				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		10,493.75
S9LZHAZU	PUT SWO USD PNBPUS33CHA P 3.35% / R 1DSOFR 317U2P2A1 05/11/2023				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,730.25
S9M1EQPU	PUT SWO USD PNBPUS33CHA P 3.4% / R 1DSOFR 317U2Z8A3 07/03/2023				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,760.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2DFUU	PUT SWO USD PNBPUS33CHA P 3.9% / R 1DSOFR 317U3IFA2 08/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,820.00
S9M2VMWU	PUT SWO USD PNBPUS33CHA P 4.155% / R 1DSOFR 317U3TXA8 09/28/2023				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,090.00
S9M1XC2U	PUT SWO USD ROYCCAT3IMM P 3.735% / R 1DSOFR 317U3B7A6 08/03/2023				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,385.00
S9LYDB5U	PUT SWO USD ROYCCAT3IMM P 3.8% / R 1DSOFR 317U2AGA9 03/08/2023				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,923.75
C693656100	PVH CORP COM USD1				
		Acquisitions	3,700.00	-280,465.72	
		Dispositions	-3,700.00		374,162.71
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO				
		Acquisitions	1,220,000.00	-922,686.00	
		Dispositions	-142,000.00		107,920.00
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO				
		Acquisitions	710,000.00	-567,084.10	
		Dispositions	-710,000.00		589,818.30
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051				
		Acquisitions	778,000.00	-551,543.94	
		Dispositions	-1,915,000.00		1,453,986.75
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Acquisitions	534,000.00	-388,938.90	
		Dispositions	-635,000.00		471,408.75
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				
		Acquisitions	54,000.00	-41,415.84	
		Dispositions	-1,288,000.00		980,376.13
SBP0VPQ8	PVTPL CARRIER GLOBAL CORPORATION 5.9% 03-15-2034				
		Acquisitions	845,000.00	-873,476.40	
		Dispositions	-135,000.00		141,327.45
SBP0VPR9	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,495,000.00	-3,510,379.65	
		Dispositions	-1,160,000.00		1,287,992.70
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063				
		Acquisitions	1,120,000.00	-1,122,734.25	
		Dispositions	-1,120,000.00		1,149,183.40
SBRYQ9Q1	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053				
		Acquisitions	691,000.00	-691,647.78	
		Dispositions	-330,000.00		331,951.15
SBRZW140	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.5% 09-20-2033				
		Acquisitions	495,000.00	-492,069.60	
		Dispositions	-495,000.00		463,815.00
SBN16CX4	PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041				
		Acquisitions	1,140,000.00	-796,071.30	
		Dispositions	-745,000.00		528,983.60
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051				
		Acquisitions	370,000.00	-232,375.20	
		Dispositions	-495,000.00		318,705.75
SB71QLW4	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO				
		Acquisitions	205,000.00	-202,146.40	
		Dispositions	-160,000.00		150,022.40
SBRJRD23	PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053				
		Acquisitions	1,240,000.00	-1,234,769.35	
		Dispositions	-1,240,000.00		1,209,499.75
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052				
		Acquisitions	320,000.00	-342,832.00	
		Dispositions	-2,745,000.00		3,046,688.35
SBQYLTL4	PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO				
		Acquisitions	1,130,000.00	-1,128,124.20	
		Dispositions	-1,130,000.00		1,095,513.48
SBL6CM66	PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031				
		Acquisitions	825,000.00	-825,000.00	
		Dispositions	-825,000.00		828,455.00
SBP960Y7	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052				
		Acquisitions	1,915,000.00	-1,556,660.30	
		Dispositions	-3,000,000.00		2,473,020.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO				
		Acquisitions	290,000.00	-317,822.60	
		Dispositions	-290,000.00		306,654.70
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053				
		Acquisitions	1,985,000.00	-1,984,454.20	
		Dispositions	-1,175,000.00		1,180,274.56
SBMF0FG9	PVTPL KENVUE INC 5.05% 03-22-2053				
		Acquisitions	3,810,000.00	-3,787,754.70	
		Dispositions	-1,633,000.00		1,649,057.20
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	295,000.00	-241,009.10	
		Dispositions	-2,350,000.00		1,908,693.35
SBNW0GN3	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO				
		Acquisitions	205,000.00	-158,563.40	
		Dispositions	-1,000,000.00		804,294.85
SBJJRMQ4	PVTPL MARS INC 4.75% DUE 04-20-2033				
		Acquisitions	1,680,000.00	-1,685,883.00	
		Dispositions	-1,680,000.00		1,641,763.20
SBRF3SV9	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.05% 08-03-2033				
		Acquisitions	600,000.00	-597,348.00	
		Dispositions	-600,000.00		553,230.00
C632525BC4	PVTPL NATIONAL AUSTRALIA BK LTD 6.429% 01-12-2033				
		Acquisitions	2,455,000.00	-2,455,000.00	
		Dispositions	-2,455,000.00		2,500,964.20
SBMF9D39	PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033				
		Acquisitions	2,015,000.00	-2,006,065.90	
		Dispositions	-2,015,000.00		2,077,633.65
SBS0FMX7	PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033				
		Acquisitions	590,000.00	-589,061.90	
		Dispositions	-590,000.00		589,670.40
C654744AD3	PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO				
		Acquisitions	1,593,000.00	-1,444,742.59	
		Dispositions	-3,230,000.00		2,866,181.70
SBMXV7T1	PVTPL OGLETHORPE PWR CORP 6.2% 12-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	485,000.00	-477,860.80	
		Dispositions	-485,000.00		484,097.80
SBMG3998	PVTPL ONCOR ELEC DELIVERY CO LLC 5.65% 11-15-2033				
		Acquisitions	945,000.00	-943,355.70	
		Dispositions	-945,000.00		987,255.35
SBMXG280	PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052				
		Acquisitions	5,325,000.00	-5,072,431.00	
		Dispositions	-435,000.00		420,028.70
SB8KL7G3	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043				
		Acquisitions	315,000.00	-305,263.35	
		Dispositions	-315,000.00		280,731.15
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	1,235,000.00	-804,517.15	
		Dispositions	-4,845,000.00		3,208,229.25
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	726,000.00	-609,448.71	
		Dispositions	-235,000.00		192,486.15
C78454XAB0	PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG				
		Acquisitions	0.00	0.00	
		Dispositions	-475,220.87		475,220.89
C853254CS7	PVTPL STANDARD CHARTERED PLC 6.301% DUE 01-09-2029				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,123,499.00
C902613AV0	PVTPL UBS GROUP AG 5.959% 01-12-2034				
		Acquisitions	4,810,000.00	-4,850,932.44	
		Dispositions	-2,310,000.00		2,285,213.70
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033				
		Acquisitions	3,500,000.00	-3,513,448.97	
		Dispositions	-3,500,000.00		3,589,029.18
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	4,565,000.00	-5,339,161.98	
		Dispositions	-560,000.00		581,582.50
C225401AU2	PVTPL UBS GROUP AG VAR RT 05-14-2032				
		Acquisitions	3,500,000.00	-2,799,188.07	
		Dispositions	-665,000.00		543,300.35

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S4AYDGXU	QATAR NATIONAL BANK (Q.P.S.C) TLA 06/10/2023				
		Acquisitions	0.00	-795.76	
		Dispositions	-3,000,000.00		3,000,000.00
C74736K101	QORVO INC COM				
		Acquisitions	46,600.00	-4,426,806.05	
		Dispositions	-20,500.00		2,084,301.26
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	1,010,000.00	-826,815.70	
		Dispositions	-80,000.00		73,636.00
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045				
		Acquisitions	430,000.00	-363,990.70	
		Dispositions	-411,000.00		371,885.13
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	447,000.00	-494,702.44	
		Dispositions	-2,387,000.00		2,483,348.41
C747525103	QUALCOMM INC COM				
		Acquisitions	78,800.00	-9,251,189.18	
		Dispositions	-37,700.00		4,540,869.34
C750917106	RAMBUS INC DEL COM				
		Acquisitions	10,400.00	-541,684.63	
		Dispositions	-10,400.00		542,531.84
C754730109	RAYMOND JAMES FNCL INC COM STK				
		Acquisitions	5,600.00	-612,668.93	
		Dispositions	-5,600.00		509,603.92
SBL6C8W4	REALTY INCOME CORP 2.85% DUE 12-15-2032				
		Acquisitions	1,542,000.00	-1,258,210.32	
		Dispositions	-144,000.00		116,795.07
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01				
		Acquisitions	2,200.00	-291,655.82	
		Dispositions	-2,200.00		310,353.28
C758849103	REGENCY CTRS CORP COM				
		Acquisitions	6,000.00	-377,703.10	
		Dispositions	-11,600.00		722,800.79
C75886FAF4	REGENERON FIXED 2.8% DUE 09-15-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	915,000.00	-602,102.10	
		Dispositions	-260,000.00		157,536.60
C75886F107	REGENERON PHARMACEUTICALS INC COM				
		Acquisitions	5,053.00	-3,968,396.12	
		Dispositions	-5,033.00		3,728,580.52
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	20,183.00	-2,924,892.95	
		Dispositions	-19,982.00		2,933,583.68
C759509102	RELIANCE INC COM NPV				
		Acquisitions	4,000.00	-870,254.36	
		Dispositions	-4,000.00		983,110.09
CG7496G103	RENAISSANCE RE HLDGS LTD COM				
		Acquisitions	10,064.00	-1,902,643.72	
		Dispositions	-12,800.00		2,622,881.80
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034				
		Acquisitions	390,000.00	-388,007.10	
		Dispositions	-390,000.00		385,747.98
SBKMGBY6	REPUBLIC SVCS INC FIXED 3.05% 03-01-2050				
		Acquisitions	171,000.00	-103,345.56	
		Dispositions	-171,000.00		126,659.70
C761152107	RESMED INC COM				
		Acquisitions	9,202.00	-1,977,319.09	
		Dispositions	-14,102.00		2,666,570.36
C76169C100	REXFORD INDL RLTY INC COM				
		Acquisitions	19,800.00	-1,107,166.71	
		Dispositions	-19,800.00		1,039,463.81
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	794,000.00	-681,476.36	
		Dispositions	-2,505,000.00		2,233,639.83
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	3,810,000.00	-3,753,681.72	
		Dispositions	-278,000.00		285,968.18
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	62,000.00	-40,226.22	
		Dispositions	-65,000.00		43,813.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C749607107	RLI CORP COM				
		Acquisitions	3,400.00	-449,054.80	
		Dispositions	-6,700.00		903,967.87
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	5,020.00	-1,414,855.80	
		Dispositions	-5,020.00		1,539,793.85
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Acquisitions	683,000.00	-475,214.65	
		Dispositions	-287,000.00		195,439.75
C77543R102	ROKU INC COM CL A COM CL A				
		Acquisitions	7,900.00	-435,741.14	
		Dispositions	-7,900.00		463,883.30
C776696106	ROPER TECHNOLOGIES INC				
		Acquisitions	3,340.00	-1,522,490.26	
		Dispositions	-3,340.00		1,503,112.32
C778296103	ROSS STORES INC COM				
		Acquisitions	7,400.00	-884,710.65	
		Dispositions	-7,400.00		905,384.62
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040				
		Acquisitions	865,000.00	-619,357.30	
		Dispositions	-365,000.00		263,792.80
SBNDVXM3	RTX CORP 4.875% 10-15-2040				
		Acquisitions	790,000.00	-750,648.60	
		Dispositions	-195,000.00		168,140.70
C78109GWT3	RTX CORP DISC COML PAPER 4/A2 YRS 3&4 09-27-2023				
		Acquisitions	1,600,000.00	-1,594,641.78	
		Dispositions	-1,600,000.00		1,600,000.00
SBMYT802	RTX CORPORATION 2.375% 03-15-2032				
		Acquisitions	435,000.00	-362,563.80	
		Dispositions	-435,000.00		362,607.30
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				
		Acquisitions	1,436,000.00	-840,339.74	
		Dispositions	-1,540,000.00		1,002,966.94
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-574,308.49	
		Dispositions	-249,000.00		166,680.60
SBD8Z3T7	RTX CORPORATION 4.05% 05-04-2047				
		Acquisitions	185,000.00	-137,364.35	
		Dispositions	-1,300,000.00		1,137,487.00
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038				
		Acquisitions	480,000.00	-419,937.35	
		Dispositions	-175,000.00		164,729.25
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	2,221,000.00	-1,967,832.89	
		Dispositions	-1,140,000.00		1,100,559.80
SBQS6Q47	RTX CORPORATION 5.15% DUE 02-27-2033				
		Acquisitions	2,570,000.00	-2,569,346.20	
		Dispositions	-2,570,000.00		2,599,361.80
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	5,657,000.00	-5,600,420.16	
		Dispositions	-1,005,000.00		1,009,696.70
SBG495S7	RTX CORPORATION 5.4% DUE 05-01-2035				
		Acquisitions	230,000.00	-232,923.30	
		Dispositions	-230,000.00		221,807.40
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054				
		Acquisitions	2,300,000.00	-2,291,375.00	
		Dispositions	-485,000.00		550,564.30
C78377T107	RYMAN HOSPITALITY PPTYS INC COM				
		Acquisitions	10,400.00	-882,138.23	
		Dispositions	-900.00		99,320.95
SBKY44R2	S&P GLOBAL INC 2.3% 08-15-2060				
		Acquisitions	69,000.00	-32,151.93	
		Dispositions	-69,000.00		41,589.06
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049				
		Acquisitions	410,000.00	-309,820.60	
		Dispositions	-730,000.00		550,193.70
SBQZC712	S&P GLOBAL INC 3.7% 03-01-2052				
		Acquisitions	97,000.00	-65,795.10	
		Dispositions	-457,000.00		378,043.66

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C844741108	S.W. AIRL CO COM				
		Acquisitions	20,700.00	-760,503.37	
		Dispositions	-20,700.00		738,335.86
C78709Y105	SAIA INC COM STK				
		Acquisitions	2,280.00	-920,770.40	
		Dispositions	-2,280.00		918,002.66
C79466L302	SALESFORCE INC COM USD0.001				
		Acquisitions	33,700.00	-6,902,771.09	
		Dispositions	-22,169.00		4,683,426.53
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	681,000.00	-486,100.88	
		Dispositions	-809,000.00		565,522.65
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	877,000.00	-606,440.09	
		Dispositions	-666,000.00		462,080.87
SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051				
		Acquisitions	274,000.00	-159,555.68	
		Dispositions	-153,000.00		102,363.12
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	5,500.00	-1,433,135.52	
		Dispositions	-11,140.00		3,086,779.12
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	16,406.00	-855,533.46	
		Dispositions	-62,806.00		3,510,642.39
SBLGYRK1	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034				
		Acquisitions	1,444,000.00	-1,462,251.56	
		Dispositions	-106,000.00		108,004.46
C81211K100	SEALED AIR CORP NEW COM STK				
		Acquisitions	10,400.00	-453,526.57	
		Dispositions	-10,400.00		432,564.24
SBFWJFR1	SEMPRA 4% DUE 02-01-2048				
		Acquisitions	1,120,000.00	-862,892.80	
		Dispositions	-1,140,000.00		893,285.59
SB4T9B57	SEMPRA 6% DUE 10-15-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	101,000.00	-103,379.56	
		Dispositions	-654,000.00		688,276.14
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	11,310.00	-5,601,170.46	
		Dispositions	-12,010.00		6,133,428.13
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	833,000.00	-706,305.18	
		Dispositions	-175,000.00		154,096.25
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	1,061,000.00	-757,855.59	
		Dispositions	-1,115,000.00		757,851.37
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050				
		Acquisitions	420,000.00	-272,692.00	
		Dispositions	-490,000.00		371,737.80
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	170,000.00	-136,895.90	
		Dispositions	-810,000.00		649,869.60
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	398,000.00	-309,200.53	
		Dispositions	-292,000.00		262,222.80
SBPLQR99	SHERWIN-WILLIAMS CO 2.9% 06-15-2052				
		Acquisitions	140,000.00	-90,728.40	
		Dispositions	-435,000.00		282,910.50
C824348106	SHERWIN-WILLIAMS CO COM				
		Acquisitions	13,109.00	-3,478,371.57	
		Dispositions	-8,110.00		2,037,841.12
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	215,000.00	-173,911.35	
		Dispositions	-720,000.00		546,076.80
C826919102	SILICON LABORATORIES INC COM				
		Acquisitions	2,900.00	-502,704.12	
		Dispositions	-2,900.00		505,249.88
SBMGQP77	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053				
		Acquisitions	1,585,000.00	-1,559,856.20	
		Dispositions	-510,000.00		514,139.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C83088M102	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	3,170.00	-287,968.23	
		Dispositions	-23,570.00		2,655,745.36
C78454L100	SM ENERGY CO COM				
		Acquisitions	5,500.00	-223,181.48	
		Dispositions	-5,500.00		207,169.59
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043				
		Acquisitions	1,790,000.00	-1,766,474.90	
		Dispositions	-73,000.00		78,675.02
SBMTQVJ8	SMUCKER J M CO 6.5% 11-15-2053				
		Acquisitions	1,045,000.00	-1,038,499.20	
		Dispositions	-545,000.00		542,461.25
C83417M104	SOLAREDGE TECHNOLOGIES INC COM				
		Acquisitions	4,640.00	-1,259,425.36	
		Dispositions	-4,640.00		1,216,623.73
SBN7QLH5	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051				
		Acquisitions	304,000.00	-195,220.89	
		Dispositions	-394,000.00		255,067.72
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053				
		Acquisitions	1,815,000.00	-1,811,504.60	
		Dispositions	-115,000.00		115,591.10
SBQMS2D0	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	890,000.00	-882,100.00	
		Dispositions	-493,000.00		483,774.48
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053				
		Acquisitions	1,132,000.00	-1,141,144.54	
		Dispositions	-620,000.00		614,195.35
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	1,010,000.00	-800,070.40	
		Dispositions	-875,000.00		765,130.40
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Acquisitions	1,107,000.00	-878,439.24	
		Dispositions	-207,000.00		162,310.77
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,180,000.00	-968,397.80	
		Dispositions	-445,000.00		347,203.30
S2317894	SOUTHN CAL EDISON 6% DUE 01-15-2034				
		Acquisitions	255,000.00	-263,397.15	
		Dispositions	-255,000.00		258,939.75
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Acquisitions	320,000.00	-369,254.40	
		Dispositions	-1,260,000.00		1,442,360.00
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	4,400.00	-261,372.86	
		Dispositions	-4,400.00		255,285.22
SBN7B2R7	SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033				
		Acquisitions	500,000.00	-501,724.20	
		Dispositions	-500,000.00		470,730.00
SBD1DDS7	SOUTHWESTN ELEC 3.85% DUE 02-01-2048				
		Acquisitions	455,000.00	-322,453.95	
		Dispositions	-680,000.00		504,940.80
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	1,389,000.00	-1,129,722.77	
		Dispositions	-530,000.00		441,834.78
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	170,000.00	-109,187.60	
		Dispositions	-170,000.00		133,365.00
C855244109	STARBUCKS CORP COM				
		Acquisitions	31,300.00	-3,229,603.13	
		Dispositions	-15,200.00		1,533,067.20
C857477103	STATE STR CORP COM				
		Acquisitions	42,200.00	-2,921,529.78	
		Dispositions	-9,500.00		886,244.60
SBL68N83	STEEL DYNAMICS INC 3.25% DUE 10-15-2050				
		Acquisitions	334,000.00	-235,398.94	
		Dispositions	-71,000.00		47,472.73
C858119100	STEEL DYNAMICS INC COM				
		Acquisitions	6,475.00	-685,373.40	
		Dispositions	-6,475.00		669,738.39

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C860630102	STIFEL FINL CORP COM				
		Acquisitions	9,200.00	-525,239.54	
		Dispositions	-9,200.00		587,672.12
C863667101	STRYKER CORP				
		Acquisitions	3,500.00	-1,005,955.39	
		Dispositions	-1,600.00		478,790.47
SBR3V7M9	SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,214,156.00
SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038				
		Acquisitions	570,000.00	-579,325.20	
		Dispositions	-1,165,000.00		1,223,342.40
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	170,000.00	-156,318.40	
		Dispositions	-455,000.00		385,048.30
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	1,270,000.00	-1,113,587.75	
		Dispositions	-893,000.00		786,301.65
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
C87165B103	SYNCHRONY FINL COM				
		Acquisitions	44,072.00	-1,486,069.11	
		Dispositions	-7,900.00		258,934.17
C871607107	SYNOPSYS INC COM				
		Acquisitions	3,180.00	-1,594,739.62	
		Dispositions	-18,480.00		7,188,909.39
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	729,000.00	-482,201.47	
		Dispositions	-154,000.00		113,106.84
C874060BD7	TAKEDA PHARMACEUTICAL CO LTD 3.375% 07-09-2060				
		Acquisitions	215,000.00	-155,107.45	
		Dispositions	-215,000.00		123,678.75
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,345,000.00	-957,225.95	
		Dispositions	-825,000.00		595,674.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049				
		Acquisitions	336,000.00	-277,916.04	
		Dispositions	-228,000.00		197,648.64
C876030107	TAPESTRY INC COM USD0.01				
		Acquisitions	47,012.00	-1,373,970.85	
		Dispositions	-47,012.00		1,647,037.68
SBPRCP08	TARGET CORP 4.4% DUE 01-15-2033				
		Acquisitions	1,485,000.00	-1,487,632.15	
		Dispositions	-1,485,000.00		1,410,588.40
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	2,993,000.00	-2,953,582.84	
		Dispositions	-2,368,000.00		2,171,687.19
SBN95W88	TARGET CORP SR NT 2.95% 01-15-2052				
		Acquisitions	290,000.00	-171,645.20	
		Dispositions	-655,000.00		458,962.85
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE				
		Acquisitions	530,000.00	-530,000.00	
		Dispositions	-951,000.00		951,000.00
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	930,000.00	-930,000.00	
		Dispositions	-930,000.00		930,000.00
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY				
		Acquisitions	1,227,000.00	-1,227,000.00	
		Dispositions	-1,227,000.00		1,227,000.00
CH84989104	TE CONNECTIVITY LTD				
		Acquisitions	5,100.00	-626,865.72	
		Dispositions	-5,100.00		644,718.79
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047				
		Acquisitions	860,000.00	-717,511.80	
		Dispositions	-1,091,000.00		918,251.81

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG87110105	TECHNIPFMC PLC COM USD1				
		Acquisitions	27,100.00	-350,887.99	
		Dispositions	-27,100.00		360,192.00
SBG494B3	TECK RESOURCES LTD 6% DUE 08-15-2040				
		Acquisitions	152,000.00	-146,915.60	
		Dispositions	-42,000.00		41,579.16
C87971MBH5	TELUS CORP 4.6% DUE 11-16-2048				
		Acquisitions	200,000.00	-176,858.00	
		Dispositions	-49,000.00		42,192.92
C88033G407	TENET HEALTHCARE CORP COM NEW .				
		Acquisitions	16,600.00	-972,161.94	
		Dispositions	-16,600.00		1,103,039.98
C88076W103	TERADATA CORP DEL COM STK				
		Acquisitions	33,200.00	-1,506,945.95	
		Dispositions	-16,600.00		837,221.62
C880770102	TERADYNE INC COM				
		Acquisitions	8,500.00	-880,662.23	
		Dispositions	-8,500.00		905,982.31
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	12,185.00	-3,089,124.31	
		Dispositions	-12,140.00		2,655,294.78
C88162G103	TETRA TECH INC NEW COM				
		Acquisitions	4,100.00	-570,625.83	
		Dispositions	-7,789.00		1,182,467.23
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	1,055,000.00	-1,051,026.10	
		Dispositions	-380,000.00		382,525.70
SBMGK7R3	TEXAS INSTRUMENTS INC 4.9% 03-14-2033				
		Acquisitions	345,000.00	-357,940.95	
		Dispositions	-345,000.00		324,358.65
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	1,518,000.00	-1,482,670.45	
		Dispositions	-363,000.00		361,133.10
C882508104	TEXAS INSTRUMENTS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-1,503,516.95	
		Dispositions	-12,200.00		2,080,519.91
C883203101	TEXTRON INC COM				
		Acquisitions	9,200.00	-703,661.26	
		Dispositions	-27,368.00		2,095,490.00
C125523100	THE CIGNA GROUP				
		Acquisitions	21,770.00	-6,151,109.12	
		Dispositions	-14,810.00		4,323,728.16
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047				
		Acquisitions	407,000.00	-342,855.95	
		Dispositions	-505,000.00		467,399.68
SBQH6206	THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033				
		Acquisitions	1,560,000.00	-1,562,009.70	
		Dispositions	-1,560,000.00		1,572,355.20
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041				
		Acquisitions	262,000.00	-190,707.59	
		Dispositions	-693,000.00		516,651.83
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043				
		Acquisitions	1,295,000.00	-1,310,613.25	
		Dispositions	-635,000.00		605,764.50
C883556102	THERMO FISHER SCIENTIFIC INC COM USD1				
		Acquisitions	10,360.00	-5,534,361.92	
		Dispositions	-12,100.00		6,238,123.62
SBMDYXZ8	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057				
		Acquisitions	380,000.00	-277,540.60	
		Dispositions	-170,000.00		130,026.20
C872540109	TJX COS INC COM NEW				
		Acquisitions	32,245.00	-2,690,175.16	
		Dispositions	-17,200.00		1,490,059.38
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	2,802,000.00	-2,035,596.91	
		Dispositions	-665,000.00		478,806.85
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				
		Acquisitions	4,726,000.00	-3,333,223.59	
		Dispositions	-972,000.00		650,295.62

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	799,000.00	-658,363.22	
		Dispositions	-306,000.00		263,518.60
C87264ACY9	T-MOBILE USA INC 5.05% 07-15-2033				
		Acquisitions	2,380,000.00	-2,369,338.70	
		Dispositions	-2,380,000.00		2,334,092.60
SBQBCJR6	T-MOBILE USA INC 5.75% 01-15-2054				
		Acquisitions	3,084,000.00	-3,069,870.56	
		Dispositions	-1,333,000.00		1,339,868.07
SBN4JN15	T-MOBILE USA INC 5.75% 01-15-2034				
		Acquisitions	530,000.00	-529,231.50	
		Dispositions	-530,000.00		510,707.20
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	442,000.00	-437,849.62	
		Dispositions	-411,000.00		391,160.01
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	1,679,000.00	-1,744,644.63	
		Dispositions	-1,192,000.00		1,126,472.44
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	317,000.00	-301,019.38	
		Dispositions	-278,000.00		250,332.12
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				
		Acquisitions	1,534,000.00	-1,082,482.95	
		Dispositions	-635,000.00		464,351.03
C889478103	TOLL BROS INC COM				
		Acquisitions	30,300.00	-2,240,704.71	
		Dispositions	-9,700.00		881,215.68
C89055F103	TOPBUILD CORP COM				
		Acquisitions	1,200.00	-274,515.00	
		Dispositions	-1,200.00		348,102.21
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	510,000.00	-347,361.00	
		Dispositions	-972,000.00		684,007.92
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	350,000.00	-225,417.50	
		Dispositions	-350,000.00		250,593.00
C892356106	TRACTOR SUPPLY CO COM				
		Acquisitions	2,200.00	-506,662.65	
		Dispositions	-2,200.00		523,938.00
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1				
		Acquisitions	10,932.00	-2,007,168.95	
		Dispositions	-16,148.00		3,032,437.94
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Acquisitions	5,105,000.00	-5,081,764.40	
		Dispositions	-605,000.00		605,064.05
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	9,200.00	-1,554,100.80	
		Dispositions	-17,200.00		3,165,911.00
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050				
		Acquisitions	232,000.00	-147,473.12	
		Dispositions	-201,000.00		126,491.01
C896239100	TRIMBLE INC COM TRIMBLE INC				
		Acquisitions	28,764.00	-1,513,603.28	
		Dispositions	-43,264.00		2,040,739.57
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034				
		Acquisitions	5,446,000.00	-5,144,588.24	
		Dispositions	-2,012,000.00		2,005,487.28
SBPX1Z87	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034				
		Acquisitions	885,000.00	-885,000.00	
		Dispositions	-885,000.00		890,012.75
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032				
		Acquisitions	57,500,000.00	-55,180,097.46	
		Dispositions	-57,500,000.00		55,080,064.45
C90138F102	TWILIO INC CL A CL A				
		Acquisitions	23,400.00	-1,351,323.05	
		Dispositions	-23,400.00		1,382,964.99
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				
		Acquisitions	670,000.00	-561,954.45	
		Dispositions	-315,000.00		276,497.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	18,000.00	-1,177,312.29	
		Dispositions	-18,000.00		1,092,007.50
C902613AY4	UBS GROUP AG 4.875% 05-15-2045				
		Acquisitions	275,000.00	-229,779.00	
		Dispositions	-2,100,000.00		1,812,426.00
		Free Receipt	2,690,000.00	2,803,836.92	
SBN33PY5	UDR INC 2.1% DUE 06-15-2033 REG				
		Acquisitions	370,000.00	-278,140.10	
		Dispositions	-370,000.00		257,161.10
C902681105	UGI CORP NEW COM				
		Acquisitions	17,500.00	-412,537.85	
		Dispositions	-17,500.00		411,241.56
SBM8DC53	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO				
		Acquisitions	168,000.00	-95,266.08	
		Dispositions	-748,000.00		506,122.79
SBMGS915	UNILEVER CAPITAL CORP 5.0% 12-08-2033				
		Acquisitions	700,000.00	-694,078.00	
		Dispositions	-700,000.00		697,998.00
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049				
		Acquisitions	525,000.00	-379,727.25	
		Dispositions	-1,215,000.00		896,787.45
SBMXMYJ3	UNION ELEC CO 5.45% 03-15-2053				
		Acquisitions	440,000.00	-440,210.65	
		Dispositions	-440,000.00		397,304.60
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	195,000.00	-152,230.65	
		Dispositions	-310,000.00		225,562.20
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	99,000.00	-64,284.66	
		Dispositions	-1,050,000.00		794,624.04
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	464,000.00	-374,111.32	
		Dispositions	-549,000.00		456,148.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052				
		Acquisitions	1,220,000.00	-848,378.50	
		Dispositions	-220,000.00		153,480.80
SBRRH916	UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036				
		Acquisitions	1,335,000.00	-1,335,000.00	
		Dispositions	-1,335,000.00		1,293,472.50
C910047109	UNITED AIRLINES HOLDINGS INC COM USD0.01				
		Acquisitions	35,800.00	-1,888,853.53	
		Dispositions	-28,800.00		1,193,506.25
SBQMRXY5	UNITED PARCEL SERVICE INC 4.875% DUE 03-03-2033				
		Acquisitions	95,000.00	-96,424.05	
		Dispositions	-95,000.00		98,367.75
SBQMRXX4	UNITED PARCEL SVC INC 5.05% 03-03-2053				
		Acquisitions	2,068,000.00	-2,070,891.64	
		Dispositions	-2,068,000.00		2,028,681.75
SBF0SHC9	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047				
		Acquisitions	42,200,000.00	-43,108,341.23	
		Dispositions	-40,300,000.00		40,997,912.70
SBMT9GR0	UNITED STATES TREAS BDS 0.125% 02-15-2051				
		Acquisitions	28,500,000.00	-19,429,649.32	
		Dispositions	-22,700,000.00		15,532,490.96
SBNXG760	UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG				
		Acquisitions	500,000.00	-485,927.17	
		Dispositions	-500,000.00		485,777.60
C912909108	UNITED STS STL CORP NEW COM				
		Acquisitions	47,700.00	-1,322,959.39	
		Dispositions	-47,700.00		1,167,084.60
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031				
		Acquisitions	57,500,000.00	-57,594,399.20	
		Dispositions	-57,500,000.00		57,483,972.92
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK				
		Acquisitions	10,447.00	-2,519,207.59	
		Dispositions	-10,447.00		2,433,998.46
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	720,000.00	-568,886.40	
		Dispositions	-345,000.00		292,125.30
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	667,000.00	-622,417.72	
		Dispositions	-1,312,000.00		1,208,763.52
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	325,000.00	-339,007.50	
		Dispositions	-720,000.00		770,383.30
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063				
		Acquisitions	225,000.00	-254,403.00	
		Dispositions	-2,952,000.00		3,271,431.92
SBG49587	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037				
		Acquisitions	515,000.00	-603,456.40	
		Dispositions	-370,000.00		415,976.20
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				
		Acquisitions	935,000.00	-604,047.45	
		Dispositions	-195,000.00		136,078.80
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	500,000.00	-396,270.00	
		Dispositions	-535,000.00		380,556.10
SBN7K9K6	UNITEDHEALTH GROUP INC 4.5% 04-15-2033				
		Acquisitions	215,000.00	-213,639.05	
		Dispositions	-215,000.00		213,998.10
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	1,700,000.00	-1,539,229.00	
		Dispositions	-2,615,000.00		2,489,582.40
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	3,715,000.00	-3,645,504.85	
		Dispositions	-3,425,000.00		3,221,820.60
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Acquisitions	4,540,000.00	-4,459,373.55	
		Dispositions	-2,780,000.00		2,652,895.65
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	5,930.00	-3,049,064.51	
		Dispositions	-11,950.00		6,010,135.89

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTTKH8	UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053				
		Acquisitions	830,000.00	-830,000.00	
		Dispositions	-255,000.00		258,554.70
C91529Y106	UNUM GROUP				
		Acquisitions	51,700.00	-2,155,303.33	
		Dispositions	-6,400.00		289,837.68
C913903100	UNVL HEALTH SERVICES INC CL B COM				
		Acquisitions	4,600.00	-609,399.35	
		Dispositions	-4,600.00		599,338.81
C918204108	V F CORP COM				
		Acquisitions	15,400.00	-341,060.57	
		Dispositions	-15,400.00		329,364.86
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050				
		Acquisitions	381,000.00	-221,209.10	
		Dispositions	-106,000.00		54,432.06
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	415,000.00	-374,888.90	
		Dispositions	-47,000.00		39,138.31
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	3,765,000.00	-3,731,755.05	
		Dispositions	-915,000.00		896,637.85
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	235,000.00	-246,054.40	
		Dispositions	-235,000.00		246,747.65
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	31,284.00	-3,930,329.42	
		Dispositions	-28,518.00		3,603,000.80
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	928,000.00	-648,829.04	
		Dispositions	-520,000.00		352,492.00
C92047W101	VALVOLINE INC COM				
		Acquisitions	5,400.00	-185,438.86	
		Dispositions	-5,400.00		181,101.05
C92276F100	VENTAS INC REIT				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,800.00	-172,611.88	
		Dispositions	-3,800.00		174,642.32
C92338C103	VERALTO CORP COM				
		Dispositions	-1,293.33		100,848.76
		Free Receipt	1,293.33	108,155.66	
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	635,000.00	-425,250.85	
		Dispositions	-800,000.00		553,368.00
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036				
		Acquisitions	720,000.00	-649,341.95	
		Dispositions	-2,107,000.00		1,941,266.65
SBF22PM5	VERIZON 4.5% DUE 08-10-2033				
		Acquisitions	810,000.00	-759,302.10	
		Dispositions	-810,000.00		749,932.20
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039				
		Acquisitions	1,999,000.00	-1,871,525.34	
		Dispositions	-4,192,000.00		3,969,271.50
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	952,000.00	-822,349.18	
		Dispositions	-3,236,000.00		3,058,049.58
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	2,635,000.00	-1,986,485.45	
		Dispositions	-2,600,000.00		2,017,232.84
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	2,528,000.00	-1,828,339.69	
		Dispositions	-891,000.00		590,050.38
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	2,286,000.00	-1,510,060.73	
		Dispositions	-3,063,000.00		2,298,655.28
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				
		Acquisitions	1,390,000.00	-1,300,242.60	
		Dispositions	-4,714,000.00		4,187,460.13
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG				
		Acquisitions	665,000.00	-660,950.15	
		Dispositions	-1,457,000.00		1,460,662.93

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	124,600.00	-4,280,861.83	
		Dispositions	-219,700.00		8,291,110.04
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	1,310,000.00	-902,572.50	
		Dispositions	-67,000.00		44,212.63
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	3,208,000.00	-2,126,289.61	
		Dispositions	-3,430,000.00		2,072,264.20
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	3,373,000.00	-2,184,839.20	
		Dispositions	-2,654,000.00		1,597,780.32
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	15,140.00	-5,276,513.21	
		Dispositions	-22,853.00		7,719,530.93
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	70,211.00	-1,923,385.54	
		Dispositions	-64,600.00		1,667,483.70
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036				
		Acquisitions	420,000.00	-390,927.60	
		Dispositions	-165,000.00		148,427.40
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043				
		Acquisitions	350,000.00	-288,090.10	
		Dispositions	-50,000.00		39,924.00
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	590,000.00	-392,792.10	
		Dispositions	-275,000.00		191,160.75
C925652109	VICI PPTYS INC COM				
		Acquisitions	82,300.00	-2,518,272.29	
		Dispositions	-13,100.00		411,623.01
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052				
		Acquisitions	1,641,000.00	-1,521,258.27	
		Dispositions	-527,000.00		470,970.36
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	505,000.00	-499,919.35	
		Dispositions	-305,000.00		314,552.60
SBRBDVV4	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053				
		Acquisitions	260,000.00	-254,537.40	
		Dispositions	-260,000.00		250,468.40
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045				
		Acquisitions	810,000.00	-687,744.65	
		Dispositions	-1,621,000.00		1,490,347.88
C92826C839	VISA INC COM CL A STK				
		Acquisitions	29,240.00	-6,796,752.93	
		Dispositions	-16,300.00		3,835,279.54
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050				
		Acquisitions	94,000.00	-48,230.46	
		Dispositions	-94,000.00		54,962.74
C92840M102	VISTRA CORP COM USD0.01				
		Acquisitions	65,100.00	-1,791,192.83	
		Dispositions	-107,055.00		3,219,245.39
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043				
		Acquisitions	161,000.00	-134,878.59	
		Dispositions	-383,000.00		312,111.83
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053				
		Acquisitions	303,000.00	-283,341.19	
		Dispositions	-217,000.00		212,613.71
SBNHTNW3	VODAFONE GROUP PLC 5.75% 02-10-2063				
		Acquisitions	751,000.00	-735,966.40	
		Dispositions	-31,000.00		31,531.65
SBJQ2JX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG				
		Acquisitions	724,000.00	-612,804.48	
		Dispositions	-64,000.00		58,305.28
C928881101	VONTIER CORP COM USD0.0001 WI				
		Acquisitions	28,900.00	-843,078.41	
		Dispositions	-13,500.00		434,267.80
C929160109	VULCAN MATERIALS CO COM				
		Acquisitions	8,800.00	-1,853,425.25	
		Dispositions	-8,800.00		1,879,315.18

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929740108	WABTEC CORP COM				
		Acquisitions	12,689.00	-1,417,070.21	
		Dispositions	-12,689.00		1,333,740.33
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO				
		Acquisitions	125,000.00	-89,820.00	
		Dispositions	-99,000.00		68,697.09
SBP6LMP0	WALMART INC 4.1% DUE 04-15-2033				
		Acquisitions	980,000.00	-980,000.00	
		Dispositions	-980,000.00		956,526.70
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053				
		Acquisitions	2,647,000.00	-2,601,069.34	
		Dispositions	-1,222,000.00		1,117,319.00
SBPMQ8D9	WALMART INC 4.5% DUE 09-09-2052 BEO				
		Acquisitions	387,000.00	-327,387.84	
		Dispositions	-67,000.00		65,640.57
C931142103	WALMART INC COM				
		Acquisitions	16,100.00	-2,433,360.29	
		Dispositions	-16,100.00		2,556,518.38
C254687106	WALT DISNEY CO				
		Acquisitions	22,900.00	-2,253,962.87	
		Dispositions	-22,900.00		2,110,503.08
C934550203	WARNER MUSIC GROUP CORP CL A CL A				
		Acquisitions	47,700.00	-1,452,550.54	
		Dispositions	-47,700.00		1,422,658.41
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	900,000.00	-692,286.15	
		Dispositions	-1,545,000.00		1,211,379.45
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	775,000.00	-593,831.40	
		Dispositions	-740,000.00		582,757.40
SBQPF8K7	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	230,000.00	-176,295.00	
		Dispositions	-925,000.00		767,610.05
SBMBVPZ5	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	190,000.00	-149,397.00	
		Dispositions	-420,000.00		313,336.80
SBN45324	WASTE MANAGEMENT INC SR NT 4.625% 02-15-2033				
		Acquisitions	2,070,000.00	-2,066,398.20	
		Dispositions	-2,070,000.00		2,021,560.15
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG				
		Acquisitions	66,000.00	-40,350.42	
		Dispositions	-259,000.00		165,274.50
SBNXJJN0	WASTE MGMT INC DEL 4.875% 02-15-2034				
		Acquisitions	2,730,000.00	-2,689,104.60	
		Dispositions	-205,000.00		202,572.80
SBK0Y5Y0	WASTE MGMT INC DEL FIXED 4.15% 07-15-2049				
		Acquisitions	150,000.00	-112,635.00	
		Dispositions	-290,000.00		265,448.60
C941848103	WATERS CORP COM				
		Acquisitions	6,565.00	-2,027,169.77	
		Dispositions	-6,565.00		1,911,465.47
C942749102	WATTS WTR TECHNOLOGIES INC				
		Acquisitions	1,100.00	-175,576.03	
		Dispositions	-1,100.00		208,426.21
CG48833118	WEATHERFORD INTL LTD COMMON STOCK				
		Acquisitions	15,000.00	-1,002,962.57	
		Dispositions	-15,000.00		1,365,799.56
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	1,140,000.00	-915,339.00	
		Dispositions	-290,000.00		257,786.50
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	1,582,000.00	-1,177,883.45	
		Dispositions	-725,000.00		615,639.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	315,000.00	-237,437.55	
		Dispositions	-48,000.00		42,254.40
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	575,000.00	-531,242.50	
		Dispositions	-240,000.00		248,582.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041				
		Acquisitions	5,450,000.00	-4,084,169.30	
		Dispositions	-2,255,000.00		1,683,207.40
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				
		Acquisitions	3,935,000.00	-3,723,200.70	
		Dispositions	-3,390,000.00		3,204,326.10
SBLB0XT5	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034				
		Acquisitions	3,935,000.00	-3,935,000.00	
		Dispositions	-2,015,000.00		2,121,117.50
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	680,000.00	-558,747.20	
		Dispositions	-595,000.00		515,012.50
SBP6P605	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053				
		Acquisitions	4,812,000.00	-3,995,160.62	
		Dispositions	-4,895,000.00		4,247,920.65
C95000U3B7	WELLS FARGO & COMPANY 4.897% 07-25-2033				
		Acquisitions	3,157,000.00	-3,045,244.41	
		Dispositions	-960,000.00		907,238.40
C95000U3D3	WELLS FARGO & COMPANY 5.389% 04-24-2034				
		Acquisitions	1,716,000.00	-1,716,000.00	
		Dispositions	-1,716,000.00		1,691,574.42
SBNFZXQ7	WELLS FARGO & COMPANY 5.557% 07-25-2034				
		Acquisitions	5,494,000.00	-5,372,601.60	
		Dispositions	-1,764,000.00		1,607,780.16
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	8,350.00	-2,930,842.33	
		Dispositions	-6,140.00		2,138,150.69
C959802109	WESTERN UNION CO				
		Acquisitions	175,300.00	-2,144,579.95	
		Dispositions	-93,100.00		1,163,607.10
C961214EY5	WESTPAC BANKING CORPORATION 3.133% 11-18-2041				
		Acquisitions	271,000.00	-173,200.02	
		Dispositions	-561,000.00		374,288.34
C96208T104	WEX INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,700.00	-468,668.06	
		Dispositions	-2,700.00		484,956.93
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	359,000.00	-300,272.91	
		Dispositions	-504,000.00		463,040.24
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045				
		Acquisitions	310,000.00	-276,606.80	
		Dispositions	-310,000.00		269,507.30
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045				
		Acquisitions	550,000.00	-459,792.60	
		Dispositions	-870,000.00		817,809.50
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	12,885.00	-3,039,130.67	
		Dispositions	-10,330.00		2,290,639.00
C971378104	WILLSCOT HOLDINGS CORPORATION				
		Acquisitions	20,500.00	-925,182.11	
		Dispositions	-31,900.00		1,296,678.20
C974155103	WINGSTOP INC COM				
		Acquisitions	7,100.00	-1,487,367.89	
		Dispositions	-900.00		177,953.37
CM98068105	WIX.COM LTD COM ILS0.01				
		Acquisitions	6,600.00	-539,653.14	
		Dispositions	-6,600.00		574,178.90
C92942W107	WK KELLOGG CO COM				
		Dispositions	-5,650.00		59,037.93
		Free Receipt	5,650.00	90,653.67	
C98389B100	XCEL ENERGY INC COM				
		Acquisitions	50,400.00	-3,008,421.35	
		Dispositions	-34,100.00		2,137,737.14
C98419M100	XYLEM INC COM				
		Acquisitions	18,074.00	-1,880,809.24	
		Dispositions	-22,874.00		2,106,271.53
C988498101	YUM BRANDS INC COM				
		Acquisitions	2,600.00	-332,167.30	
		Dispositions	-10,500.00		1,430,163.06

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	3,460.00	-1,037,572.85	
		Dispositions	-10,931.00		3,392,701.87
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	27,800.00	-3,592,326.55	
		Dispositions	-22,200.00		2,785,515.07
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	27,200.00	-1,068,494.10	
		Dispositions	-17,200.00		490,244.42
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	24,900.00	-4,133,913.73	
		Dispositions	-31,300.00		5,545,054.59
SBDTYMK7	ZOETIS INC FIXED 4.45% DUE 08-20-2048				
		Acquisitions	245,000.00	-223,533.10	
		Dispositions	-945,000.00		830,037.50
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	26,200.00	-1,692,859.78	
		Dispositions	-26,200.00		1,849,200.03
C98980F104	ZOOMINFO TECHNOLOGIES INC COM USD0.01				
		Acquisitions	41,400.00	-652,134.13	
		Dispositions	-16,400.00		268,626.81
C98980G102	ZSCALER INC COM				
		Acquisitions	8,200.00	-1,248,263.39	
		Dispositions	-4,200.00		421,980.66

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Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2023

Date	Amount	Days to Discount to 1/1/2023 at 5.28%	Interest Adjusted Contribution
May 15, 2024	$ 150,000,000	500	$ 139,798,674
August 26, 2024	15,000,000	603	13,778,897
Total Contribution	$ 165,000,000		$ 153,577,571

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Retirement Table	*Count*	*Average Retirement Age*	*Weight*
RIP	3,249	56.07	91.68%
PSP	295	55.93	8.32%
	3,544		
	Weighted Average Retirement Age		56.06

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2023	11,248,415	0	359,185,097	370,433,512
2024	27,333,753	850,719	352,587,696	380,772,168
2025	42,115,097	1,515,128	345,698,719	389,328,944
2026	55,156,282	2,447,238	338,515,809	396,119,329
2027	66,686,070	3,185,448	331,031,946	400,903,464
2028	76,730,085	3,834,714	323,236,367	403,801,166
2029	85,690,081	4,464,630	315,116,749	405,271,460
2030	93,837,415	5,208,514	306,660,494	405,706,423
2031	100,985,081	5,856,989	297,856,205	404,698,275
2032	106,999,611	6,745,558	288,695,641	402,440,810
2033	112,456,264	7,318,773	279,175,175	398,950,212
2034	117,245,449	8,044,624	269,296,574	394,586,647
2035	121,342,983	8,451,415	259,067,476	388,861,874
2036	124,971,895	9,107,065	248,500,907	382,579,867
2037	127,883,964	9,634,916	237,614,607	375,133,487
2038	130,427,176	10,181,465	226,429,951	367,038,592
2039	132,586,885	10,855,104	214,972,449	358,414,438
2040	134,369,545	11,251,740	203,274,043	348,895,328
2041	135,818,714	11,801,020	191,373,744	338,993,478
2042	136,506,578	12,438,571	179,317,460	328,262,609
2043	136,834,327	12,870,049	167,158,080	316,862,456
2044	136,852,126	13,346,798	154,956,137	305,155,061
2045	136,271,244	13,767,329	142,780,353	292,818,926
2046	135,035,781	14,091,183	130,708,082	279,835,046
2047	133,158,013	14,241,115	118,824,429	266,223,557
2048	130,678,694	14,226,793	107,219,849	252,125,336
2049	127,716,109	14,051,790	95,987,465	237,755,364
2050	124,168,665	13,753,956	85,219,808	223,142,429
2051	120,133,099	13,536,089	75,004,527	208,673,715
2052	115,701,694	13,168,427	65,420,456	194,290,577
2053	110,891,521	12,770,171	56,533,924	180,195,616
2054	105,830,129	12,344,278	48,395,089	166,569,496
2055	100,544,651	11,875,315	41,035,691	153,455,657
2056	95,067,343	11,372,802	34,467,893	140,908,038
2057	89,489,595	10,851,412	28,684,343	129,025,350
2058	83,874,677	10,315,390	23,659,786	117,849,853
2059	78,280,549	9,769,035	19,353,245	107,402,829
2060	72,755,952	9,216,478	15,711,449	97,683,879
2061	67,344,412	8,661,520	12,672,382	88,678,314
2062	62,084,433	8,107,576	10,168,780	80,360,789
2063	57,005,367	7,557,601	8,131,767	72,694,735
2064	52,128,549	7,014,099	6,493,713	65,636,361
2065	47,468,538	6,479,258	5,190,621	59,138,417
2066	43,033,643	5,954,973	4,163,912	53,152,528

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2067	38,827,764	5,442,946	3,361,462	47,632,172
2068	34,851,672	4,944,935	2,738,099	42,534,706
2069	31,104,229	4,462,722	2,255,698	37,822,649
2070	27,584,296	3,998,215	1,882,727	33,465,238
2071	24,291,178	3,553,569	1,593,659	29,438,406
2072	21,225,249	3,131,003	1,368,231	25,724,483

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	$ 713,394,551	January 1, 2023	15	$ 65,333,177

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected return on assets assumption from 4.75% for the 2022 plan year to 6.25% for the 2023 plan year.

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

◆5% Report - Part A

Single Transactions in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part A

Single Transactions in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part B

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

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053 SEDOL: BQXLPR3	Total acquisitions	259	141,615,936.93			0.00	141,615,936.93	141,615,936.93
	Total dispositions	216		135,055,258.13		0.00	135,600,918.37	135,055,258.13
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	21	131,375,168.52			0.00	131,375,168.52	131,375,168.52
	Total dispositions	21		131,123,687.50		0.00	131,226,403.74	131,123,687.50
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	38	326,934,062.49			0.00	326,934,062.49	326,934,062.49
	Total dispositions	38		326,230,968.75		0.00	327,515,108.31	326,230,968.75
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	54	1,008,094,153.29			0.00	1,008,094,153.29	1,008,094,153.29
	Total dispositions	54		1,006,159,625.00		0.00	1,005,298,364.36	1,006,159,625.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	Total acquisitions	71	207,296,372.48			0.00	207,381,656.78	207,296,372.48
	Total dispositions	69		206,468,643.80		0.00	206,419,778.05	206,468,643.80
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	Total acquisitions	55	143,840,490.27			0.00	143,811,902.45	143,840,490.27
	Total dispositions	55		143,823,563.12		0.00	143,872,617.06	143,823,563.12
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	Total acquisitions	57	138,901,959.69			0.00	138,934,042.25	138,901,959.69
	Total dispositions	57		138,983,068.60		0.00	138,983,068.60	138,983,068.60

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WFV0	Total acquisitions	56	341,426,345.72			0.00	341,412,978.10	341,426,345.72
	Total dispositions	56		341,466,337.84		0.00	341,521,297.16	341,466,337.84
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	40	341,914,729.35			0.00	341,914,729.35	341,914,729.35
	Total dispositions	40		341,176,018.75		0.00	343,782,363.27	341,176,018.75
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	838	1,146,338,713.75			0.00	1,146,338,713.75	1,146,338,713.75
	Total dispositions	561		1,120,561,566.43		0.00	1,120,561,566.43	1,120,561,566.43

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

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

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 5,181,308,596.32

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

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

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

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

A Name of plan
NTESS Retirement Income Plan

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
National Technology & Engineering Solutions of Sandia

D Employer Identification Number (EIN)
85-0097942

E Type of plan: [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 2023

2 Assets:

a Market value	**2a**	5,250,164,687
b Actuarial value	**2b**	5,775,181,155

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	8,741	4,115,328,538	4,115,328,538
b For terminated vested participants	1,181	127,191,676	127,191,676
c For active participants	3,544	1,519,060,877	1,605,797,961
d Total	13,466	5,761,581,091	5,848,318,175

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**	5.28 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	97,045,172
b Expected plan-related expenses	**6b**	13,500,000
c Target normal cost	**6c**	110,545,172

Statement by Enrolled Actuary

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

SIGN HERE

Brian P. Levine BPL
Signature of actuary

09/03/2024
Date

BRIAN P. LEVINE
Type or print name of actuary

2306424
Most recent enrollment number

Aon Consulting, Inc.
Firm name

214-989-2661
Telephone number (including area code)

MSC #17849
PO Box 803507
Dallas TX 75380
Address of the firm

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

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	776,737,314
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	776,737,314
10	Interest on line 9 using prior year's actual return of -23.31 %	0	-181,057,468
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		42,273,765
	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 5.45 %		2,303,920
	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		44,577,685
	d Portion of (c) to be added to prefunding balance		44,577,685
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	640,257,531

Part III Funding Percentages

14	Funding target attainment percentage	14	87.80 %
15	Adjusted funding target attainment percentage	15	87.80 %
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	109.73 %
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
05/15/2024	150,000,000	0			
08/26/2024	15,000,000				
		Totals ► 18(b)	165,000,000	18(c)	0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date.	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	153,577,571

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:	2nd segment:	3rd segment:	
4.75 %	5.00 %	5.74 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	56

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	110,545,172
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	713,394,551	65,333,177
b Waiver amortization installment		

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**	175,878,349

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	22,300,778	22,300,778

36 Additional cash requirement (line 34 minus line 35)	**36**	153,577,571
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	153,577,571

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 SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2023

Date	Amount	Days to Discount to 1/1/2023 at 5.28%	Interest Adjusted Contribution
May 15, 2024	$ 150,000,000	500	$ 139,798,674
August 26, 2024	15,000,000	603	13,778,897
Total Contribution	$ 165,000,000		$ 153,577,571

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Retirement Table	*Count*	*Average Retirement Age*	*Weight*
RIP	3,249	56.07	91.68%
PSP	295	55.93	8.32%
	3,544		
	Weighted Average Retirement Age		56.06

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected return on assets assumption from 4.75% for the 2022 plan year to 6.25% for the 2023 plan year.

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

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26a—Schedule of Active Participant Data as of January 1, 2023

Number of Participants and Average Compensation

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				13	9					
35-39				25 $147,888	107 $153,891	23 $159,926				
40-44			1	43 $165,540	230 $180,287	215 $171,159	33 $171,554			
45-49			1	38 $166,244	227 $176,518	232 $184,592	73 $173,983	33 $173,880		
50-54				23 $170,313	171 $159,216	287 $181,219	75 $200,629	44 $171,357	13	
55-59			1	24 $129,019	200 $150,667	186 $160,090	130 $204,443	127 $194,593	61 $180,489	4
60-64				25 $141,809	126 $141,095	134 $149,672	74 $176,139	116 $208,688	131 $196,623	28 $167,067
65-69				6	35 $143,514	32 $142,197	21 $205,052	25 $205,359	34 $195,498	45 $167,701
70+			1	8	4	8	6	6	10	20

N-3,544

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2023	11,248,415	0	359,185,097	370,433,512
2024	27,333,753	850,719	352,587,696	380,772,168
2025	42,115,097	1,515,128	345,698,719	389,328,944
2026	55,156,282	2,447,238	338,515,809	396,119,329
2027	66,686,070	3,185,448	331,031,946	400,903,464
2028	76,730,085	3,834,714	323,236,367	403,801,166
2029	85,690,081	4,464,630	315,116,749	405,271,460
2030	93,837,415	5,208,514	306,660,494	405,706,423
2031	100,985,081	5,856,989	297,856,205	404,698,275
2032	106,999,611	6,745,558	288,695,641	402,440,810
2033	112,456,264	7,318,773	279,175,175	398,950,212
2034	117,245,449	8,044,624	269,296,574	394,586,647
2035	121,342,983	8,451,415	259,067,476	388,861,874
2036	124,971,895	9,107,065	248,500,907	382,579,867
2037	127,883,964	9,634,916	237,614,607	375,133,487
2038	130,427,176	10,181,465	226,429,951	367,038,592
2039	132,586,885	10,855,104	214,972,449	358,414,438
2040	134,369,545	11,251,740	203,274,043	348,895,328
2041	135,818,714	11,801,020	191,373,744	338,993,478
2042	136,506,578	12,438,571	179,317,460	328,262,609
2043	136,834,327	12,870,049	167,158,080	316,862,456
2044	136,852,126	13,346,798	154,956,137	305,155,061
2045	136,271,244	13,767,329	142,780,353	292,818,926
2046	135,035,781	14,091,183	130,708,082	279,835,046
2047	133,158,013	14,241,115	118,824,429	266,223,557
2048	130,678,694	14,226,793	107,219,849	252,125,336
2049	127,716,109	14,051,790	95,987,465	237,755,364
2050	124,168,665	13,753,956	85,219,808	223,142,429
2051	120,133,099	13,536,089	75,004,527	208,673,715
2052	115,701,694	13,168,427	65,420,456	194,290,577
2053	110,891,521	12,770,171	56,533,924	180,195,616
2054	105,830,129	12,344,278	48,395,089	166,569,496
2055	100,544,651	11,875,315	41,035,691	153,455,657
2056	95,067,343	11,372,802	34,467,893	140,908,038
2057	89,489,595	10,851,412	28,684,343	129,025,350
2058	83,874,677	10,315,390	23,659,786	117,849,853
2059	78,280,549	9,769,035	19,353,245	107,402,829
2060	72,755,952	9,216,478	15,711,449	97,683,879
2061	67,344,412	8,661,520	12,672,382	88,678,314
2062	62,084,433	8,107,576	10,168,780	80,360,789
2063	57,005,367	7,557,601	8,131,767	72,694,735
2064	52,128,549	7,014,099	6,493,713	65,636,361
2065	47,468,538	6,479,258	5,190,621	59,138,417
2066	43,033,643	5,954,973	4,163,912	53,152,528

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2067	38,827,764	5,442,946	3,361,462	47,632,172
2068	34,851,672	4,944,935	2,738,099	42,534,706
2069	31,104,229	4,462,722	2,255,698	37,822,649
2070	27,584,296	3,998,215	1,882,727	33,465,238
2071	24,291,178	3,553,569	1,593,659	29,438,406
2072	21,225,249	3,131,003	1,368,231	25,724,483

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	$ 713,394,551	January 1, 2023	15	$ 65,333,177

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2022), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.00%
3rd Segment Rate	5.74%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2022), without regard to interest rate stabilization
1st Segment Rate	1.41%
2nd Segment Rate	3.09%
3rd Segment Rate	3.58%
Salary Increases	See Table 1
Optional Payment Form Election Percentage	
Married Males	25% life annuity 75% joint and 100% survivor annuity with a pop-up
Married Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2023 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 3
Disability Rates	See Table 4

Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	2023 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of $265,000 and the IRC section 401(a)(17) compensation limit of $330,000.
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	
2021 Plan Year	4.25%
2022 Plan Year	4.75%
2023 Plan Year	6.25%, limited to 5.74%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. $13,500,000 for 2023.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2023

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

Table 1

Salary Increases[1]

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

[1] Reflects 2.25% annual inflation plus increases for merit and productivity.

Table 2

Retirement Rates for Active Participants

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

Table 3

Termination Rates—RIP and Former PSP

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

Table 4

Disability Rates

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

History of the Plan

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

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

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

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

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

i. Participants that retired or terminated as regular employees not in a bargaining unit; and

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

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

i. Incorporated a new benefit formula and early retirement reductions;

ii. Changed the qualified joint and survivor annuity, as well as the qualified pre-retirement survivor annuity, to a joint and 100% survivor annuity; and

iii. Provided benefit improvements to retired participants and beneficiaries of deceased participants.

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

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

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

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

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

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

Effective Date	Amended and restated January 1, 2023.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither an unrepresented New Hire nor a Post-2008 Rehire is eligible to participate. Eligibility for represented New Hire and Rehire ended on various dates between July 1, 2009 and July 1, 2010.
Employee Contributions	Contributions, if any, made by a participant under a previous plan, to the extent that those contributions remain in the plan. Employee contributions include “Prior Plan Employee Contributions” and “LMSC Employee Contributions”.
Retirement Eligibility	
Normal	The later of the date a participant attains age 65 or the fifth anniversary of the participant’s commencement of employment.
Service	Age 50 with 25 years of eligibility service, age 55 with 20 years of eligibility service, age 60 with 15 years of eligibility service, age 65 with 10 years of eligibility service or any age with 30 years of eligibility service. Only participants who meet these requirements while still in active service are eligible for a service retirement.
Early	The same as service retirement. age 55 with 20 years of eligibility service or age 50 with 25 years of eligibility service for the purpose of a deferred vested pension.
Disability	Fifteen years of eligibility service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of eligibility service.
Retirement Benefits	
Normal	An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the prior plan minimum benefit shall have the pension amount determined solely by the following formula: I. For retirements on or after January 1, 2012: {[(a) x (b)] / 12} + (c) where

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

(b) Equals 2.25%;

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

II. For retirements on or after December 18, 2000, but prior to December 31, 2011:
[(a) × (b) × (c)] where

(a) Equals the employee's average earnings;

(b) Equals 2.0%;

(c) Equals benefit service as of retirement.

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

III. For Retirements on or after October 1, 1993, but prior to December 18, 2000:
[(d) × (e) × (f)] where

(d) Equals the employee's average earnings;

(e) Equals 1.5%;

(f) Equals benefit service as of retirement.

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

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

Early	The accrued normal retirement benefit calculated using Formula I or II above is reduced ⅓% for each month that retirement precedes age 62. The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of eligibility service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of eligibility service. There are no reductions for participants who retire after attaining age 55 with 20 years of eligibility service or age 60 with 15 years of eligibility service.
Disability	Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability. Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.
Vesting	Any participant who is at least age 22, and leaves employment before age 65 with at least five years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least five years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.
Preretirement Spouse's Benefits	
Eligibility	The spouse of an active participant who dies after becoming eligible for a deferred vested pension.
Benefit	The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

	(a) Fifteen or more years or service pension eligible: 90%[2] of accrued benefit payments commence upon the participant's death without early retirement reductions. (b) Less than 15 years or not yet service pension eligible:86%[1] of accrued benefit; payments commence on the deceased's sixty-fifth birthday.
Death Benefit	
Eligibility	A beneficiary of a prior plan employee if there is no surviving spouse.
Benefit	An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.
Return of Employee Contributions	A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the participant's prior plan employee contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.
Normal Form of Payment	Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.
Optional Forms of Payment	50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.
Actuarial Equivalence	Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 5%.

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

Cost Of Living Increases

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

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00%[3]	42 months after Dec. 31, 1987
July 1, 1991	6.50%[4]	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible[5]
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00%[6]	N/A[7]

Transferred Service

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

[3] Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.
[4] Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.
[5] Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of $500 ($300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.
[6] Plus an increase due to change in QJSA reductions.
[7] Applies to retirees (and survivors) who retire with a service or disability pension.

Definitions

Pensionable Pay	Only an eligible employee's base salary or, in the case of an hourly paid eligible employee, wages calculated at the applicable base rate for their standard work schedule (without including any supplements, overtime [see the Plan Document for an exception regarding overtime in SPA represented employee's standard work schedules], bonuses, awards taxable income from the Student Debt Contribution Program, the cash value of non-cash compensation reported to the IRS or shift differentials, or differentials for other special circumstances). Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, spot awards, promotion awards, appointment awards, employment sign on awards, critical skills retention bonuses and retention bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred. Pensionable Pay also includes proceeds received from a vacation sell election; however, earnings will not be increased due to accumulated flex time that the Participant has accrued as of the date the Participant ceases to be an eligible employee, or by any severance payments and lump sum cashout of vacation pay.
Average Earnings	The highest average of three consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the average earnings will be frozen at December 31, 2011. For periods of determination on or after October 1, 1993, but prior to December 18, 2000: The highest average of five consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount.

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

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

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

NTESS RETIREMENT INCOME PLAN			EIN: 85-0097942
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)			Plan #: 006
As of December 31, 2023			
* Party-in-Interest			
Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	635,000.00	473,970.35	504,616.57
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	320,000.00	272,470.40	282,341.08
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000.00	44,024.06	77,057.64
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	275,000.00	208,612.25	225,434.60
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	400,000.00	382,896.00	327,904.87
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000.00	1,950,000.00	1,922,131.38
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,300,000.00	1,291,134.00	1,031,297.28
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000.00	4,329,639.60	4,181,238.88
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	2,497,000.00	2,206,335.66	2,062,942.79
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000.00	336,000.00	650,349.88
* PRUDENTIAL INSURANCE, CONSERVATIVE STOCK FUND, COMMON STOCK ACCOUNT	17,106.00	834,955.00	4,445,891.00
* PRUDENTIAL INSURANCE, SHORT TERM FUND, INTEREST BEARING CASH ACCT, VARIABLE INTEREST	407,709.00	8,661,029.00	8,661,029.00
* PRUDENTAIL INSURANCE, UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 6.39%		13,090,634.00	13,090,634.00
3M CO 3.25% DUE 08-26-2049	855,000.00	668,578.28	622,621.27
3M CO 3.875% DUE 06-15-2044	235,000.00	163,186.35	192,378.56
3M CO FIXED 3.625% 10-15-2047	520,000.00	610,630.80	398,686.33
AADVANTAGE LOYALITY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028	2,430,000.00	2,514,712.50	2,493,034.20
ABBOTT LABS 4.75% 04-15-2043	2,261,000.00	2,370,666.38	2,305,350.94
ABBOTT LABS 4.75% 04-15-2043	1,550,000.00	1,596,118.89	1,580,404.23
ABBOTT LABS 4.75% DUE 11-30-2036	616,000.00	621,303.76	632,154.93
ABBOTT LABS 6.15% DUE 11-30-2037	420,000.00	467,591.95	483,778.08
ABBVIE INC 4.05% DUE 11-21-2039 REG	5,315,000.00	5,137,549.31	4,817,149.90
ABBVIE INC 4.05% DUE 11-21-2039 REG	2,552,000.00	2,648,503.12	2,312,957.02
ABBVIE INC 4.25% DUE 11-21-2049 REG	1,833,000.00	1,781,481.03	1,639,000.47
ABBVIE INC 4.25% DUE 11-21-2049 REG	510,000.00	410,041.99	456,023.04
ABBVIE INC 4.4% DUE 11-06-2042	650,000.00	575,787.75	604,912.69
ABBVIE INC 4.4% DUE 11-06-2042	3,445,000.00	3,419,868.22	3,206,037.23
ABBVIE INC 4.45% DUE 05-14-2046	1,765,000.00	1,724,979.90	1,626,086.20
ABBVIE INC 4.45% DUE 05-14-2046	985,000.00	976,397.45	907,475.87
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000.00	5,925,400.00	5,527,771.80
ABBVIE INC 4.625% DUE 10-01-2042 REG	830,000.00	681,629.20	787,521.26
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000.00	198,298.80	203,996.47
ABBVIE INC 4.75% 03-15-2045	135,000.00	130,304.70	130,305.88
ABBVIE INC 4.75% 03-15-2045	901,000.00	999,215.02	869,671.09
ABBVIE INC 4.75% 03-15-2045	1,321,000.00	1,279,097.88	1,275,067.17
ABBVIE INC 4.85% DUE 06-15-2044 REG	285,000.00	340,490.47	278,395.41
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000.00	1,215,875.66	1,214,194.71
ABBVIE INC 4.875% DUE 11-14-2048	1,423,000.00	1,370,648.80	1,392,073.07
ABBVIE INC 4.875% DUE 11-14-2048	100,000.00	98,943.00	97,826.64
ABBVIE INC COM USD0.01	34,200.00	5,087,835.89	5,299,974.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045	450,000.00	480,090.10	430,330.53
ABBVIE INC FIXED 4.7% DUE 05-14-2045	177,000.00	185,972.00	169,263.34
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000.00	598,392.00	587,916.00
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000.00	268,199.45	238,979.55
ACUITY BRANDS INC COM	4,600.00	782,312.50	942,218.00
ADOBE INC COM	9,080.00	3,860,266.74	5,417,128.00
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052	270,000.00	270,000.00	257,019.77
ADVENTHEALTH OBL 2.795% 11-15-2051	618,000.00	618,000.00	426,641.95
AECOM	7,900.00	723,846.16	730,197.00
AEP TEX INC 4.15% DUE 05-01-2049	370,000.00	421,567.30	299,053.06
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000.00	2,396,736.00	1,939,803.62
AEP TEX INC 5.4% DUE 06-01-2033	1,200,000.00	1,198,056.00	1,220,823.66
AEP TEX INC FIXED 3.8% DUE 10-01-2047	1,700,000.00	1,306,280.00	1,288,812.35
AEP TEX INC SR NT SER J 3.45% 05-15-2051	350,000.00	348,957.00	251,103.94
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	270,000.00	270,040.50	194,239.88
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	733,000.00	718,582.04	527,325.32
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	170,000.00	194,255.60	135,351.02
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	335,000.00	289,208.85	288,853.99
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	355,000.00	284,024.85	280,811.23
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	800,000.00	796,912.00	520,247.86
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	513,000.00	311,218.35	333,608.94
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	628,000.00	625,638.72	547,194.33
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	261,000.00	236,361.60	238,553.69
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000.00	2,137,963.95	1,731,421.48
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,300,000.00	1,294,410.00	1,116,272.42

AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	880,000.00	848,238.89	755,630.56
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,000,000.00	995,700.00	858,671.09
AES CORP 5.45% 06-01-2028	1,400,000.00	1,399,160.00	1,424,355.80
AES CORP SR NT 2.45% 01-15-2031	3,300,000.00	3,310,954.20	2,776,242.81
AETNA INC 4.125% DUE 11-15-2042	430,000.00	419,344.10	356,908.53
AETNA INC 4.125% DUE 11-15-2042	1,250,000.00	1,181,324.67	1,037,524.80
AETNA INC NEW 3.875% DUE 08-15-2047	1,486,000.00	1,500,291.30	1,166,288.45
AETNA INC NEW 4.5% DUE 05-15-2042	350,000.00	285,677.00	307,055.12
AETNA INC NEW 4.75% DUE 03-15-2044	990,000.00	1,024,174.30	892,524.81
AETNA INC NEW 4.75% DUE 03-15-2044	480,000.00	467,493.28	432,739.30
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	230,000.00	337,642.30	258,064.81
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	425,000.00	480,551.75	476,858.89
AETNA INC NEW 6.75% DUE 12-15-2037	400,000.00	470,367.80	449,807.54
AETNA INC NEW 6.75% DUE 12-15-2037	300,000.00	417,069.00	337,355.66
AFFILIATED MANAGERS GROUP INC COM STK	1,500.00	227,238.75	227,130.00
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000.00	1,091,915.00	954,822.33
AHS HOSP CORP 2.78% DUE 07-01-2051	420,000.00	420,000.00	281,258.77
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000.00	3,018,141.93	2,410,603.12
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000.00	608,632.76	465,888.83
AKAMAI TECHNOLOGIES INC COM STK	4,000.00	350,748.14	473,400.00
ALABAMA POWER CO 3.7% 12-01-2047	770,000.00	620,134.74	610,285.67
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000.00	5,113,000.00	3,962,893.95
ALABAMA POWER CO SR NT 3% 03-15-2052	131,000.00	87,429.40	91,989.76
ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032	1,200,000.00	1,199,172.00	1,066,654.61
ALABAMA PWR CO 3.45% DUE 10-01-2049	405,000.00	385,090.20	305,672.31
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000.00	421,582.95	319,257.74
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000.00	999,007.35	835,427.65
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,771,000.00	1,908,394.18	1,443,455.98
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000.00	2,021,020.00	1,630,102.74
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000.00	4,464,180.00	3,865,103.42
ALABAMA PWR CO 4.3% 07-15-2048	275,000.00	228,027.25	239,248.45
ALCAN INC 5.75% DUE 06-01-2035	255,000.00	274,125.00	270,768.68
ALCAN INC 6.125% DUE 12-15-2033	295,000.00	409,799.25	323,902.54
ALCON FIN CORP 5.375% DUE 12-06-2032	1,700,000.00	1,690,786.00	1,757,076.51
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000.00	2,096,955.00	2,016,233.48
ALEXANDRIA REAL 4% DUE 02-01-2050	710,000.00	802,334.90	563,241.37
ALEXANDRIA REAL 4.85% DUE 04-15-2049	555,000.00	665,400.60	489,195.28
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	525,000.00	524,566.17	385,155.79
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	3,105,000.00	2,456,592.55	2,277,921.37
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	173,000.00	149,211.41	167,576.39
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	1,156,000.00	1,103,930.13	764,988.65
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	2,800,000.00	2,788,464.00	1,852,913.69
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	825,000.00	595,911.90	545,947.78
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	1,405,000.00	1,647,390.42	1,147,753.60
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	3,027,000.00	2,707,225.68	1,992,132.02
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	400,000.00	243,620.00	263,248.37
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	1,160,000.00	1,286,488.65	998,154.00
ALKERMES PLC SHS	11,100.00	323,636.00	307,914.00
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	340,000.00	330,507.20	330,183.66
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000.00	2,237,487.00	1,771,885.96
ALLSTATE CORP 3.85% DUE 08-10-2049	395,000.00	308,314.79	320,087.11
ALLSTATE CORP 4.2% DUE 12-15-2046	520,000.00	390,679.40	443,062.76
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000.00	2,534,209.20	2,168,451.37
ALLSTATE CORP 4.5% DUE 06-15-2043	355,000.00	306,449.40	320,177.51
ALLY FINL INC 6.848% 01-03-2030	612,000.00	629,074.80	629,107.65
ALLY FINL INC 8% DUE 11-01-2031	900,000.00	1,066,593.75	986,899.54
ALPHABET INC 1.9% DUE 08-15-2040	280,000.00	185,326.40	194,847.88
ALPHABET INC 2.05% 08-15-2050	1,545,000.00	955,807.86	973,030.71
ALPHABET INC CAP STK USD0.001 CL C	50,185.00	4,987,427.81	7,072,572.05
ALPHABET INC CAPITAL STOCK USD0.001 CL A	67,520.00	7,333,938.33	9,431,868.80
ALTRIA GROUP INC 3.4% DUE 02-04-2041	1,255,000.00	1,195,366.39	922,864.14
ALTRIA GROUP INC 3.4% DUE 02-04-2041	400,000.00	271,345.00	294,139.96
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	2,162,000.00	1,495,076.34	1,527,358.28
ALTRIA GROUP INC 3.875% DUE 09-16-2046	250,000.00	147,625.00	188,244.80
ALTRIA GROUP INC 3.875% DUE 09-16-2046	600,000.00	448,170.00	451,787.51
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000.00	1,250,736.00	1,204,766.69
ALTRIA GROUP INC 4.0% DUE 02-04-2061	47,000.00	29,093.61	34,426.81
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000.00	3,074,890.00	2,270,704.59
ALTRIA GROUP INC 4.25% DUE 08-09-2042	510,000.00	500,389.06	415,316.32
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,328,000.00	2,121,856.85	1,895,796.86
ALTRIA GROUP INC 4.5% DUE 05-02-2043	550,000.00	490,074.39	460,065.13
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,000,000.00	1,104,650.00	984,461.04

ALTRIA GROUP INC 5.8% DUE 02-14-2039	1,559,000.00	1,570,667.35	1,592,282.26
ALTRIA GROUP INC 5.95% DUE 02-14-2049	552,000.00	535,758.01	564,398.51
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000.00	997,220.00	1,022,461.06
ALTRIA GROUP INC 6.2% DUE 02-14-2059	48,000.00	47,858.88	51,448.91
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000.00	316,068.02	339,777.20
AMAZON COM INC 2.5% DUE 06-03-2050	2,020,000.00	1,567,577.74	1,348,026.17
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000.00	2,075,136.00	1,396,298.88
AMAZON COM INC 2.7% DUE 06-03-2060	362,000.00	278,926.76	240,695.33
AMAZON COM INC 4.05% 08-22-2047	137,000.00	136,477.60	124,012.92
AMAZON COM INC 4.05% 08-22-2047	1,320,000.00	1,443,165.82	1,194,869.02
AMAZON COM INC COM	107,703.00	13,561,853.19	16,364,393.82
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	1,275,000.00	1,261,904.79	1,185,832.06
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	3,319,000.00	3,190,283.81	3,066,996.63
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000.00	5,437,920.00	3,696,290.00
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	250,000.00	312,378.01	231,018.13
AMAZON COM INC NT 3.1% 05-12-2051	2,340,000.00	1,687,334.90	1,747,301.63
AMAZON COM INC NT 3.1% 05-12-2051	1,600,000.00	1,588,544.00	1,194,736.16
AMAZON COM INC NT 3.1% 05-12-2051	876,000.00	871,400.87	654,118.05
AMAZON COM INC NT 3.25% 05-12-2061	2,635,000.00	2,245,709.94	1,943,353.58
AMAZON COM INC NT 3.25% 05-12-2061	1,086,000.00	1,090,652.08	800,941.93
AMAZON COM INC NT 4.1% 04-13-2062	5,000,000.00	4,976,600.00	4,438,734.20
AMAZON.COM INC 3.95% 04-13-2052	5,000,000.00	4,979,100.00	4,394,896.60
AMAZON.COM INC 3.95% 04-13-2052	606,000.00	566,451.15	532,661.47
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	600,000.00	721,782.00	649,930.76
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,490,000.00	1,481,611.30	1,331,462.96
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000.00	1,221,047.85	1,244,186.74
AMER MOVIL SAB DE CV 6.125% 03-30-2040	480,000.00	601,357.07	525,079.87
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,422,096.00	1,386,620.66
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,413,516.00	1,386,620.66
AMEREN ILL CO 3.7% 12-01-2047	845,000.00	764,334.85	687,991.51
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000.00	1,087,730.10	860,348.15
AMEREN ILL CO 4.8% DUE 12-15-2043	270,000.00	347,603.40	248,745.67
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	295,000.00	424,800.00	330,715.53
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	320,000.00	202,201.60	228,636.93
AMERICAN EXPRESS CO 5.625% 07-28-2034	810,000.00	774,165.60	838,795.41
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	284,000.00	276,153.08	229,652.51
AMERICAN HOMES 4 RENT COMMON STOCK	43,300.00	1,544,119.48	1,557,068.00
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,400,000.00	1,371,468.00	963,015.14
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000.00	824,712.00	749,218.50
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000.00	2,495,950.00	2,344,924.20
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000.00	1,591,520.00	1,382,237.89
AMERICAN WTR WKS CO INC NEW COM	10,402.00	1,259,662.84	1,372,959.98
AMERN EXPRESS CO 4.05% DUE 12-03-2042	395,000.00	323,252.20	355,186.84
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	195,000.00	194,077.65	195,063.45
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000.00	4,276,780.00	3,608,957.66
AMERN INTL GROUP 4.375% DUE 01-15-2055	215,000.00	183,156.35	172,083.13
AMERN INTL GROUP 4.75% DUE 04-01-2048	570,000.00	469,167.00	539,133.79
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000.00	1,355,350.27	1,119,508.95
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000.00	2,246,410.00	1,539,159.22
AMERN TOWER CORP 2.95% DUE 01-15-2051	185,000.00	111,572.40	123,801.94
AMERN TOWER CORP 3.1% DUE 06-15-2050	875,000.00	660,234.98	598,598.62
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000.00	1,089,154.00	752,523.98
AMERN TOWER CORP 3.7% DUE 10-15-2049	100,000.00	108,271.00	75,971.70
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	415,000.00	447,802.15	362,279.94
AMETEK INC NEW COM	6,900.00	989,574.64	1,137,741.00
AMGEN INC 2.77% 09-01-2053	1,140,000.00	694,596.51	735,410.34
AMGEN INC 2.77% 09-01-2053	1,469,000.00	899,474.03	947,647.18
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000.00	96,942.00	72,935.91
AMGEN INC 3.375% 02-21-2050	2,280,000.00	1,863,995.06	1,704,010.12
AMGEN INC 3.375% 02-21-2050	225,000.00	237,051.00	168,158.89
AMGEN INC 3.375% 02-21-2050	1,000,000.00	999,620.00	747,372.86
AMGEN INC 4.4% 05-01-2045	1,287,000.00	1,354,431.91	1,145,961.29
AMGEN INC 4.4% DUE 02-22-2062 BEO	1,607,000.00	1,417,763.32	1,361,520.22
AMGEN INC 4.4% DUE 02-22-2062 BEO	2,200,000.00	2,186,448.00	1,863,935.59
AMGEN INC 4.563% DUE 06-15-2048	1,185,000.00	1,364,855.16	1,072,752.90
AMGEN INC 4.563% DUE 06-15-2048	1,300,000.00	1,312,194.00	1,176,859.72
AMGEN INC 4.663% DUE 06-15-2051	2,700,000.00	2,732,535.00	2,463,766.90
AMGEN INC 4.663% DUE 06-15-2051	230,000.00	201,514.50	209,876.44
AMGEN INC 4.875% 03-01-2053	1,441,000.00	1,339,504.41	1,352,132.87
AMGEN INC 4.95% DUE 10-01-2041	280,000.00	297,444.75	267,986.18
AMGEN INC 5.15% DUE 11-15-2041	533,000.00	547,279.05	522,446.01
AMGEN INC 5.6% DUE 03-01-2043	835,000.00	819,133.08	865,447.16

AMGEN INC 5.6% DUE 03-01-2043	1,300,000.00	1,285,518.00	1,347,402.77
AMGEN INC 5.6% DUE 03-01-2043	1,335,000.00	1,327,537.35	1,383,679.00
AMGEN INC 5.65% 03-02-2053	3,524,000.00	3,509,202.13	3,724,148.86
AMGEN INC 5.65% 03-02-2053	225,000.00	227,740.86	237,779.08
AMGEN INC 5.65% 03-02-2053	2,500,000.00	2,454,730.00	2,641,989.83
AMGEN INC 5.65% DUE 06-15-2042	220,000.00	221,137.40	228,604.83
AMGEN INC 5.75% DUE 03-02-2063	1,275,000.00	1,261,179.79	1,344,103.39
AMGEN INC 5.75% DUE 03-02-2063	399,000.00	395,297.28	420,625.30
AMGEN INC 5.75% DUE 03-02-2063	104,000.00	101,464.52	109,636.67
AMGEN INC 6.4% DUE 02-01-2039	400,000.00	428,969.90	445,221.39
AMGEN INC FIXED 3.15% 02-21-2040	2,780,000.00	2,613,329.96	2,169,126.53
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	3,100,000.00	3,082,702.00	2,634,216.07
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	2,225,000.00	1,894,009.67	1,890,687.34
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	4,400,000.00	4,375,448.00	3,738,887.33
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	1,730,000.00	1,383,637.46	1,470,062.52
AMGEN INC SR NT 3% 01-15-2052	2,160,000.00	2,133,240.14	1,514,849.71
AMGEN INC SR NT 3% 01-15-2052	850,000.00	549,330.71	596,121.41
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	555,000.00	413,500.00	414,543.20
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	937,000.00	894,386.21	699,868.43
ANHEUSER BUSCH 5.8% DUE 01-23-2059	88,000.00	84,351.56	99,117.05
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000.00	1,102,073.70	1,245,721.07
ANHEUSER BUSCH 8% DUE 11-15-2039	300,000.00	428,715.30	388,571.60
ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	216,000.00	229,184.64	236,712.78
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	200,000.00	188,614.00	191,027.55
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000.00	4,145,651.00	3,820,550.96
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	60,000.00	56,211.81	64,689.50
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000.00	4,487,490.00	4,754,681.01
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	1,338,000.00	1,342,319.62	1,413,725.15
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000.00	4,223,282.00	3,789,904.95
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,620,000.00	1,598,566.10	1,497,474.64
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	569,000.00	472,656.92	541,049.83
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,576,000.00	1,533,179.72	1,498,584.42
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	373,000.00	395,698.54	353,115.76
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	405,000.00	399,176.53	405,246.35
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	2,425,000.00	2,171,195.42	2,378,416.33
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000.00	1,012,821.22	953,175.73
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	3,135,000.00	3,301,549.80	3,136,906.96
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	6,226,000.00	6,397,757.43	6,229,787.15
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	4,740,000.00	4,697,926.02	4,648,945.74
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	9,219,000.00	9,385,359.60	9,041,905.22
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	850,000.00	785,643.92	796,964.71
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027	900,000.00	891,054.00	811,482.18
ANTHEM INC 3.6% DUE 03-15-2051	870,000.00	682,469.05	684,638.22
ANTHEM INC 3.6% DUE 03-15-2051	433,000.00	385,593.73	340,745.23
ANTHEM INC 4.375% 12-01-2047	335,000.00	288,981.05	299,611.74
ANTHEM INC 4.375% 12-01-2047	1,000,000.00	925,500.00	894,363.41
ANTHEM INC 4.55% 03-01-2048	595,000.00	526,589.45	544,104.38
ANTHEM INC 4.55% 05-15-2052	300,000.00	236,181.00	274,869.13
ANTHEM INC 4.55% 05-15-2052	350,000.00	300,076.00	320,680.65
ANTHEM INC 4.65% DUE 01-15-2043	115,000.00	117,033.60	106,508.90
ANTHEM INC 4.65% DUE 01-15-2043	230,000.00	268,946.03	213,017.79
ANTHEM INC FIXED 3.7% 09-15-2049	630,000.00	539,557.20	499,381.50
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000.00	1,093,279.00	871,935.96
ANTHEM INC FIXED 3.7% 09-15-2049	1,805,000.00	1,692,469.28	1,430,767.64
ANTHEM INC FIXED 4.625% DUE 05-15-2042	215,000.00	237,753.45	200,316.47
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,015,000.00	2,134,717.00	1,877,384.55
AON CORP FIXED 2.9% DUE 08-23-2051	1,200,000.00	1,189,443.00	786,140.89
AON CORP SR NT 6.25 DUE 09-30-2040	996,000.00	1,323,572.44	1,075,015.82
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	754,000.00	657,346.53	601,687.59
AON CORPORATION 2.8% 05-15-2030	1,300,000.00	1,299,545.00	1,154,770.34
AON PLC 4.45% DUE 05-24-2043	345,000.00	319,745.60	285,183.62
AON PLC 4.6% DUE 06-14-2044	1,225,000.00	1,236,562.93	1,102,443.06
AON PLC 4.6% DUE 06-14-2044	700,000.00	631,786.40	629,967.46
AON PLC	4,520.00	1,406,529.13	1,315,410.40
APACHE CORP 5.1% DUE 09-01-2040	128,000.00	108,880.64	109,671.68
APACHE CORP 5.25% DUE 02-01-2042	465,000.00	381,397.65	389,135.25
APARTMENT INCOME REIT CORP COM	6,000.00	203,668.07	208,380.00
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	900,000.00	897,633.00	867,900.40
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	1,005,000.00	1,071,600.05	839,291.32
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000.00	260,341.30	224,395.63
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000.00	3,971,080.00	3,387,103.84
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	956,000.00	870,911.22	808,295.95

APPLE INC 2.375% DUE 02-08-2041	2,145,000.00	1,435,135.29	1,571,517.67
APPLE INC 2.65% 02-08-2051	640,000.00	433,112.75	440,407.72
APPLE INC 2.65% 02-08-2051	1,635,000.00	1,614,358.64	1,125,104.11
APPLE INC 2.65% DUE 05-11-2050 REG	5,205,000.00	4,827,750.44	3,597,190.96
APPLE INC 2.65% DUE 05-11-2050 REG	1,026,000.00	963,328.19	709,071.65
APPLE INC 2.7% 08-05-2051	1,230,000.00	1,226,493.60	850,116.92
APPLE INC 2.7% 08-05-2051	1,335,000.00	926,438.10	922,687.88
APPLE INC 2.8% DUE 02-08-2061	5,700,000.00	5,683,641.00	3,902,370.08
APPLE INC 2.85% DUE 08-05-2061 BEO	1,160,000.00	1,147,777.76	796,565.19
APPLE INC 3.45% DUE 02-09-2045	1,975,000.00	1,957,481.75	1,650,394.81
APPLE INC 3.45% DUE 02-09-2045	865,000.00	680,547.40	722,831.14
APPLE INC 3.75% DUE 09-12-2047	1,110,000.00	1,072,989.34	951,331.99
APPLE INC 3.75% DUE 09-12-2047	3,200,000.00	3,181,728.00	2,742,578.72
APPLE INC 3.85% DUE 05-04-2043	9,000,000.00	8,431,452.66	8,040,242.70
APPLE INC 3.85% DUE 05-04-2043	862,000.00	831,523.23	770,076.58
APPLE INC 3.85% DUE 05-04-2043	725,000.00	606,508.00	647,686.22
APPLE INC 3.85% DUE 08-04-2046	900,000.00	778,966.40	784,865.58
APPLE INC 3.85% DUE 08-04-2046	1,955,000.00	1,949,819.25	1,704,902.46
APPLE INC 3.95% 08-08-2052	1,233,000.00	1,221,080.51	1,082,830.88
APPLE INC 4.375% DUE 05-13-2045	448,000.00	455,581.56	426,537.62
APPLE INC 4.375% DUE 05-13-2045	1,310,000.00	1,183,787.37	1,247,241.71
APPLE INC 4.375% DUE 05-13-2045	6,799,000.00	7,263,033.65	6,473,279.70
APPLE INC 4.375% DUE 05-13-2045	2,025,000.00	2,017,608.75	1,927,988.14
APPLE INC 4.65% DUE 02-23-2046	2,000,000.00	2,006,289.60	1,979,043.12
APPLE INC 4.65% DUE 02-23-2046	1,844,000.00	1,927,571.11	1,824,677.76
APPLE INC COM STK	152,140.00	13,780,575.21	29,291,514.20
APPLE INC FIXED 2.95% 09-11-2049	264,000.00	170,706.40	194,666.70
APPLIED MATERIALS INC COM	23,300.00	3,139,572.23	3,776,231.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,010,000.00	1,010,809.67	958,146.52
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000.00	2,575,278.60	2,447,542.59
APPLIED MATLS INC 5.85% DUE 06-15-2041	795,000.00	1,046,982.90	878,992.95
APPLOVIN CORP COM CL A COM CL A	6,400.00	254,987.58	255,040.00
APTIV PLC 5.4% 03-15-2049	900,000.00	896,022.00	842,419.09
APTIV PLC SR NT 3.1% 12-01-2051	1,526,000.00	1,394,793.85	998,585.12
APTIV PLC SR NT 3.1% 12-01-2051	265,000.00	241,378.06	173,410.91
APTIV PLC/APTIV CORP 4.15% 05-01-2052	1,100,000.00	1,097,613.00	874,180.12
APTIV PLC/APTIV CORP 4.15% 05-01-2052	545,000.00	393,817.00	433,116.51
APTIV PLC/APTIV CORP 4.15% 05-01-2052	1,010,000.00	1,007,808.30	802,656.29
ARCH CAP FIN LLC 5.031% DUE 12-15-2046	540,000.00	458,773.20	501,967.90
ARCH CAPITAL GROUP COM STK	6,700.00	548,765.97	497,609.00
ARCHER DANIELS 4.535 DUE 03-26-2042	170,000.00	172,330.70	157,441.18
ARCHER-DANIELS 4.016% DUE 04-16-2043	200,000.00	219,204.00	172,251.69
ARCHER-DANIELS 4.5% DUE 03-15-2049	290,000.00	378,492.20	270,422.66
ARCHER-DANIELS-MIDLAND CO COM	13,500.00	1,115,906.17	974,970.00
ARES CAP CORP 2.875% 06-15-2028	487,000.00	426,548.69	431,868.46
ARES CAP CORP SR NT 3.2% 11-15-2031	438,000.00	360,530.94	367,018.54
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	2,052,000.00	2,006,507.16	1,467,270.16
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	330,000.00	245,949.00	264,842.31
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	935,000.00	829,878.80	788,974.44
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000.00	217,925.63	181,872.64
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	410,000.00	404,899.60	479,106.40
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	960,000.00	950,073.60	643,682.56
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	625,000.00	603,939.70	637,175.86
ASCENSION 2.532% DUE 11-15-2029	459,000.00	473,504.40	410,228.45
ASSURANT INC COM	4,500.00	639,095.06	758,205.00
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031	1,200,000.00	1,196,604.00	1,065,350.06
ASTRAZENECA PLC 4% DUE 09-18-2042	1,172,000.00	1,211,143.34	1,069,100.54
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000.00	2,176,768.00	2,077,800.34
ASTRAZENECA PLC 4.375% 08-17-2048	365,000.00	318,112.10	344,725.97
ASTRAZENECA PLC 4.375% DUE 11-16-2045	365,000.00	331,737.55	343,893.01
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000.00	1,703,280.00	1,406,080.49
ASTRAZENECA PLC NT 3% 05-28-2051	2,932,000.00	2,891,948.88	2,200,394.90
ASTRAZENECA PLC NT 3% 05-28-2051	413,000.00	297,195.86	309,946.48
AT&T INC 2.55% DUE 12-01-2033	1,142,000.00	997,787.22	931,668.44
AT&T INC 3.5% DUE 06-01-2041	92,000.00	91,714.80	73,300.21
AT&T INC 3.5% DUE 09-15-2053 REG	2,365,000.00	2,028,636.68	1,724,067.57
AT&T INC 3.5% DUE 09-15-2053 REG	583,000.00	389,173.27	425,002.70
AT&T INC 3.5% DUE 09-15-2053 REG	772,000.00	628,286.25	562,782.31
AT&T INC 3.55% DUE 09-15-2055	6,516,000.00	5,017,814.01	4,710,907.71
AT&T INC 3.55% DUE 09-15-2055	11,465,000.00	8,765,844.33	8,288,912.96
AT&T INC 3.55% DUE 09-15-2055	8,585,000.00	7,162,101.01	6,206,743.81
AT&T INC 3.65% DUE 06-01-2051	2,237,000.00	1,772,889.83	1,692,334.50

AT&T INC 3.65% DUE 09-15-2059	89,000.00	53,620.42	64,060.94
AT&T INC 3.65% DUE 09-15-2059	375,000.00	248,448.75	269,919.71
AT&T INC 3.65% DUE 09-15-2059	22,903,000.00	17,123,753.10	16,485,256.01
AT&T INC 3.8% 12-01-2057	156,000.00	118,714.93	116,482.91
AT&T INC 3.8% 12-01-2057	8,163,000.00	6,626,166.47	6,095,192.51
AT&T INC 3.8% 12-01-2057	932,000.00	689,643.21	695,910.75
AT&T INC 3.85% DUE 06-01-2060	85,000.00	53,297.27	63,670.01
AT&T INC 4.3 DUE 12-15-2042	480,000.00	398,841.60	418,945.36
AT&T INC 4.5% DUE 03-09-2048	65,000.00	48,629.65	56,913.36
AT&T INC 4.5% DUE 05-15-2035	505,000.00	457,242.15	479,335.85
AT&T INC 4.75% DUE 05-15-2046	1,999,000.00	2,033,306.43	1,813,083.14
AT&T INC 4.75% DUE 05-15-2046	715,000.00	633,887.55	648,501.48
AT&T INC 5.25% DUE 03-01-2037	1,215,000.00	1,103,025.15	1,221,865.58
AT&T INC 5.35% DUE 09-01-2040	275,000.00	271,548.75	272,086.25
AT&T INC 6.3% DUE 01-15-2038	290,000.00	295,695.60	319,846.28
AT&T INC COM	308,200.00	5,003,744.90	5,171,596.00
AT&T INC CORP 4.65% 06-01-2044	509,000.00	562,852.01	454,945.24
AT&T INC CORP 4.65% 06-01-2044	360,000.00	332,643.98	321,768.74
ATHENE HLDG LTD 3.45% 05-15-2052	3,000,000.00	2,999,490.00	2,019,949.05
ATHENE HOLDING LTD 3.95% 05-25-2051	785,000.00	779,944.60	591,917.65
ATKORE INC	6,745.00	879,824.41	1,079,200.00
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	1,246,000.00	1,106,079.30	953,715.38
ATMOS ENERGY CORP 4.125% DUE 03-15-2049	142,000.00	124,820.84	122,477.29
ATMOS ENERGY CORP 6.2% 11-15-2053	885,000.00	882,867.15	1,041,741.00
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000.00	895,491.00	804,837.49
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	868,000.00	862,418.76	590,562.46
Australian dollar - Cash Collateral Due to/from CCP Broker	(725.58)	(725.58)	(725.58)
Australian dollar - Cash	152,721.19	152,721.19	152,721.19
AUTOMATIC DATA PROCESSING INC COM	4,130.00	1,018,400.98	962,166.10
AUTONATION INC COM	8,900.00	1,271,233.57	1,336,602.00
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000.00	497,395.00	483,119.92
AUTOZONE INC COM	549.00	1,384,574.85	1,419,499.89
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	5,000.00	6,265.60	4,187.84
AVALONBAY CMNTYS INC 5.3% 12-07-2033	810,000.00	809,505.90	843,468.45
AVISTA CORP 4.35% DUE 06-01-2048	545,000.00	432,340.15	461,633.37
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	900,000.00	868,743.00	869,750.65
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	4,722,000.00	4,344,258.46	4,401,122.01
AXALTA COATING SYSTEMS LTD COM USD1.00	17,900.00	522,221.85	608,063.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	16,400.00	961,130.51	908,068.00
B A T CAP CORP 4.39% 08-15-2037	3,200,000.00	2,866,411.22	2,687,915.04
B A T CAP CORP 4.54% 08-15-2047	2,903,000.00	2,134,501.67	2,236,108.41
B A T CAP CORP 4.54% 08-15-2047	2,200,000.00	1,810,611.00	1,694,605.07
B A T CAP CORP 4.758% DUE 09-06-2049	885,000.00	672,348.75	704,357.93
B A T CAP CORP 4.758% DUE 09-06-2049	784,000.00	816,287.20	623,973.58
B A T CAP CORP 5.282% DUE 04-02-2050	354,000.00	354,000.00	304,403.52
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	1,290,000.00	1,223,857.04	951,013.22
B A T CAP CORP FIXED 3.984% DUE 09-25-2050	405,000.00	286,473.58	286,583.59
B A T CAP CORP FIXED 3.984% DUE 09-25-2050	849,000.00	562,565.08	600,764.12
B A T INTL FIN PLC 4.448% 03-16-2028	385,000.00	374,955.35	378,740.33
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,595,000.00	1,612,150.20	1,168,054.39
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	280,000.00	230,193.60	205,050.30
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	195,000.00	149,245.20	179,457.20
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,314,000.00	1,314,008.57	895,307.66
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	215,000.00	149,751.80	170,314.71
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	288,000.00	287,858.88	298,538.73
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	2,000,000.00	1,999,020.00	2,073,185.62
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000.00	2,070,411.00	2,030,463.96
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG	600,000.00	600,000.00	555,944.94
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	3,100,000.00	3,100,000.00	2,575,131.84
BANK AMER CORP 2.831% DUE 10-24-2051	1,839,000.00	1,332,128.81	1,248,646.96
BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000.00	4,000,000.00	2,715,925.96
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	3,800,000.00	3,800,000.00	2,692,485.90
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	15,000.00	9,762.60	10,628.23
BANK AMER CORP 3.311% DUE 04-22-2042	4,500,000.00	4,500,000.00	3,537,498.42
BANK AMER CORP 3.311% DUE 04-22-2042	1,140,000.00	839,770.20	896,166.27
BANK AMER CORP 3.311% DUE 04-22-2042	900,000.00	900,000.00	707,499.68
BANK AMER CORP 3.483% 03-13-2052	2,500,000.00	2,500,000.00	1,933,740.93
BANK AMER CORP 3.946% 01-23-2049	3,000,000.00	3,000,000.00	2,532,440.25
BANK AMER CORP 3.974% 02-07-2030	2,300,000.00	2,300,000.00	2,179,220.38
BANK AMER CORP 4.083% 03-20-2051	3,590,000.00	3,778,798.10	3,034,600.54
BANK AMER CORP 4.083% 03-20-2051	4,775,000.00	4,887,079.87	4,036,272.31
BANK AMER CORP 4.75% DUE 04-21-2045	2,368,000.00	2,316,935.88	2,169,163.92

BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	1,900,000.00	1,922,540.00	1,882,074.17
BANK AMER CORP 5.875% DUE 02-07-2042	20,000.00	21,892.16	21,622.89
BANK AMER CORP SR NT 2.972% 02-04-2033	900,000.00	900,000.00	765,699.10
BANK AMER CORP SR NT 2.972% 02-04-2033	137,000.00	113,749.57	116,556.42
BANK OF AMERICA CORP 2.299% 07-21-2032	3,345,000.00	2,683,894.20	2,734,829.12
BANK OF AMERICA CORP 2.299% 07-21-2032	2,700,000.00	2,700,000.00	2,207,485.39
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000.00	1,000,000.00	718,580.64
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	3,150,000.00	2,851,869.70	2,263,529.02
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	11,879,000.00	10,370,304.10	8,536,019.42
BANK OF AMERICA CORPORATION 4.078% 04-23-2040	1,775,000.00	1,804,202.18	1,554,497.25
BANK OF AMERICA CORPORATION 4.078% 04-23-2040	595,000.00	628,051.45	521,084.99
BANK OF AMERICA CORPORATION 4.244% 04-24-2038	4,900,000.00	5,021,798.11	4,435,839.86
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	650,000.00	625,768.00	653,432.07
BANK OF AMERICA CORPORATION 5.872% 09-15-2034	905,000.00	852,410.45	949,717.69
BANK OF AMERICA CORPORATION 6.11% 01-29-2037	983,000.00	1,234,100.78	1,049,912.09
BANK OF AMERICA CORPORATION 6.11% 01-29-2037	1,213,000.00	1,011,518.07	1,295,568.02
BANNER HEALTH 2.907% DUE 01-01-2042	604,000.00	604,000.00	446,778.24
BANNER HEALTH 3.181% DUE 01-01-2050	280,000.00	292,222.00	208,119.02
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000.00	1,978,128.00	1,506,621.76
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	285,000.00	285,000.00	211,184.11
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	195,000.00	195,000.00	116,933.66
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000.00	2,868,944.00	2,254,311.36
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000.00	1,543,050.00	1,480,646.78
BARCLAYS PLC 5.746% DUE 08-09-2033	3,955,000.00	3,987,459.20	3,999,351.33
BARCLAYS PLC 6.692% 09-13-2034	2,540,000.00	2,546,607.23	2,719,412.49
BARCLAYS PLC 7.119% 06-27-2034	1,625,000.00	1,623,895.74	1,735,114.60
BARCLAYS PLC 9.625% 12-31-2049	1,305,000.00	1,305,000.00	1,355,568.75
BARCLAYS PLC FIXED 6.224% 05-09-2033	2,675,000.00	2,675,000.00	2,779,905.21
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030	2,903,000.00	3,048,679.02	2,815,718.34
BARCLAYS PLC FXD RATE RESETTING SUB NT 3.811% 03-10-2042	2,600,000.00	2,600,000.00	1,951,041.27
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	2,600,000.00	2,600,000.00	1,927,642.13
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	900,000.00	629,217.00	667,260.74
BARRICK INTL BK 6.35% DUE 10-15-2036	280,000.00	294,028.00	305,614.06
BARRICK N AMER FIN 5.7% DUE 05-30-2041	984,000.00	1,155,477.17	1,040,201.39
BARRICK PD 5.95% DUE 10-15-2039	279,000.00	265,485.24	299,386.56
BARRICK PD 5.95% DUE 10-15-2039	2,000,000.00	2,225,420.00	2,146,140.22
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	170,000.00	177,247.10	178,425.27
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	1,034,000.00	1,057,852.00	1,100,853.40
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	1,320,000.00	1,290,992.95	1,405,344.77
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	650,000.00	641,354.50	697,392.29
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	2,545,000.00	2,542,396.23	2,730,559.05
BAXALTA INC 5.25% DUE 06-23-2045	195,000.00	194,175.15	194,718.90
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO	1,300,000.00	1,299,948.00	1,091,771.04
BAXTER INTERNATIONAL INC 3.132% 12-01-2051	425,000.00	365,963.25	293,616.75
BAXTER INTL INC 3.5% DUE 08-15-2046	10,000.00	10,982.20	7,320.65
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	200,000.00	276,638.00	253,156.32
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	180,000.00	180,000.00	149,818.12
BAYER US FIN II 4.375% DUE 12-15-2028	200,000.00	197,064.00	190,260.45
BAYER US FIN II 4.875% DUE 06-25-2048	290,000.00	234,001.00	245,428.47
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000.00	1,753,335.00	1,607,979.65
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,540,000.00	1,557,940.60	1,068,808.54
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	652,000.00	652,000.00	452,508.55
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000.00	1,100,000.00	1,030,965.28
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,141,000.00	1,180,758.20	1,069,392.16
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	280,000.00	189,806.40	229,110.39
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000.00	700,000.00	572,775.99
BELL CANADA 4.464% 04-01-2048	267,000.00	267,000.00	240,793.86
BELL CDA 3.65% 08-15-2052	723,000.00	517,841.52	560,483.79
BELL CDA 3.65% 08-15-2052	465,000.00	434,432.72	360,477.12
BELL CDA FIXED 4.3% 07-29-2049	220,000.00	266,393.60	188,866.41
BELL CDA FIXED 4.3% 07-29-2049	440,000.00	468,782.08	377,732.82
BELL CDA GTD NT SER US-4 3.65% 03-17-2051	206,000.00	227,659.48	158,540.95
BERKLEY W R CORP SR NT 3.15% 09-30-2061	315,000.00	194,685.75	199,147.40
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000.00	2,365,504.26	2,214,310.86
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000.00	1,572,461.24	1,537,586.14
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000.00	1,703,429.09	1,699,621.94
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000.00	3,967,080.00	3,157,794.80
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	240,000.00	183,340.80	204,383.16
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	1,910,000.00	1,758,311.44	1,706,450.35
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	432,000.00	273,896.64	283,571.54
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	3,625,000.00	2,758,512.50	2,549,743.22
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000.00	2,306,187.40	2,179,370.91

BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	2,575,000.00	1,885,246.23	2,164,423.72
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	1,406,000.00	1,401,036.82	1,181,817.38
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	695,000.00	550,662.40	611,225.23
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000.00	2,236,278.00	1,934,813.67
BHP BILLITON FIN 5% DUE 09-30-2043	1,325,000.00	1,330,230.58	1,339,694.85
BHP BILLITON FIN 5% DUE 09-30-2043	420,000.00	360,956.40	424,657.99
BHP BILLITON FIN USA LTD 5.5% 09-08-2053	305,000.00	299,506.95	333,566.56
BHP BILLITON FIN USA LTD 5.5% 09-08-2053	298,000.00	285,165.06	325,910.93
BIOGEN INC CORP 3.15% 05-01-2050	810,000.00	730,988.33	571,084.58
BIO-RAD LABORATORIES 3.7% 03-15-2032	1,000,000.00	997,330.00	904,452.95
BK OF AMER NA 6 DUE 10-15-2036	550,000.00	654,368.00	598,068.68
BLACK HILLS CORP 3.875% DUE 10-15-2049	225,000.00	158,512.50	168,578.05
BLACK HILLS CORP 4.2% DUE 09-15-2046	365,000.00	275,067.65	292,543.04
BLACK HILLS CORP 6.15% 05-15-2034	1,245,000.00	1,235,351.25	1,299,442.21
BLACK HILLS CORP 6.15% 05-15-2034	1,200,000.00	1,190,700.00	1,252,474.42
BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028	2,800,000.00	2,775,752.00	2,426,440.27
BLOCK H & R INC COM	22,371.00	928,675.30	1,082,085.27
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031	2,000,000.00	1,974,600.00	1,651,243.56
BLUE OWL FIN LLC SR NT 144A 4.125% 10-07-2051	1,000,000.00	975,110.00	667,132.36
BOEING CO 3.3% DUE 03-01-2035	121,000.00	117,432.92	99,317.28
BOEING CO 3.375% DUE 06-15-2046	280,000.00	206,642.80	206,730.84
BOEING CO 3.65% DUE 03-01-2047	2,500,000.00	2,384,800.00	1,854,332.38
BOEING CO 3.65% DUE 03-01-2047	890,000.00	777,823.10	660,142.33
BOEING CO 3.75% DUE 02-01-2050	990,000.00	720,769.50	771,503.39
BOEING CO 3.75% DUE 02-01-2050	1,604,000.00	1,278,219.38	1,249,991.35
BOEING CO 3.85% DUE 11-01-2048	1,052,000.00	972,687.54	820,872.69
BOEING CO 3.85% DUE 11-01-2048	830,000.00	720,154.30	647,646.70
BOEING CO 3.9% 05-01-2049	390,000.00	389,509.60	309,799.78
BOEING CO 3.9% 05-01-2049	585,000.00	517,506.60	464,699.66
BOEING CO 5.93% DUE 05-01-2060	2,452,000.00	2,625,995.31	2,549,902.65
BOEING CO 5.93% DUE 05-01-2060	3,685,000.00	3,841,131.51	3,832,133.46
BOEING CO 5.93% DUE 05-01-2060	2,800,000.00	2,928,276.00	2,911,797.48
BOEING CO 5.93% DUE 05-01-2060	1,100,000.00	1,100,000.00	1,143,920.44
BOEING CO 6.875% DUE 03-15-2039	610,000.00	851,340.40	700,453.30
BOEING CO 6.875% DUE 10-15-2043	425,000.00	599,097.00	438,241.07
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000.00	490,235.85	466,261.03
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000.00	144,429.00	110,633.80
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000.00	266,209.95	213,191.21
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000.00	243,096.70	195,986.31
BOEING CO FIXED 3.825% 03-01-2059	360,000.00	272,354.40	267,905.23
BOEING CO FIXED 3.825% 03-01-2059	190,000.00	193,088.45	141,394.43
BOEING CO FIXED 3.95% DUE 08-01-2059	313,000.00	235,875.35	240,583.57
BOEING CO FIXED 3.95% DUE 08-01-2059	1,032,000.00	805,842.05	793,233.99
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000.00	2,575,690.00	1,998,457.73
BOEING CO FIXED 5.705% DUE 05-01-2040	510,000.00	518,353.80	529,263.76
BOEING CO FIXED 5.705% DUE 05-01-2040	1,020,000.00	1,012,780.00	1,058,527.51
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000.00	500,000.00	519,855.37
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000.00	1,000,000.00	1,039,710.73
BOEING CO FIXED 5.805% DUE 05-01-2050	6,510,000.00	6,731,893.60	6,768,516.85
BOEING CO SR NT 5.875 DUE 02-15-2040	830,000.00	890,208.32	861,797.68
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000.00	410,000.00	291,030.37
BOOKING HLDGS INC COM	1,018.00	3,050,006.27	3,611,069.96
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005	180,000.00	202,550.40	203,830.20
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000.00	1,659,883.80	1,115,400.21
BP CAP MKTS AMER 2.772% DUE 11-10-2050	630,000.00	421,746.91	423,314.54
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000.00	5,600,000.00	3,897,126.02
BP CAP MKTS AMER 2.939% DUE 06-04-2051	1,653,000.00	1,559,704.29	1,150,348.09
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000.00	1,475,160.00	1,066,505.10
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,203,000.00	1,153,516.41	855,337.09
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	2,085,000.00	1,565,770.00	1,482,442.09
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	2,078,000.00	2,078,000.00	1,612,861.66
BP CAP MKTS AMER INC 3.379% 02-08-2061	225,000.00	140,042.25	163,737.83
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000.00	596,412.00	580,143.33
BRISTOL MYERS 2.55% DUE 11-13-2050	868,000.00	545,685.19	552,788.27
BRISTOL MYERS 2.55% DUE 11-13-2050	1,117,000.00	748,436.57	711,364.63
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000.00	510,295.50	391,375.86
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000.00	1,301,533.48	1,180,058.65
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,398,000.00	1,432,970.04	1,263,186.82
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	585,000.00	582,390.49	509,573.18
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000.00	619,108.00	620,433.52
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	775,000.00	811,792.03	686,908.54
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,148,000.00	1,323,895.18	1,043,332.97

BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	605,000.00	394,248.25	424,387.75
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	1,555,000.00	1,640,894.55	1,809,332.66
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	990,000.00	989,851.50	1,151,922.40
BRISTOL MYERS SQUIBB CO COM	98,200.00	4,984,186.87	5,038,642.00
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	2,545,000.00	2,452,030.51	2,367,378.67
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	265,000.00	226,673.05	263,076.15
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	410,000.00	324,727.40	323,548.43
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	295,000.00	207,288.58	232,797.04
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	312,000.00	234,966.34	244,465.29
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	1,025,000.00	1,022,099.25	1,177,880.55
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	615,000.00	654,796.12	706,728.33
British pound sterling - Cash Collateral Due to/from CCP Broker	426,226.12	426,226.12	426,226.12
British pound sterling - Cash	33,107.39	33,107.39	33,107.39
BRIXMOR OPER 2.5% DUE 08-16-2031	389,000.00	322,305.95	326,494.40
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000.00	598,824.00	571,608.85
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	497,000.00	438,890.76	441,789.10
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000.00	798,992.00	768,356.82
BROADCOM INC COM	3,628.00	3,406,341.85	4,049,755.00
BROADRIDGE FINL SOLUTIONS INC COM STK	4,900.00	944,525.89	1,008,175.00
BROWN & BROWN INC COM	34,946.00	2,287,956.57	2,485,010.06
BSTN PPTYS LTD 2.9% DUE 03-15-2030	444,000.00	377,346.72	380,656.45
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000.00	798,520.00	717,661.05
BSTN PPTYS LTD FIXED 2.45% DUE 10-01-2033	471,000.00	356,537.58	359,709.77
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000.00	1,497,765.00	1,341,577.37
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	304,000.00	331,279.29	290,166.40
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	363,000.00	360,509.82	350,327.94
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000.00	1,296,568.00	1,253,795.91
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	775,000.00	915,245.50	744,855.47
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000.00	4,617,834.86	4,165,341.57
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000.00	4,463,955.00	3,836,065.14
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000.00	712,661.95	637,181.39
BURL NORTHN SANTA 4.15% DUE 04-01-2045	735,000.00	590,293.20	655,004.64
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,085,000.00	1,281,195.51	1,001,708.61
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,649,000.00	3,532,015.96	3,399,538.96
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000.00	1,724,624.38	1,622,557.93
BURL NORTHN SANTA 5.75% DUE 05-01-2040	614,000.00	758,673.66	670,000.41
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000.00	1,487,565.00	1,088,818.91
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	230,000.00	157,945.60	186,048.20
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	261,000.00	261,231.36	211,124.26
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000.00	592,760.35	421,065.52
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	665,000.00	668,406.34	587,684.05
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000.00	2,481,300.00	2,209,338.55
BURLINGTON NORTHN SANTA 4.55 09-01-2044	820,000.00	955,275.20	767,473.82
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000.00	114,362.90	107,633.52
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000.00	1,100,177.24	1,130,051.75
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	1,000,000.00	994,350.00	702,262.80
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	1,569,000.00	1,368,355.07	1,101,850.33
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	924,000.00	984,307.45	914,945.71
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	480,000.00	432,108.60	475,296.47
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	1,525,000.00	1,506,145.47	1,593,803.26
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	1,300,000.00	1,299,298.00	1,358,651.96
CA INST TECH 4.321% DUE 08-01-2045	1,800,000.00	1,800,000.00	1,652,253.01
CACI INTL INC CL A CL A	1,200.00	394,076.90	388,632.00
CADENCE DESIGN SYS INC COM	5,336.00	1,089,551.73	1,453,366.32
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000.00	657,663.90	665,201.36
CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE	300,000.00	239,079.00	258,124.80
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.636% 317U48AA8 10/07/2024	7,200,000.00	129,600.00	324,416.16
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000.00	460,672.69	412,100.28
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	745,000.00	465,920.90	515,751.89
CAMPBELL SOUP CO 4.8% 03-15-2048	655,000.00	603,429.70	598,899.91
Canadian dollar - Cash Collateral Due to/from CCP Broker	357,653.05	357,653.05	357,653.05
Canadian dollar - Cash	83,408.52	83,408.52	83,408.52
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053	640,000.00	638,169.60	767,549.65
CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	537,000.00	534,782.19	506,049.26
CANADIAN PAC RY CO 4.2% 11-15-2069	700,000.00	695,651.44	582,105.43
CANADIAN PAC RY CO 4.2% 11-15-2069	910,000.00	717,635.10	756,737.05
CANADIAN PAC RY CO 4.7% 05-01-2048	578,000.00	510,205.80	527,086.95
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,030,000.00	721,365.14	747,534.33
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,109,000.00	1,101,059.56	804,869.49
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050	215,000.00	142,235.40	165,754.70
CAPITAL ONE FINANCIAL CORP 2.359% DUE 07-29-2032 BEO	279,000.00	209,138.40	211,644.12
CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029	481,000.00	476,190.00	479,802.35

CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	2,859,000.00	2,725,449.77	2,850,218.15
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	540,000.00	540,000.00	556,620.23
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	700,000.00	700,000.00	721,544.75
CAPITAL ONE FINL CORP COM	3,200.00	419,715.92	419,584.00
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000.00	462,361.50	380,529.22
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000.00	253,843.80	191,989.91
CARDINAL HLTH INC	28,018.00	2,143,970.78	2,824,214.40
CARNIVAL CORPORATION TLB 10-06-2028	1,078,000.00	1,072,610.00	1,078,452.76
CAROLINA PWR & LT 4.1 DUE 05-15-2042	545,000.00	541,330.16	471,335.27
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,038,000.00	1,187,325.32	897,699.10
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	630,000.00	522,128.38	507,142.45
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,300,000.00	1,072,819.48	1,017,793.75
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,002,000.00	740,558.16	784,484.11
CASE WESTN RESV 5.405% DUE 06-01-2122	1,255,000.00	1,252,388.00	1,257,803.61
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	860,000.00	908,872.20	682,241.61
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000.00	1,684,530.00	1,348,617.14
CATERPILLAR INS 3.803% DUE 08-15-2042	680,000.00	555,090.80	598,719.06
CATERPILLAR INS 4.75% DUE 05-15-2064	365,000.00	461,590.29	354,565.53
CATERPILLAR INS 5.2% DUE 05-27-2041	665,000.00	778,883.15	703,831.40
CBOE GLOBAL MARKETS INC	6,400.00	1,138,117.99	1,142,784.00
CBRE GROUP INC CL A CL A	14,400.00	1,313,008.87	1,340,496.00
CBRE SVCS INC 5.95% 08-15-2034	570,000.00	559,591.80	597,876.98
CBS CORP NEW 2.9% DUE 01-15-2027	158,000.00	155,393.00	146,424.68
CBS CORP NEW 4.6% DUE 01-15-2045	240,000.00	267,187.20	183,078.66
CBS CORP NEW 4.85% DUE 07-01-2042	155,000.00	176,301.65	124,633.79
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	210,000.00	242,955.30	165,795.89
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	15,059,000.00	15,059,000.00	15,059,000.00
CCP DUE RECEIVABLE FROM CITIBANK	1,009,000.00	1,009,000.00	1,009,000.00
CCP RECEIVABLE FROM BANK OF AMERICA	252,000.00	252,000.00	252,000.00
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,903,000.00	1,903,000.00	1,903,000.00
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000.00	390,490.08	389,803.40
CDN NAT RES LTD 6.25% DUE 03-15-2038	730,000.00	860,178.82	765,647.97
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000.00	374,401.65	303,547.40
CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000.00	1,122,242.65	945,280.33
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000.00	1,398,908.00	1,269,116.58
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	334,000.00	350,198.31	302,774.95
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	380,000.00	420,553.60	344,474.50
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000.00	1,363,659.10	923,218.73
CDN NATL RY CO 3.2% DUE 08-02-2046	175,000.00	131,803.00	135,304.21
CDN NATL RY CO 3.2% DUE 08-02-2046	648,000.00	528,078.06	501,012.16
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000.00	2,946,660.00	2,732,406.60
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	70,000.00	69,735.40	65,891.35
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000.00	742,598.34	673,091.48
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	375,000.00	516,112.50	400,649.69
CDN PAC RY LTD 4.8% DUE 09-15-2035	340,000.00	345,419.60	333,459.23
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IL62	400,000.00	-	2,756.44
CDS BARCGB5G 12/20/2025 SELL NEXTERA ENERGY CAPITAL SWPC0JT21	1,600,000.00	36,012.08	18,370.72
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6	100,000.00	-	1,529.38
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPC0HWQ8	400,000.00	-	1,751.60
CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HXN4	1,700,000.00	-	6,005.25
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6	100,000.00	-	554.18
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2	100,000.00	-	1,448.56
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7	100,000.00	-	918.68
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4	300,000.00	1,577.59	4,818.66
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8	400,000.00	-	2,216.72
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	4,100,000.00	268,117.22	492,213.20
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,100,000.00	135,110.56	132,057.20
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	10,300,000.00	1,272,908.33	1,236,535.60
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,000,000.00	132,550.00	120,052.00
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000.00	322,776.67	264,114.40
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,500,000.00	228,647.22	300,130.00
CENCORA INC	2,600.00	482,826.91	533,988.00
CENOVUS ENERGY INC 5.4% 06-15-2047	725,000.00	886,675.75	686,780.81
CENOVUS ENERGY INC 5.4% 06-15-2047	402,000.00	487,108.63	380,808.12
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	103,000.00	133,564.88	112,554.03
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	413,000.00	404,620.23	390,773.84
CENOVUS ENERGY INC NT 3.75% 02-15-2052	1,316,000.00	1,301,482.51	971,354.48
CENOVUS ENERGY INC NT 3.75% 02-15-2052	2,446,000.00	2,310,993.12	1,805,420.26
CENOVUS ENERGY INC NT 3.75% 02-15-2052	800,000.00	733,774.47	590,489.05
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	427,000.00	381,669.68	382,937.83
CENTENE CORP DEL COM	53,885.00	3,616,503.74	3,998,805.85
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053	275,000.00	274,791.00	289,497.43

CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000.00	4,989.95	3,531.78
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	425,000.00	452,024.05	375,939.07
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	260,000.00	258,421.80	229,986.25
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	200,000.00	126,712.00	152,287.43
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	370,000.00	365,178.90	294,830.35
CF BLACKROCK RUSSELL 3000 INDEX FD	9,726,889.41	247,521,874.27	571,630,206.47
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	5,214,604.16	162,680,737.75	100,985,367.12
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND -S	5,973,245.64	59,732,456.43	113,193,004.88
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826.28	174,236,786.93	202,941,484.00
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	1,153,752.88	16,945,553.07	214,216,039.64
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	164,594.38	14,224,800.32	24,279,152.40
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	234,587.33	2,353,644.59	3,485,967.72
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	1,565,563.71	114,294,223.63	204,694,323.96
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	1,690,688.15	19,424,871.81	33,152,703.93
CF US LONG TREASURY INDEX FUND C	12,471,953.56	159,835,705.20	117,568,217.20
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	1,000,000.00	1,000,000.00	881,078.20
CHARLES SCHWAB CORP 6.196% 11-17-2029	609,000.00	634,249.14	639,225.83
CHARTER 3.5% DUE 06-01-2041	395,000.00	266,692.15	280,019.18
CHARTER 4.908% DUE 07-23-2025	2,300,000.00	2,300,000.00	2,278,536.49
CHARTER 5.375% 05-01-2047	160,000.00	131,168.00	136,407.98
CHARTER 5.375% 05-01-2047	380,000.00	311,634.20	323,968.95
CHARTER 6.484% DUE 10-23-2045	287,000.00	308,025.90	282,972.11
CHARTER 6.834% DUE 10-23-2055	1,180,000.00	1,185,518.53	1,182,144.64
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	4,664,000.00	3,224,514.86	3,154,912.99
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	1,370,000.00	798,489.70	926,721.87
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	1,065,000.00	1,052,453.71	743,218.94
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	2,665,000.00	1,660,418.45	1,683,545.10
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	400,000.00	353,412.00	252,689.70
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	800,000.00	794,400.00	673,000.19
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	456,000.00	452,808.00	383,610.11
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	387,000.00	277,526.86	325,563.84
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	860,000.00	766,020.76	720,201.86
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	600,000.00	595,530.00	502,466.41
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	1,985,000.00	1,456,649.49	1,377,381.52
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	400,000.00	399,624.00	277,557.99
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000.00	299,640.00	244,300.33
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	1,186,000.00	1,379,766.14	965,800.65
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	4,721,000.00	4,375,774.95	3,844,472.89
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	1,335,000.00	796,202.25	871,681.40
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	3,419,000.00	2,094,705.33	2,232,418.51
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	2,334,000.00	1,994,621.82	1,808,980.73
CHARTER FIXED 3.85% DUE 04-01-2061	142,000.00	79,419.18	88,962.88
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000.00	4,373,952.00	2,756,596.30
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000.00	2,507,038.20	1,572,512.89
CHARTER FIXED 3.85% DUE 04-01-2061	3,565,000.00	2,131,523.27	2,233,469.51
CHARTER FIXED 5.75% DUE 04-01-2048	370,000.00	434,005.17	329,513.81
CHARTER FIXED 5.75% DUE 04-01-2048	640,000.00	604,071.37	569,969.84
CHARTER FIXED 5.75% DUE 04-01-2048	600,000.00	569,820.00	534,346.72
CHARTER FIXED 5.75% DUE 04-01-2048	46,000.00	36,548.38	40,966.58
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000.00	1,300,000.00	1,307,210.68
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039	833,000.00	643,775.85	663,667.02
CHENIERE ENERGY INC COM NEW	9,485.00	1,434,166.03	1,619,184.35
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	215,000.00	143,291.05	163,037.33
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	295,000.00	159,645.15	189,131.58
CHEVRON U S A INC 5.25% 11-15-2043	1,170,000.00	1,256,721.05	1,231,824.16
CHEVRON U S A INC 6.0% 03-01-2041	200,000.00	207,408.00	227,249.12
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	690,000.00	671,289.00	431,171.73
CHILDRENS HOSP 2.704% DUE 07-01-2050	997,000.00	937,245.00	679,699.41
CHILDRENS HOSP 4.115% DUE 01-01-2047	205,000.00	257,334.45	181,538.07
CHUBB CORP 6% DUE 05-11-2037	370,000.00	529,951.00	410,068.71
CHUBB CORP 6.5% DUE 05-15-2038	140,000.00	210,071.40	162,510.33
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	485,000.00	484,762.35	487,776.38
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,435,000.00	1,383,647.96	1,172,568.28
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000.00	3,291,329.67	2,696,498.48
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000.00	1,590,712.79	1,447,835.70
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	450,000.00	493,596.00	493,799.89
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000.00	1,299,948.00	1,260,075.40
CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000.00	591,046.88	573,818.95
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000.00	590,668.00	563,352.69
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000.00	1,197,300.00	1,141,931.12
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	1,200,000.00	970,184.70	941,063.16
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,535,000.00	1,176,512.89	1,141,286.15

CIGNA GROUP SR NT 3.4% 03-15-2051	3,000,000.00	2,983,740.00	2,228,264.04
CIN FNCL CORP COM	28,370.00	3,018,346.20	2,935,160.20
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	700,000.00	919,688.73	778,523.38
CITIGROUP INC 2.904% 11-03-2042	335,000.00	203,941.30	241,857.71
CITIGROUP INC 3.878% DUE 01-24-2039	2,280,000.00	2,280,000.00	1,971,977.43
CITIGROUP INC 3.878% DUE 01-24-2039	420,000.00	394,758.28	363,259.00
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000.00	1,599,232.00	1,479,345.23
CITIGROUP INC 4.65% DUE 07-30-2045	470,000.00	600,059.07	428,796.11
CITIGROUP INC 4.75% DUE 05-18-2046	1,006,000.00	1,117,444.08	903,029.35
CITIGROUP INC 5.875 DUE 01-30-2042	220,000.00	235,309.80	234,206.06
CITIGROUP INC 6.174% DUE 05-25-2034	1,775,000.00	1,696,275.30	1,840,012.77
CITIGROUP INC 6.174% DUE 05-25-2034	692,000.00	692,000.00	717,345.82
CITIGROUP INC 6.675% DUE 09-13-2043	1,105,000.00	1,603,396.29	1,243,182.29
CITIGROUP INC 6.875% DUE 02-15-2098	195,000.00	260,656.60	232,204.39
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000.00	2,265,900.74	2,054,699.38
CITIGROUP INC COM NEW COM NEW	27,700.00	1,330,252.35	1,424,888.00
CLECO CORP HLDGS 4.973% DUE 05-01-2046	1,427,000.00	1,124,889.83	1,200,258.22
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	180,000.00	140,448.60	169,925.79
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	4,500,000.00	4,470,280.00	4,602,858.44
CME GROUP INC 5.3 09-15-2043	800,000.00	798,560.00	851,423.75
CME_OIS SBSIUS33 02/03/2030 USD P 1.76% / R 1DSOFR SWU01PNR7	2,600,000.00	-	289,562.00
CME_OIS SBSIUS33 02/05/2025 USD P 1.52% / R 1DSOFR SWU01PH78	2,200,000.00	-	86,104.92
CME_OIS SBSIUS33 02/12/2025 USD P 1.54% / R 1DSOFR SWU01PH94	2,500,000.00	-	96,249.75
CME_OIS SBSIUS33 02/12/2030 USD P 1.66% / R 1DSOFR SWU01PVT4	1,100,000.00	-	128,121.51
CME_OIS SBSIUS33 02/18/2030 USD P 1.66% / R 1DSOFR SWU01PZN3	1,300,000.00	-	150,629.05
CME_OIS SBSIUS33 02/20/2025 USD P 1.53% / R 1DSOFR SWU01PJC5	1,900,000.00	-	72,874.31
CME_OIS SBSIUS33 02/20/2030 USD P 1.64% / R 1DSOFR SWU01PWR7	1,100,000.00	-	128,930.01
CME_OIS SBSIUS33 02/25/2030 USD P 1.62% / R 1DSOFR SWU01PZJ2	1,200,000.00	-	141,215.28
CME_OIS SBSIUS33 03/03/2030 USD P 1.465% / R 1DSOFR SWU01PNU0	2,400,000.00	-	302,983.68
CME_OIS SBSIUS33 03/24/2030 USD P 1.47% / R 1DSOFR SWU01PWP1	1,000,000.00	-	124,341.10
CME_OIS SBSIUS33 06/04/2024 USD P 2.21% / R 1DSOFR SWU01PPL8	1,700,000.00	-	28,251.79
CME_OIS SBSIUS33 06/11/2024 USD P 2.19% / R 1DSOFR SWU01PPF1	2,400,000.00	-	39,816.72
CME_OIS SBSIUS33 06/12/2024 USD P 2.16% / R 1DSOFR SWU01PST8	2,800,000.00	-	46,811.80
CME_OIS SBSIUS33 06/18/2024 USD P 2.1% / R 1DSOFR SWU01PPD6	2,400,000.00	-	40,560.72
CME_OIS SBSIUS33 06/19/2024 USD P 2.05% / R 1DSOFR SWU01PNH9	2,300,000.00	-	39,572.65
CME_OIS SBSIUS33 06/20/2024 USD P 2.08% / R 1DSOFR SWU01PNJ5	2,300,000.00	-	39,007.77
CME_OIS SBSIUS33 06/21/2024 USD P 2.06% / R 1DSOFR SWU01PTJ9	2,900,000.00	-	49,411.36
CME_OIS SBSIUS33 06/28/2024 USD P 1.98% / R 1DSOFR SWU01PSV3	3,200,000.00	-	55,317.76
CME_OIS SBSIUS33 07/02/2024 USD P 1.88% / R 1DSOFR SWU01PP95	2,500,000.00	-	67,963.50
CME_OIS SBSIUS33 07/02/2024 USD P 1.94% / R 1DSOFR SWU01PVV9	200,000.00	-	5,348.66
CME_OIS SBSIUS33 07/03/2024 USD P 1.88% / R 1DSOFR SWU01PTN0	3,200,000.00	-	86,921.60
CME_OIS SBSIUS33 08/21/2024 USD P 1.66% / R 1DSOFR SWU01PQE3	1,600,000.00	-	37,446.88
CME_OIS SBSIUS33 08/21/2029 USD P 1.86% / R 1DSOFR SWU01PTR1	1,900,000.00	-	184,508.24
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000.00	1,000,000.00	674,301.50
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000.00	570,000.00	384,351.86
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000.00	1,195,000.00	943,661.03
CMS ENERGY CORP 4.875 DUE 03-01-2044	892,000.00	1,076,391.24	850,317.71
CMS ENERGY CORP SR NT 4.7 03-31-2043	435,000.00	510,306.05	390,427.86
COCA COLA CO 2.6% DUE 06-01-2050	205,000.00	132,352.10	142,272.61
COCA COLA CO 2.875% DUE 05-05-2041	1,557,000.00	1,542,847.99	1,236,792.05
COCA COLA CO COM	91,800.00	5,446,730.47	5,409,774.00
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,515,000.00	1,108,727.45	1,149,138.97
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000.00	1,299,363.00	986,059.84
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	450,000.00	567,774.00	468,466.46
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000.00	1,999,720.74	1,702,094.81
COMCAST CORP 5.35% 05-15-2053	800,000.00	796,552.00	831,223.11
COMCAST CORP 5.35% 05-15-2053	75,000.00	67,288.00	77,927.17
COMCAST CORP 5.5% DUE 05-15-2064	116,000.00	102,799.05	122,610.42
COMCAST CORP 5.5% DUE 05-15-2064	800,000.00	796,240.00	845,589.08
COMCAST CORP 5.5% DUE 05-15-2064	3,635,000.00	3,332,548.80	3,842,145.38
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	910,000.00	611,130.00	609,428.37
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,965,000.00	3,994,103.89	2,655,366.49
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000.00	694,736.00	468,791.06
COMCAST CORP NEW 2.887% 11-01-2051 BEO	7,670,000.00	6,366,966.23	5,214,168.01
COMCAST CORP NEW 2.887% 11-01-2051 BEO	5,010,000.00	3,279,236.80	3,405,864.63
COMCAST CORP NEW 2.987% 11-01-2063	955,000.00	890,034.47	619,051.06
COMCAST CORP NEW 2.987% 11-01-2063	439,000.00	299,464.50	284,569.02
COMCAST CORP NEW 2.987% 11-01-2063	4,486,000.00	3,370,452.17	2,907,919.41
COMCAST CORP NEW 3.25% 11-01-2039	1,010,000.00	1,053,046.17	821,450.50
COMCAST CORP NEW 3.4% DUE 07-15-2046	240,000.00	195,931.20	186,675.36
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000.00	224,124.30	210,009.78
COMCAST CORP NEW 3.75% DUE 04-01-2040	634,000.00	721,074.66	546,819.87

COMCAST CORP NEW 3.9% DUE 03-01-2038	285,000.00	244,433.10	255,420.17
COMCAST CORP NEW 4% DUE 03-01-2048	609,000.00	548,674.90	513,241.21
COMCAST CORP NEW 4% DUE 03-01-2048	485,000.00	394,140.10	408,738.89
COMCAST CORP NEW 4% DUE 08-15-2047	190,000.00	144,553.90	160,561.06
COMCAST CORP NEW 4.049% DUE 11-01-2052	169,000.00	177,572.58	143,049.53
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000.00	984,662.20	702,550.95
COMCAST CORP NEW 5.65% DUE 06-15-2035	160,000.00	154,728.00	171,870.39
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	4,984,000.00	3,702,075.98	3,295,172.90
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	2,401,000.00	1,751,509.74	1,587,421.77
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	31,731,000.00	25,061,104.55	20,978,958.90
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	1,681,000.00	1,328,716.83	1,111,393.59
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000.00	2,942,940.64	2,806,320.33
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	1,422,000.00	1,505,517.61	1,198,014.86
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,012,000.00	1,061,464.28	847,461.08
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,240,000.00	1,215,051.20	1,038,391.04
COMERICA INC COM	19,600.00	939,633.88	1,093,876.00
COMFORT SYS USA INC COM	1,800.00	292,979.50	370,206.00
COMMERCIAL METALS CO COM	14,900.00	760,654.36	745,596.00
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000.00	1,800,000.00	1,645,421.17
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	620,000.00	559,179.80	490,102.92
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000.00	2,938,242.80	2,310,598.12
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	1,960,000.00	1,583,578.60	1,658,397.81
COMMONSPIRIT HLTH 6.461% DUE 11-01-2052	595,000.00	595,000.00	699,502.86
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000.00	6,929,940.00	5,722,296.83
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	195,000.00	184,037.10	164,095.28
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	360,000.00	325,591.20	255,946.07
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	391,000.00	280,514.99	277,985.87
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	1,145,000.00	1,057,136.50	825,142.89
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,693,000.00	1,790,896.36	1,366,977.96
COMMONWEALTH EDISON CO 3.85% 03-15-2052	720,000.00	582,278.40	584,433.18
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000.00	5,736,784.76	4,437,618.16
COMMONWEALTH EDISON CO 5.3% 02-01-2053	527,000.00	525,719.39	537,758.74
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000.00	1,700,000.00	1,518,367.65
COMWLTH EDISON CO 2.75% DUE 09-01-2051	165,000.00	160,574.70	106,803.52
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000.00	206,984.80	173,963.55
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000.00	497,230.50	377,307.46
COMWLTH EDISON CO 4.6% DUE 08-15-2043	815,000.00	780,661.51	759,666.69
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000.00	584,192.70	409,943.41
CONAGRA BRANDS INC 5.4% 11-01-2048	460,000.00	409,820.32	446,726.57
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	1,140,000.00	1,130,774.98	1,118,368.81
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000.00	281,046.00	294,307.58
CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053	205,000.00	196,498.65	210,014.92
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	405,000.00	365,967.60	392,125.01
CONOCOPHILLIPS 5.3% 05-15-2053	860,000.00	856,719.63	887,007.56
CONOCOPHILLIPS 5.3% 05-15-2053	1,700,000.00	1,689,409.00	1,753,387.04
CONOCOPHILLIPS CO 3.99% 03-15-2052	868,000.00	782,521.60	704,374.27
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	450,000.00	517,086.85	403,051.13
CONOCOPHILLIPS CO 5.55% 03-15-2054	790,000.00	786,774.13	841,922.17
CONOCOPHILLIPS CO 5.55% 03-15-2054	902,000.00	900,769.97	961,283.29
CONOCOPHILLIPS CO 5.7% 09-15-2063	1,475,000.00	1,469,428.65	1,604,093.43
CONOCOPHILLIPS CO 5.7% 09-15-2063	660,000.00	653,473.96	717,763.84
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	140,000.00	135,437.40	152,726.35
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	190,000.00	166,820.00	161,290.42
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	254,000.00	271,037.38	215,619.83
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	500,000.00	392,065.00	407,954.86
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	687,000.00	692,689.20	560,529.97
CONOCOPHILLIPS COM	6,600.00	771,943.05	766,062.00
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000.00	1,590,368.00	1,047,301.76
CONS EDISON CO N Y 3.85% DUE 06-15-2046	776,000.00	858,893.20	633,449.24
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000.00	5,589,429.55	4,444,756.60
CONS EDISON CO N Y 3.875% DUE 06-15-2047	260,000.00	298,022.40	210,884.59
CONS EDISON CO N Y 3.95% DUE 03-01-2043	905,000.00	981,935.91	771,938.11
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000.00	2,799,320.00	2,558,910.87
CONS EDISON CO N Y 4% 11-15-2057	370,000.00	356,428.40	307,370.04
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000.00	1,242,852.00	1,040,273.72
CONS EDISON CO N Y 4.2% DUE 03-15-2042	375,000.00	328,106.25	325,085.54
CONS EDISON CO N Y 4.3% DUE 12-01-2056	1,330,000.00	1,399,988.80	1,109,793.36
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000.00	2,090,319.00	1,826,539.72
CONS EDISON CO N Y 4.5% DUE 12-01-2045	520,000.00	497,130.61	462,840.47
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000.00	406,136.00	360,625.39
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000.00	2,940,900.00	2,271,195.10
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000.00	1,793,070.00	1,635,260.47

CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000.00	1,851,445.78	1,725,214.90
CONS EDISON CO N Y 5.5% DUE 12-01-2039	680,000.00	860,775.10	687,849.29
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	235,000.00	214,186.05	211,115.64
CONSOLIDATED EDISON CO N Y INC 3.35% DUE04-01-2030 REG	600,000.00	598,632.00	560,045.51
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	675,000.00	641,533.60	505,784.62
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	260,000.00	218,701.60	217,690.89
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000.00	998,010.00	897,401.07
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053	851,000.00	871,978.56	963,396.56
CONSUMERS ENERGY 3.1% DUE 08-15-2050	572,000.00	505,520.13	422,742.23
CONSUMERS ENERGY 3.5% DUE 08-01-2051	467,000.00	311,241.49	367,695.12
CONSUMERS ENERGY 4.2% DUE 09-01-2052	705,000.00	704,499.45	622,884.32
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000.00	996,180.00	902,895.73
CONSUMERS ENERGY CO 2.65% 08-15-2052	492,000.00	455,280.48	326,670.43
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	255,000.00	294,731.55	219,832.50
CONSUMERS ENERGY FIXED 3.75% 02-15-2050	820,000.00	810,438.80	677,613.51
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	565,000.00	775,447.41	582,483.15
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	846,000.00	910,555.10	872,178.31
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000.00	1,762,101.15	1,549,392.45
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000.00	5,490,528.00	4,789,956.05
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	300,000.00	299,949.00	252,452.87
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	970,000.00	972,557.59	816,264.27
COREBRIDGE FINL INC COM	34,000.00	610,863.26	736,440.00
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042	101,000.00	100,972.73	85,871.36
CORNING INC 3.9% DUE 11-15-2049	285,000.00	226,087.65	230,097.55
CORNING INC 5.45% DUE 11-15-2079	1,005,000.00	1,043,733.96	974,577.26
CORNING INC 5.45% DUE 11-15-2079	900,000.00	897,480.00	872,755.76
CORNING INC 5.75% DUE 08-15-2040	225,000.00	226,545.75	231,149.99
COTERRA ENERGY INC 3.9% 05-15-2027	2,100,000.00	2,092,789.46	2,033,269.60
COTERRA ENERGY INC COM	64,100.00	1,645,201.79	1,635,832.00
COTTAGE HLTH CR 3.304% DUE 11-01-2049	200,000.00	158,780.00	151,265.65
COTTAGE HLTH CR 3.304% DUE 11-01-2049	151,000.00	151,000.00	114,205.56
CREDIT SUISSE	1,900,000.00	-	-
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000.00	2,286,706.00	2,065,506.56
CROWN CASTLE INC 5.8% 03-01-2034	705,000.00	703,836.75	731,270.65
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	930,000.00	821,483.22	665,966.66
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000.00	2,678,589.00	2,346,276.59
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000.00	1,796,148.00	1,260,729.56
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	295,000.00	179,419.00	206,619.57
CSX CORP 3.35% 09-15-2049	510,000.00	408,148.35	387,187.13
CSX CORP 3.8% DUE 04-15-2050	630,000.00	494,055.50	515,668.34
CSX CORP 3.8% DUE 11-01-2046	525,000.00	418,839.75	437,739.79
CSX CORP 3.8% DUE 11-01-2046	1,900,000.00	1,740,837.00	1,584,201.13
CSX CORP 3.8% DUE 11-01-2046	53,000.00	42,278.10	44,190.87
CSX CORP 4.1 DUE 03-15-2044	720,000.00	669,584.04	631,284.97
CSX CORP 4.1 DUE 03-15-2044	280,000.00	332,480.40	245,499.71
CSX CORP 4.25% DUE 11-01-2066	850,000.00	847,883.50	727,291.30
CSX CORP 4.4 DUE 03-01-2043 REG	420,000.00	470,379.00	383,917.05
CSX CORP 4.4 DUE 03-01-2043 REG	1,058,000.00	1,096,504.36	967,105.34
CSX CORP 4.5% 11-15-2052	127,000.00	98,163.61	118,374.14
CSX CORP 4.5% DUE 03-15-2049	270,000.00	269,036.10	247,705.30
CSX CORP 4.75% DUE 05-30-2042	640,000.00	701,319.20	612,826.05
CSX CORP 4.75% DUE 11-15-2048	263,000.00	274,629.79	251,148.65
CSX CORP 6% DUE 10-01-2036	820,000.00	1,060,309.20	902,962.55
CSX CORP 6% DUE 10-01-2036	157,000.00	170,545.96	172,884.29
CSX CORP 6.15% DUE 05-01-2037	315,000.00	429,338.70	352,218.99
CSX CORP FIXED 4.3% DUE 03-01-2048	180,000.00	157,968.00	160,907.15
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000.00	2,008,873.40	1,752,100.04
CSX CORP FIXED 4.65% DUE 03-01-2068	660,000.00	668,744.97	608,017.44
CUMMINS INC	2,400.00	527,243.20	574,968.00
CURTISS WRIGHT CORP COM	5,200.00	1,122,111.08	1,158,508.00
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,298,000.00	1,374,818.18	1,259,519.01
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,215,000.00	1,242,095.32	1,178,979.66
CVS HEALTH CORP 2.7% DUE 08-21-2040	705,000.00	473,936.10	504,358.68
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000.00	792,776.00	745,808.58
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000.00	1,197,324.00	1,129,424.12
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	950,000.00	866,043.43	818,324.72
CVS HEALTH CORP 4.78% DUE 03-25-2038	3,539,000.00	3,634,476.72	3,361,588.76
CVS HEALTH CORP 5.05% DUE 03-25-2048	558,000.00	628,198.27	524,312.20
CVS HEALTH CORP 5.05% DUE 03-25-2048	7,965,000.00	7,610,749.45	7,484,133.83
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000.00	4,718,045.50	4,416,249.72
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,570,000.00	1,752,204.76	1,490,081.29
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,387,000.00	1,500,942.41	1,316,396.65

CVS HEALTH CORP 5.625% 02-21-2053	34,000.00	29,435.16	34,606.61
CVS HEALTH CORP 5.875% 06-01-2053	32,000.00	28,631.11	33,781.05
CVS HEALTH CORP 6.125% DUE 09-15-2039	285,000.00	288,030.10	303,397.07
CVS HEALTH CORP SR NT 6% 06-01-2063	59,000.00	52,752.33	62,820.92
DANAHER CORP SR NT 2.8% 12-10-2051	1,233,000.00	1,205,121.54	858,970.40
DATADOG INC COM USD0.00001 CL A	6,200.00	623,384.03	752,556.00
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000.00	1,845,894.12	1,686,574.37
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,954,000.00	1,815,656.29	1,911,581.40
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	1,100,000.00	1,100,000.00	951,133.70
DEERE & CO 2.875% DUE 09-07-2049	1,029,000.00	1,028,588.40	772,155.22
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	2,800,000.00	2,790,704.00	2,118,336.28
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	1,012,000.00	1,011,625.56	736,010.91
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	137,000.00	83,836.69	99,637.84
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	651,000.00	638,297.54	473,461.57
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	378,000.00	377,724.06	465,968.85
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	564,000.00	659,902.11	743,610.43
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	158,000.00	203,586.16	208,316.40
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	15,322.00	962,692.31	1,172,133.00
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000.00	4,225,253.09	3,312,383.21
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	215,000.00	180,068.95	180,840.15
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	3,800,000.00	3,824,854.14	3,196,244.52
DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029	1,390,000.00	1,390,000.00	1,464,854.29
DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034	1,437,000.00	1,443,247.08	1,479,927.30
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	1,400,000.00	1,400,000.00	1,150,407.16
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,994,000.00	1,994,000.00	1,669,254.83
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000.00	1,986,980.00	1,943,307.22
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,151,000.00	1,269,754.75	1,008,649.59
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,565,000.00	1,496,554.22	1,371,447.97
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	119,000.00	105,160.30	105,399.29
DEXCOM INC COM	6,500.00	791,059.23	806,585.00
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	1,595,000.00	1,507,956.16	1,327,338.25
DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	340,000.00	389,714.80	373,940.92
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	258,000.00	259,298.45	276,070.69
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	310,000.00	230,757.77	251,174.46
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	1,971,000.00	1,578,337.45	1,596,983.43
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	1,862,000.00	1,720,098.40	1,546,681.21
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	785,000.00	675,431.51	652,064.85
DICKS SPORTING GOODS INC OC-COM OC-COM	9,000.00	1,273,001.21	1,322,550.00
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000.00	101,465.00	93,878.66
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000.00	898,560.00	888,655.92
DISCOVERY 4.9% DUE 03-11-2026	2,200,000.00	2,310,836.00	2,194,461.17
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	1,497,000.00	1,287,851.69	1,069,559.81
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	937,000.00	650,467.95	669,457.27
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	800,000.00	793,836.81	571,575.05
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	265,000.00	222,395.95	236,936.37
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	910,000.00	1,026,989.60	786,404.21
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	215,000.00	184,304.45	185,181.52
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,700,000.00	1,689,664.00	1,464,226.00
DISCOVERY FIXED 4.65% DUE 05-15-2050	670,000.00	593,531.40	540,750.63
DISCOVERY FIXED 4.65% DUE 05-15-2050	203,000.00	158,143.09	163,839.37
DISNEY WALT CO 2.75% DUE 09-01-2049	52,000.00	29,944.24	35,814.84
DISNEY WALT CO 2.75% DUE 09-01-2049	1,610,000.00	1,503,648.44	1,108,882.54
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000.00	193,550.00	137,749.38
DISNEY WALT CO 3% DUE 07-30-2046	340,000.00	249,209.80	250,248.95
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,507,000.00	1,695,629.93	1,272,235.37
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,655,000.00	1,594,488.37	1,397,179.52
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	860,000.00	632,418.20	694,197.74
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000.00	499,320.00	403,603.34
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	2,213,000.00	2,085,316.51	1,786,348.38
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000.00	3,295,512.00	2,663,782.04
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	52,000.00	35,026.53	42,531.38
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000.00	998,570.00	817,911.18
DISNEY WALT CO 4.125 DUE 12-01-2041	215,000.00	165,031.85	193,371.05
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000.00	2,348,788.43	1,798,800.44
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000.00	3,939,270.00	2,925,684.72
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000.00	1,688,372.00	1,657,888.01
DISNEY WALT CO 4.7% DUE 03-23-2050	36,000.00	29,934.87	35,108.22
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	369,000.00	420,739.12	330,242.82
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000.00	992,820.00	844,490.21
DISNEY WALT CO SR NT 4.75% 09-15-2044	450,000.00	424,845.00	432,667.93
DISNEY WALT CO SR NT 4.75% 11-15-2046	260,000.00	253,572.80	248,238.64
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000.00	2,639,169.61	2,462,489.00

DISNEY WALT CO SR NT 5.4% 10-01-2043	95,000.00	133,184.19	99,844.52
DISNEY WALT CO SR NT 5.4% 10-01-2043	550,000.00	548,675.39	578,047.22
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,090,000.00	1,509,649.87	1,283,520.00
DISNEY WALT CO SR NT 7.75% 12-01-2045	145,000.00	195,741.30	194,137.26
DOCUSIGN INC COM	10,378.00	508,291.16	616,972.10
DOLLAR TREE INC 3.375% 12-01-2051	2,700,000.00	2,728,478.55	1,878,718.24
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	(3,560,000.00)	(3,560,000.00)	(3,560,000.00)
DOMESTIC MASTER PAYABLE TO TD	(290,000.00)	(290,000.00)	(290,000.00)
DOMINION ENERGY 4.85% DUE 08-15-2052	740,000.00	610,352.00	683,489.08
DOMINION ENERGY SOUTH 6.25% 10-15-2053	475,000.00	499,383.95	548,288.40
DOMINION ENERGY SOUTH 6.25% 10-15-2053	440,000.00	437,509.60	507,888.20
DOMINION RES INC 4.7% DUE 12-01-2044	142,000.00	122,615.58	125,886.01
DOMINION RESOURCES INC 4.9% 08-01-2041	306,000.00	283,188.64	283,452.82
DOMINION RESOURCES INC 4.9% 08-01-2041	610,000.00	609,975.00	565,053.02
DOW CHEM CO 5.25% DUE 11-15-2041	250,000.00	321,957.50	246,213.67
DOW CHEMICAL CO 4.375% DUE 11-15-2042	315,000.00	263,642.40	279,040.13
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,120,000.00	1,111,054.86	992,142.69
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	341,000.00	359,014.14	411,325.71
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	173,000.00	177,527.40	208,678.44
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048	297,000.00	293,844.22	303,594.66
DOW CHEMICAL CO NT 4.8% 05-15-2049	190,000.00	234,661.40	174,739.17
DOWDUPONT INC 5.319% DUE 11-15-2038	1,813,000.00	1,880,273.47	1,866,208.45
DOWDUPONT INC 5.319% DUE 11-15-2038	610,000.00	673,869.62	627,902.46
DTE ELEC CO 5.4% DUE 04-01-2053	940,000.00	939,762.00	990,682.76
DTE ELEC CO 2.95% DUE 03-01-2050	240,000.00	162,372.56	168,223.58
DTE ELEC CO 3.75% DUE 08-15-2047	235,000.00	259,230.85	188,219.65
DTE ELEC CO 4.3% DUE 07-01-2044	710,000.00	712,895.00	633,426.14
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	400,000.00	396,660.00	293,929.28
DTE ELECTRIC CO 3.95% 03-01-2049	195,000.00	177,680.10	164,062.19
DTE ELECTRIC CO 3.95% 03-01-2049	1,370,000.00	1,609,897.28	1,152,642.06
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000.00	991,980.00	841,344.57
DUKE ENERGY 3.2% DUE 08-15-2049	325,000.00	259,463.75	236,812.50
DUKE ENERGY 3.2% DUE 08-15-2049	1,220,000.00	1,044,484.13	888,957.70
DUKE ENERGY 3.75% DUE 06-01-2045	161,000.00	124,892.53	129,063.29
DUKE ENERGY 3.875% DUE 03-15-2046	1,601,000.00	1,579,908.69	1,301,267.34
DUKE ENERGY 3.95% 03-15-2048	1,081,000.00	769,823.34	893,413.22
DUKE ENERGY 4% DUE 04-01-2052	435,000.00	431,232.90	359,007.41
DUKE ENERGY 4.15% DUE 12-01-2044	260,000.00	192,883.60	222,014.08
DUKE ENERGY 4.15% DUE 12-01-2044	175,000.00	214,642.75	149,432.55
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000.00	5,710,400.00	4,269,501.50
DUKE ENERGY 4.2% DUE 08-15-2045	1,435,000.00	1,462,878.80	1,230,523.25
DUKE ENERGY 4.25% DUE 12-15-2041	439,000.00	482,899.05	388,669.71
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000.00	6,779,930.53	5,367,891.66
DUKE ENERGY 4.25% DUE 12-15-2041	595,000.00	643,792.81	526,784.68
DUKE ENERGY 4.375% DUE 03-30-2044	255,000.00	320,473.80	225,678.41
DUKE ENERGY 4.375% DUE 03-30-2044	615,000.00	627,207.15	544,283.23
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000.00	1,040,791.80	921,298.93
DUKE ENERGY 6% DUE 01-15-2038	1,392,000.00	1,866,612.62	1,498,660.80
DUKE ENERGY 6.1% DUE 06-01-2037	200,000.00	275,052.93	215,892.67
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	2,000,000.00	1,998,780.00	1,746,523.04
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO	243,000.00	166,416.12	183,912.38
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	57,000.00	42,014.70	43,836.64
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	535,000.00	507,420.75	550,106.73
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	1,300,000.00	1,295,281.00	1,343,607.55
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000.00	7,733.54	6,187.88
DUKE ENERGY CORP 3.75% DUE 09-01-2046	480,000.00	377,337.60	371,272.52
DUKE ENERGY CORP 3.95% DUE 08-15-2047	1,560,000.00	1,384,954.88	1,244,528.89
DUKE ENERGY CORP 4.5% DUE 08-15-2032	1,200,000.00	1,198,272.00	1,163,526.53
DUKE ENERGY CORP 4.8% DUE 12-15-2045	705,000.00	627,843.48	642,674.42
DUKE ENERGY CORP 5% DUE 08-15-2052	585,000.00	582,560.55	548,389.99
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000.00	697,767.00	611,138.14
DUKE ENERGY CORP NEW 6.1% 09-15-2053	187,000.00	186,919.59	203,321.46
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	4,100,000.00	4,089,832.00	3,148,644.32
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	1,100,000.00	1,097,272.00	844,758.23
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	980,000.00	687,606.10	723,338.58
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	1,025,000.00	679,667.25	756,553.10
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	128,000.00	97,327.36	100,778.64
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000.00	293,897.60	228,326.61
DUKE ENERGY FLA 3.112% DUE 09-01-2038	240,000.00	239,985.60	201,960.19
DUKE ENERGY FLA 3.4% DUE 10-01-2046	985,000.00	919,283.41	740,160.30
DUKE ENERGY FLA 3.4% DUE 10-01-2046	550,000.00	599,643.00	413,287.48
DUKE ENERGY FLA 4.2% DUE 07-15-2048	862,000.00	1,027,170.86	747,117.19

DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	225,000.00	223,717.50	154,173.30
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	285,000.00	320,568.00	313,050.48
DUKE ENERGY FLA LLC 6.2% 11-15-2053	280,000.00	278,297.60	320,768.48
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,615,000.00	1,770,194.32	1,289,809.19
DUKE ENERGY IND 4.9 DUE 07-15-2043	285,000.00	360,898.35	273,881.26
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000.00	1,692,299.00	1,633,677.70
DUKE ENERGY IND 6.35% DUE 08-15-2038	350,000.00	496,016.50	389,685.56
DUKE ENERGY IND 6.45% DUE 04-01-2039	160,000.00	181,648.00	179,044.61
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	275,000.00	182,935.50	178,483.12
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	425,000.00	294,937.25	309,486.64
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	525,000.00	524,527.50	536,630.31
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000.00	759,276.20	635,259.35
DUKE ENERGY OHIO INC 5.65% 04-01-2053	445,000.00	452,551.25	467,954.54
DUKE ENERGY OHIO INC 5.65% 04-01-2053	1,123,000.00	1,121,686.09	1,180,927.97
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	810,000.00	631,829.50	507,867.37
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	987,000.00	993,240.89	1,003,500.87
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	4,750,000.00	4,721,832.50	4,829,411.50
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	1,295,000.00	1,174,116.95	1,316,650.08
DUKE UNIV 2.682% DUE 10-01-2044	570,000.00	420,027.30	425,157.02
DUKE UNIV 2.832% 10-01-2055	370,000.00	252,569.40	252,751.86
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	250,000.00	206,135.00	215,069.98
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	335,000.00	288,555.60	288,193.77
DUOLINGO INC CL A COM CL A COM	900.00	212,681.25	204,165.00
EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1000	700,000.00	772,517.90	596,692.10
EASTMAN CHEM CO 4.65% DUE 10-15-2044	545,000.00	670,475.00	479,833.97
EASTMAN CHEM CO 4.8% DUE 09-01-2042	612,000.00	728,512.75	556,708.95
EATON CORP OHIO 4.7% 08-23-2052	315,000.00	313,292.70	311,495.08
EATON CORP PLC COM USD0.50	9,200.00	1,982,338.39	2,215,544.00
EBAY INC COM USD0.001	11,890.00	466,462.77	518,641.80
ECOLAB INC 2.7% DUE 12-15-2051	1,148,000.00	1,145,187.40	780,461.21
ECOLAB INC 2.75% 08-18-2055 BEO	1,525,000.00	1,274,569.45	1,031,097.40
ECOLAB INC COM STK USD1	20,100.00	3,587,081.45	3,986,835.00
EDF S A 4.95% DUE 10-13-2045	2,000,000.00	1,995,040.00	1,817,859.40
EDISON INTL 8.125% 06-15-2053	1,635,000.00	1,635,000.00	1,669,066.86
EL PASO PIPELN 4.7% DUE 11-01-2042	1,097,000.00	882,215.57	943,671.60
EL PASO PIPELN 4.7% DUE 11-01-2042	325,000.00	319,559.21	279,574.54
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000.00	904,900.33	803,464.87
ELECTR ARTS COM	20,619.00	2,619,267.65	2,820,885.39
ELEVANCE HEALTH INC	12,080.00	5,520,359.45	5,696,444.80
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	245,000.00	295,928.15	227,281.95
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	600,000.00	599,190.00	556,608.86
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	260,000.00	259,976.60	294,869.36
ELI LILLY & CO 3.95% 05-15-2047	235,000.00	179,488.30	211,123.05
ELI LILLY & CO COM	9,085.00	4,287,008.71	5,295,828.20
ELI LILLY AND CO 4.875% DUE 02-27-2053	1,260,000.00	1,312,895.35	1,310,614.25
EMCOR GROUP INC COM	7,000.00	1,466,227.76	1,508,010.00
EMERA INC 6.75% DUE 06-15-2076	2,000,000.00	2,000,000.00	1,958,312.72
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000.00	863,805.60	718,196.14
EMERSON ELECTRIC CO COM	21,300.00	1,887,732.51	2,073,129.00
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000.00	1,597,136.00	1,526,455.55
ENABLE MIDSTREAM 5% DUE 05-15-2044	530,000.00	454,692.30	466,582.05
ENABLE MIDSTREAM 5% DUE 05-15-2044	725,000.00	754,685.80	638,249.03
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,110,000.00	1,348,847.63	1,309,229.25
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	159,000.00	185,643.63	185,240.74
ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	894,000.00	679,871.67	709,946.97
ENBRIDGE INC 6.7% 11-15-2053	660,000.00	659,142.00	770,606.21
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,490,000.00	1,396,483.26	1,275,036.31
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000.00	1,890,367.00	1,625,885.23
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000.00	1,525,000.00	1,406,812.50
ENBRIDGE INC SR NT 3.4% 08-01-2051	371,000.00	266,076.98	271,409.26
ENCANA CORP 6.5% DUE 02-01-2038	880,000.00	1,082,620.00	910,076.03
ENCANA CORP 6.5% DUE 08-15-2034	40,000.00	39,987.22	42,379.66
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000.00	1,786,950.00	1,788,616.78
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000.00	183,202.25	166,943.56
ENERGY TRANSFER 5.15% DUE 02-01-2043	185,000.00	155,150.25	165,020.79
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,103,000.00	1,089,616.84	983,880.70
ENERGY TRANSFER 5.15% DUE 03-15-2045	495,000.00	394,336.80	455,374.26
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000.00	424,088.46	427,121.14
ENERGY TRANSFER 5.95 DUE 10-01-2043	355,000.00	340,294.47	350,467.12
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,815,000.00	1,870,063.27	1,791,824.86
ENERGY TRANSFER 6% DUE 06-15-2048	224,000.00	221,536.00	226,394.77
ENERGY TRANSFER 6% DUE 06-15-2048	1,073,000.00	1,064,234.70	1,084,471.39

ENERGY TRANSFER 6% DUE 06-15-2048	765,000.00	781,687.09	773,178.58
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,069,000.00	1,190,413.34	1,108,103.85
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000.00	2,396,400.00	2,487,791.62
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000.00	2,089,143.00	1,931,737.88
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000.00	1,403,418.05	1,283,781.42
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,673,000.00	2,620,265.35	2,699,584.35
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	325,000.00	348,910.97	328,232.29
ENERGY TRANSFER L P 6.55% 12-01-2033	1,500,000.00	1,498,290.00	1,628,070.00
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	500,000.00	362,680.00	447,965.94
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	632,000.00	508,736.84	566,228.94
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	710,000.00	592,801.45	636,111.63
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	235,000.00	254,500.30	170,622.51
ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000.00	560,258.04	362,752.98
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000.00	590,400.00	454,104.39
ENTERGY LA LLC 4.75% 09-15-2052	180,000.00	160,291.80	166,083.82
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	395,000.00	392,487.80	299,184.22
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	885,000.00	1,087,686.75	741,941.69
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000.00	998,110.00	838,352.19
ENTERGY MISS LLC 3.85% DUE 06-01-2049	205,000.00	152,491.30	164,864.46
ENTERGY TEX INC 4.5% 03-30-2039	215,000.00	189,905.20	196,778.89
ENTERGY TEX INC 4.5% 03-30-2039	1,055,000.00	1,115,662.59	965,589.44
ENTERGY TEX INC 5.15% DUE 06-01-2045	181,000.00	169,939.09	169,348.81
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	2,700,000.00	2,684,502.00	2,574,458.18
ENTERGY TEXAS INC 5.8% 09-01-2053	280,000.00	281,646.40	301,339.90
ENTERPRISE PRODS 3.7% DUE 01-31-2051	1,116,000.00	1,091,986.33	891,507.91
ENTERPRISE PRODS 4.2% DUE 01-31-2050	205,000.00	193,791.81	178,412.30
ENTERPRISE PRODS 4.45 DUE 02-15-2043	212,000.00	187,304.12	194,080.02
ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,005,000.00	960,682.40	920,049.17
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,155,000.00	1,204,423.56	1,113,404.58
ENTERPRISE PRODS 4.95% DUE 10-15-2054	735,000.00	853,416.60	713,033.74
ENTERPRISE PRODS 5.1% DUE 02-15-2045	200,000.00	187,214.56	196,957.74
ENTERPRISE PRODS 5.7% DUE 02-15-2042	656,000.00	840,762.55	692,253.47
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000.00	1,958,247.00	1,827,233.00
ENTERPRISE PRODS 6.125% DUE 10-15-2039	284,000.00	326,882.37	310,851.70
ENTERPRISE PRODS 6.45% DUE 09-01-2040	600,000.00	640,363.50	680,349.11
ENTERPRISE PRODS 6.45% DUE 09-01-2040	679,000.00	841,390.77	769,928.41
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000.00	1,282,658.80	1,214,653.24
ENTERPRISE PRODS FIXED 3.2% 02-15-2052	200,000.00	146,506.00	146,390.91
ENTERPRISE PRODS FIXED 3.2% 02-15-2052	970,000.00	594,267.55	709,995.93
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	505,000.00	518,745.75	483,589.43
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000.00	5,214,950.00	4,788,014.20
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	210,000.00	252,642.60	201,096.60
ENTERPRISE PRODS FLTG RT 8.4162% DUE 06-01-2067	250,000.00	256,875.00	236,520.29
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	550,000.00	495,607.25	484,936.88
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	127,000.00	131,910.98	120,384.66
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000.00	1,391,460.00	1,327,074.94
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	622,000.00	622,000.00	594,611.79
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	245,000.00	212,856.00	235,579.01
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	4,152,000.00	3,193,761.40	3,086,651.65
EOG RES INC 4.95% DUE 04-15-2050	437,000.00	461,592.68	431,052.21
EPR PPTYS 4.5% DUE 06-01-2027	1,400,000.00	1,391,502.00	1,321,585.12
EQT CORPORATION 5.0% DUE 01-15-2029 BEO	402,000.00	397,328.76	398,133.26
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	495,000.00	339,480.06	337,430.57
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000.00	786,112.00	545,342.34
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	500,000.00	375,290.30	340,838.96
EQUINIX INC COM PAR $0.001	3,200.00	2,408,255.52	2,577,248.00
EQUINIX INC FIXED 2.95% 09-15-2051	2,265,000.00	2,051,131.09	1,521,058.71
EQUINIX INC SR NT 3.4% 02-15-2052	59,000.00	41,548.98	43,371.43
EQUINOR ASA 3.25% DUE 11-18-2049	280,000.00	211,856.40	213,067.54
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000.00	1,955,520.50	1,633,728.74
EQUITABLE HLDGS INC 5.594% 01-11-2023	1,700,000.00	1,700,000.00	1,753,622.57
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000.00	1,499,384.70	1,341,796.16
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000.00	947,300.00	793,408.20
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	280,000.00	253,282.40	222,154.30
ESSENT GROUP LTD COM STK	8,100.00	384,917.25	427,194.00
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	1,402,000.00	1,176,712.30	993,786.01
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	195,000.00	163,020.00	186,730.87
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000.00	892,692.00	859,552.09
ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053	1,990,000.00	1,895,277.43	2,033,787.88
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045	260,000.00	218,173.80	236,501.37
Euro - Cash Collateral Due to/from CCP Broker	307,431.57	307,431.57	307,431.57
Euro - Cash	243,257.64	243,257.64	243,257.64

Euro - Variation Margin	(16.62)	(16.62)	(16.62)
EVEREST GROUP LTD	7,140.00	2,517,214.88	2,524,561.20
EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050	340,000.00	238,537.20	250,799.72
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	1,485,000.00	1,243,101.09	1,020,836.21
EVERGY KANS CENT INC 5.7% 03-15-2053	250,000.00	248,540.00	261,999.94
EVERGY KANS CENT INC 5.9% 11-15-2033	285,000.00	288,166.35	305,428.03
EXELIXIS INC COM STK	32,000.00	659,013.95	767,680.00
EXELON CORP 4.1% DUE 03-15-2052	173,000.00	172,878.90	140,471.15
EXELON CORP 4.45% DUE 04-15-2046	1,012,000.00	1,006,838.80	884,536.19
EXELON CORP 4.45% DUE 04-15-2046	813,000.00	803,675.04	710,600.72
EXELON CORP 4.45% DUE 04-15-2046	1,035,000.00	856,058.80	904,639.29
EXELON CORP 4.95% DUE 06-15-2035	300,000.00	275,097.00	288,465.33
EXELON CORP SR NT 3.35% 03-15-2032	1,300,000.00	1,299,116.00	1,164,465.43
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000.00	702,100.00	750,147.64
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	257,000.00	254,895.44	226,572.42
EXXON MOBIL CORP 2.995% DUE 08-16-2039	1,015,000.00	954,708.14	817,246.78
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	370,000.00	281,048.30	291,623.77
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	1,881,000.00	1,947,863.20	1,482,552.17
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000.00	5,000,000.00	3,940,861.70
EXXON MOBIL CORP 3.567% DUE 03-06-2045	635,000.00	511,994.70	523,326.58
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,300,000.00	1,467,967.89	1,163,016.54
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000.00	3,367,175.00	2,962,113.67
EXXON MOBIL CORP 4.227% DUE 03-19-2040	1,945,000.00	1,986,638.02	1,811,955.00
EXXON MOBIL CORP COM	38,611.00	3,965,997.14	3,860,327.78
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	1,135,000.00	983,532.85	1,036,776.17
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000.00	800,000.00	769,656.90
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000.00	1,557,447.00	1,477,647.05
FED EXPRESS CORP 7.6% DUE 07-01-2097	305,000.00	406,955.02	388,784.79
FEDEX CORP 4.05% DUE 02-15-2048	470,000.00	337,065.80	392,905.70
FEDEX CORP 4.1% DUE 02-01-2045	775,000.00	634,655.25	653,084.87
FEDEX CORP 4.1% DUE 02-01-2045	991,000.00	947,700.41	835,105.95
FEDEX CORP 4.1% DUE 04-15-2043	1,397,000.00	1,376,873.67	1,189,498.11
FEDEX CORP 4.4% DUE 01-15-2047	920,000.00	748,566.15	803,482.36
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000.00	3,921,567.00	3,406,066.52
FEDEX CORP 4.55% DUE 04-01-2046	1,105,000.00	1,022,917.31	992,815.87
FEDEX CORP 4.55% DUE 04-01-2046	1,531,000.00	1,561,550.02	1,375,566.60
FEDEX CORP 4.75% DUE 11-15-2045	535,000.00	488,424.73	494,602.83
FEDEX CORP 4.95% 10-17-2048	245,000.00	214,677.57	233,298.24
FEDEX CORP 4.95% 10-17-2048	305,000.00	257,166.85	290,432.50
FEDEX CORP 4.95% 10-17-2048	2,200,000.00	2,184,006.00	2,094,922.98
FEDEX CORP 5.25% DUE 05-15-2050	215,000.00	183,923.65	214,848.34
FEDEX CORP BOND 5.1 DUE 01-15-2044	875,000.00	1,041,272.40	850,394.90
FEDEX CORP COM	-	-	-
FERGUSON PLC ORD GBP0.10	-	-	-
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	1,202,526.04	1,228,502.49	1,108,533.72
FHLMC POOL #ZA6393 4 03-01-2049	27,682.99	28,900.60	26,664.81
FHLMC POOL# QE2996 3.5% 06-01-2052	96,632.69	89,732.52	89,089.44
FID NATL 4.5% DUE 08-15-2046	190,000.00	160,764.70	161,132.50
FID NATL 5.625% DUE 07-15-2052	400,000.00	367,545.36	408,594.76
FID NATL 5.625% DUE 07-15-2052	215,000.00	214,905.40	219,619.69
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000.00	170,699.20	120,874.01
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000.00	4,635,326.45	4,455,858.84
FIFTH 3RD BANCORP FLTG RT 6.361% DUE 10-27-2028	410,000.00	421,586.60	425,633.67
FIFTH THIRD BANCORP 4.337% 04-25-2033	371,000.00	340,752.37	345,739.30
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031	1,100,000.00	1,096,293.00	871,476.17
FIRST CTZNS BANCSHARES INC N C CL A CL A	710.00	1,014,420.98	1,007,468.70
FIRST HORIZON CORPORATION COM	106,300.00	1,468,851.88	1,505,208.00
FIRST SOLAR INC COM	1,200.00	207,116.14	206,736.00
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000.00	1,198,188.00	846,275.16
FIRSTENERGY CORP 4.85% 07-15-2047	751,000.00	858,388.53	687,569.42
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000.00	496,264.00	460,088.07
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	1,464,000.00	1,348,760.06	1,270,167.53
FISERV INC 4.4% DUE 07-01-2049	1,100,000.00	1,093,268.00	972,715.40
FISERV INC 4.4% DUE 07-01-2049	675,000.00	846,177.20	596,893.54
FISERV INC 4.4% DUE 07-01-2049	941,000.00	853,695.12	832,113.81
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000.00	1,629,435.24	1,488,872.31
FL PWR & LT CO 3.15% DUE 10-01-2049	189,000.00	137,345.04	139,147.79
FL PWR & LT CO 3.15% DUE 10-01-2049	655,000.00	499,105.25	482,231.76
FL PWR & LT CO 3.7% 12-01-2047	1,650,000.00	1,545,744.69	1,338,869.61
FL PWR & LT CO 3.7% 12-01-2047	1,141,000.00	1,190,418.45	925,848.62
FL PWR & LT CO 3.8% DUE 12-15-2042	290,000.00	328,422.10	250,273.20
FL PWR & LT CO 4.05% DUE 10-01-2044	40,000.00	50,334.00	35,081.12

FL PWR & LT CO 4.05% DUE 10-01-2044	115,000.00	87,191.85	100,858.23
FL PWR & LT CO 4.125% DUE 06-01-2048	225,000.00	196,359.75	195,657.12
FL PWR & LT CO 5.69% DUE 03-01-2040	245,000.00	269,495.10	264,573.03
FL PWR & LT CO 5.95% DUE 02-01-2038	1,498,000.00	2,059,684.26	1,643,139.20
FLEX LTD 4.875% DUE 06-15-2029	1,000,000.00	1,014,850.00	982,294.54
FLEX LTD FIXED 6% DUE 01-15-2028	1,700,000.00	1,684,241.00	1,757,259.09
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	1,835,000.00	1,377,501.09	1,276,819.77
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	1,075,000.00	704,930.55	748,000.68
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	90,000.00	90,997.20	94,452.91
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000.00	1,099,417.00	945,461.62
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	895,000.00	729,372.29	769,261.95
FLORIDA PWR CORP 3.85% DUE 11-15-2042	1,405,000.00	1,283,398.15	1,162,862.38
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000.00	2,932,837.31	2,348,876.30
FLOWSERVE CORP COM	13,500.00	515,441.80	556,470.00
FMC CORP 4.5% DUE 10-01-2049	1,155,000.00	1,171,820.15	902,591.30
FMC CORP 6.375% 05-18-2053	335,000.00	307,804.70	344,112.20
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	67,151.61	69,737.97	64,571.21
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY	3,300,000.00	2,935,839.84	2,926,787.13
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES FEBRUARY	500,000.00	406,132.81	409,218.75
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY	5,200,000.00	4,367,593.75	4,433,000.00
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH	4,000,000.00	3,563,750.00	3,551,370.76
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	22,000,000.00	21,709,531.25	21,798,906.36
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000.00	1,400,000.00	925,795.04
FORD FNDTN 2.815% DUE 06-01-2070	330,000.00	330,000.00	210,673.06
FORD MTR CO DEL 5.291% DUE 12-08-2046	3,925,000.00	2,928,642.02	3,467,053.84
FORD MTR CO DEL 7.4% DUE 11-01-2046	335,000.00	391,347.17	366,034.41
FOX CORP 5.576% DUE 01-25-2049	393,000.00	438,786.87	380,810.65
FRED HUTCHINSON 4.966% DUE 01-01-2052	565,000.00	565,000.00	541,918.12
FREEPORT-MCMORAN 5.45% DUE 03-15-2043	887,000.00	839,985.07	862,782.33
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	215,000.00	165,122.15	190,752.43
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	865,000.00	779,384.02	643,540.27
GARMIN LTD COMMON STOCK	7,300.00	865,153.47	938,342.00
GATX CORP 3.1% DUE 06-01-2051	305,000.00	297,725.75	201,580.93
GATX CORP 3.25% DUE 09-15-2026	1,600,000.00	1,589,040.00	1,526,665.94
GATX CORP 3.85% DUE 03-30-2027	2,000,000.00	1,994,880.00	1,916,982.36
GE CAP FDG LLC 4.55% 05-15-2032	2,251,000.00	2,251,000.00	2,207,023.83
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	335,000.00	298,947.30	325,644.75
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	670,000.00	626,329.40	626,802.36
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000.00	1,027,832.00	972,946.95
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	680,000.00	788,067.33	827,361.64
GEN MTRS CO COM	51,783.00	1,975,812.42	1,860,045.36
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	715,000.00	643,471.40	646,225.54
GENERAL MLS INC 3.0% 02-01-2051	350,000.00	232,386.00	244,645.10
GENERAL MLS INC 3.0% 02-01-2051	1,125,000.00	793,345.63	786,359.24
GENERAL MLS INC 3.0% 02-01-2051	100,000.00	74,439.03	69,898.60
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034	355,000.00	354,439.10	365,687.95
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,410,000.00	1,241,084.79	1,337,615.27
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000.00	1,201,118.60	1,092,399.75
GENERAL MTRS CO 5.4% 04-01-2048	622,000.00	542,688.80	570,338.90
GENERAL MTRS CO 5.95% DUE 04-01-2049	235,000.00	194,302.96	230,905.42
GENERAL MTRS CO 6.25% DUE 10-02-2043	1,687,000.00	1,647,768.97	1,726,015.13
GENERAL MTRS CO 6.6% DUE 04-01-2036	67,000.00	71,498.38	71,874.62
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000.00	1,150,000.00	1,008,779.14
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000.00	378,000.00	261,763.79
GEORGIA PWR CO 3.7% 01-30-2050	535,000.00	407,861.85	423,598.66
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000.00	1,395,436.00	1,108,482.47
GEORGIA PWR CO 4.3% DUE 03-15-2043	350,000.00	300,933.50	305,375.20
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	210,000.00	177,053.10	208,623.83
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	1,280,000.00	1,270,656.00	1,271,611.94
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	190,000.00	134,993.10	138,113.23
GILEAD SCIENCES 4% DUE 09-01-2036	1,275,000.00	1,321,131.30	1,175,644.55
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000.00	56,530.80	52,408.45
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,082,000.00	1,078,328.20	1,003,854.76
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,819,000.00	2,856,013.65	2,695,608.54
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000.00	5,953,187.50	5,283,163.24
GILEAD SCIENCES 4.8% DUE 04-01-2044	2,255,000.00	2,391,205.31	2,183,823.34
GILEAD SCIENCES 4.8% DUE 04-01-2044	300,000.00	277,956.00	290,530.82
GILEAD SCIENCES 5.65% DUE 12-01-2041	950,000.00	941,633.95	1,018,818.79
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	602,000.00	430,609.08	444,665.77
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	650,000.00	636,436.42	480,120.85
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	2,749,000.00	1,909,894.93	1,905,383.14
GILEAD SCIENCES INC 5.55% 10-15-2053	1,147,000.00	1,125,633.68	1,246,653.79

GILEAD SCIENCES INC 5.55% 10-15-2053	1,130,000.00	1,096,381.45	1,228,176.80
GITLAB INC CL A COM	5,800.00	371,042.28	365,168.00
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	414,000.00	615,627.12	482,025.57
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000.00	1,269,348.00	1,123,499.84
GLENCORE FDG LLC NT 144A 6.5% 10-06-2033	478,000.00	476,164.48	522,284.65
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	900,000.00	898,497.00	910,622.51
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	575,000.00	572,458.50	587,790.07
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	466,000.00	450,679.57	476,365.52
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000.00	897,174.00	816,534.20
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,302,000.00	2,256,415.92	1,827,288.19
GLOBUS MED INC CL A NEW COM STK	11,200.00	517,773.18	596,848.00
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	351,000.00	345,082.14	348,637.95
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN	600,000.00	510,164.06	525,375.00
GODADDY INC CL A CL A	8,152.00	606,353.19	865,416.32
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	400,000.00	399,356.00	336,724.80
GOLDMAN SACHS 3.85% DUE 01-26-2027	7,700,000.00	7,834,941.17	7,490,186.09
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000.00	1,706,835.56	1,516,263.46
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000.00	3,576,600.00	3,491,801.39
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000.00	1,102,062.17	1,117,017.50
GOLDMAN SACHS 6.25% DUE 02-01-2041	310,000.00	311,295.80	346,275.43
GOLDMAN SACHS 6.75% DUE 10-01-2037	3,180,000.00	3,566,748.71	3,508,912.33
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000.00	230,386.16	239,444.65
GOLDMAN SACHS 6.75% DUE 10-01-2037	2,448,000.00	2,578,371.64	2,701,200.43
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000.00	1,169,251.95	1,152,660.08
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	1,400,000.00	1,400,000.00	1,338,571.98
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	1,090,000.00	794,837.90	854,372.09
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	1,059,000.00	1,007,523.19	830,073.44
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	1,337,000.00	1,187,004.90	978,755.65
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	310,000.00	219,644.30	226,936.61
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000.00	5,505,065.48	4,026,294.75
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	3,625,000.00	2,988,220.96	2,785,168.99
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	324,000.00	212,932.80	248,936.48
GOLDMAN SACHS GROUP INC 3.814% 04-23-2029	1,400,000.00	1,400,000.00	1,330,018.13
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	2,285,000.00	2,164,645.63	1,999,183.88
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039	2,000,000.00	1,954,480.00	1,815,381.66
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000.00	599,982.00	558,332.86
GRUPO TELEVISA S A 5% DUE 05-13-2045	205,000.00	163,772.45	175,149.60
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	450,000.00	574,267.50	471,826.92
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	830,000.00	1,013,041.27	870,258.54
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	450,000.00	556,812.89	526,358.51
GTCR W MERGER SUB LLC TLB 09-20-2030	800,000.00	796,000.00	803,000.00
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000.00	1,980,700.00	1,704,602.70
HACKENSACK 4.211% 07-01-2048	290,000.00	355,487.80	256,987.30
HACKENSACK 4.5% DUE 07-01-2057	1,930,000.00	1,912,707.20	1,750,246.46
HALEON US CAPITAL LLC 4.0% 03-24-2052	170,000.00	132,815.90	144,648.40
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000.00	1,699,558.00	1,531,272.37
HALLIBURTON CO 4.5 DUE 11-15-2041	905,000.00	758,967.55	820,136.20
HALLIBURTON CO 4.5 DUE 11-15-2041	161,000.00	137,419.94	145,902.68
HALLIBURTON CO 4.75% DUE 08-01-2043	1,039,000.00	1,004,082.70	977,517.91
HALLIBURTON CO 4.75% DUE 08-01-2043	350,000.00	415,159.50	329,289.00
HALLIBURTON CO 5% DUE 11-15-2045	1,528,000.00	1,537,839.09	1,486,586.28
HALOZYME THERAPEUTICS INC COM	19,892.00	727,861.14	735,208.32
HARRIS CORP DEL 4.854% DUE 04-27-2035	1,195,000.00	1,318,076.70	1,181,936.37
HARRIS CORP DEL 5.054% DUE 04-27-2045	360,000.00	432,405.00	356,197.14
HARRIS CORP DEL 6.15% DUE 12-15-2040	345,000.00	433,320.45	375,046.95
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000.00	2,966,310.00	2,331,814.74
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	265,000.00	369,519.75	282,812.23
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000.00	1,159,133.00	1,016,071.77
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000.00	2,700,885.14	2,143,284.84
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	228,000.00	209,085.25	200,136.69
HARTFORD FINL SVCS GROUP INC COM	40,879.00	2,926,741.51	3,285,854.02
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	575,000.00	323,477.75	385,175.51
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	184,000.00	199,387.92	203,738.55
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000.00	498,695.00	553,637.36
HCA INC 3.5% DUE 07-15-2051 BEO	2,333,000.00	2,087,365.83	1,648,855.94
HCA INC 3.5% DUE 07-15-2051 BEO	3,045,000.00	2,184,549.11	2,152,064.44
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000.00	2,686,527.00	1,908,234.48
HCA INC 4.375% 03-15-2042	900,000.00	885,834.00	762,701.28
HCA INC 4.375% 03-15-2042	13,000.00	11,038.69	11,016.80
HCA INC 4.375% 03-15-2042	825,000.00	828,538.50	699,142.84
HCA INC 5.25% DUE 06-15-2049	210,000.00	182,763.00	195,928.79
HCA INC 5.25% DUE 06-15-2049	2,358,000.00	2,607,360.56	2,200,000.37

HCA INC 5.5% DUE 06-15-2047	83,000.00	70,724.99	80,060.10
HCA INC 5.9% 06-01-2053	68,000.00	59,951.52	69,927.60
HCA INC 5.9% 06-01-2053	1,400,000.00	1,354,052.00	1,439,685.86
HCA INC SR SECD NT 4.625% 03-15-2052	225,000.00	187,938.00	192,084.76
HCA INC SR SECD NT 4.625% 03-15-2052	2,568,000.00	1,996,065.34	2,192,327.43
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000.00	1,194,864.00	1,120,411.66
HERSHEY CO 3.375% DUE 08-15-2046	190,000.00	139,463.80	149,274.83
HESS CORP 5.6% DUE 02-15-2041	435,000.00	405,833.25	458,372.75
HESS CORP 5.6% DUE 02-15-2041	2,739,000.00	2,911,087.57	2,886,167.76
HESS CORP 5.8% DUE 04-01-2047	1,193,000.00	1,288,223.91	1,290,193.69
HESS CORP 5.8% DUE 04-01-2047	140,000.00	140,742.00	151,405.80
HESS CORP 5.8% DUE 04-01-2047	4,050,000.00	4,365,290.28	4,379,953.42
HESS CORP 6% DUE 01-15-2040	77,000.00	81,422.88	83,968.08
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000.00	340,950.00	316,813.77
HEWLETT PACKARD ENTERPRISE CO COM	22,700.00	382,407.30	385,446.00
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000.00	199,864.00	216,389.07
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	310,000.00	400,526.20	335,403.06
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000.00	698,215.00	579,178.81
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034	1,319,000.00	1,346,668.86	1,425,583.71
HLTH CARE REIT INC 6.5% DUE 03-15-2041	171,000.00	171,738.72	188,789.31
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000.00	495,515.00	355,573.78
HOAG MEM HOSP 3.803% DUE 07-15-2052	613,000.00	613,000.00	505,270.20
HOLOGIC INC COM	7,400.00	526,262.50	528,730.00
HOME DEPOT INC 2.375% 03-15-2051	298,000.00	184,274.26	189,406.18
HOME DEPOT INC 2.375% 03-15-2051	768,000.00	486,288.29	488,134.05
HOME DEPOT INC 3.125% DUE 12-15-2049	1,980,000.00	1,972,828.45	1,479,712.47
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000.00	109,042.00	82,873.79
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	554,000.00	589,284.02	432,418.89
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000.00	1,983,040.32	1,408,873.83
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000.00	4,865,040.00	3,880,607.13
HOME DEPOT INC 3.9% DUE 06-15-2047	501,000.00	513,735.42	432,040.93
HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000.00	1,189,640.20	901,163.21
HOME DEPOT INC 4.2% DUE 04-01-2043	995,000.00	1,023,893.71	908,124.88
HOME DEPOT INC 4.2% DUE 04-01-2043	2,110,000.00	2,118,809.50	1,925,772.36
HOME DEPOT INC 4.25% DUE 04-01-2046	545,000.00	605,824.48	494,024.59
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000.00	1,513,626.40	1,395,959.40
HOME DEPOT INC 4.25% DUE 04-01-2046	1,515,000.00	1,575,154.22	1,373,297.72
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	560,000.00	457,945.60	521,414.89
HOME DEPOT INC 4.875 DUE 02-15-2044	245,000.00	232,355.55	243,236.46
HOME DEPOT INC 5.4% DUE 09-15-2040	420,000.00	533,514.30	443,170.33
HOME DEPOT INC 5.875% DUE 12-16-2036	300,000.00	336,396.00	336,112.42
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000.00	4,168,472.44	3,869,425.67
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	920,000.00	665,268.60	667,794.74
HOST HOTELS & RESORTS INC REIT	173,483.00	2,790,666.62	3,377,714.01
HOWARD UNIV 5.209% DUE 10-01-2052	660,000.00	660,000.00	600,713.30
HP INC COM	129,687.00	3,749,601.14	3,902,281.83
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000.00	499,375.00	496,369.09
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000.00	5,306,300.00	4,890,305.65
HSBC HLDGS PLC 6.1% DUE 01-14-2042	60,000.00	65,853.60	67,834.88
HSBC HLDGS PLC 6.547% 06-20-2034	2,660,000.00	2,634,843.55	2,785,175.58
HSBC HLDGS PLC 7.399% 11-13-2034	1,225,000.00	1,225,729.80	1,345,720.38
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	13,500,000.00	11,497,410.00	11,237,249.88
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	1,050,000.00	1,277,628.31	1,101,980.13
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	2,045,000.00	2,787,464.53	2,146,237.50
HSBC HLDGS PLC SUB NT 6.8% 06-01-2038	2,981,000.00	3,807,791.05	3,190,159.93
HSBC HLDGS PLC SUB NT 7.625% 05-17-2032	725,000.00	875,077.41	809,546.92
HSBC HOLDINGS PLC 6.332% 03-09-2044	1,900,000.00	1,959,460.29	2,053,532.43
HSBC HOLDINGS PLC 6.332% 03-09-2044	1,720,000.00	1,720,000.00	1,858,987.25
HUBBELL INC COM	3,230.00	957,601.07	1,062,443.90
HUMANA INC 4.8% DUE 03-15-2047	2,100,000.00	2,098,005.00	1,959,531.46
HUMANA INC 5.5% 03-15-2053	430,000.00	418,990.73	446,818.79
HUMANA INC 5.95% 03-15-2034	690,000.00	721,760.70	739,947.59
HUMANA INC COM	3,700.00	1,741,497.79	1,693,897.00
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029	418,000.00	429,528.44	431,386.11
HUNTINGTON BANCSHARES INC COM	59,600.00	759,845.40	758,112.00
HUNTINGTON FLTG RT 5.023% DUE 05-17-2033	386,000.00	367,912.04	375,614.20
HUNTINGTON INGALLS INDS INC COM	3,600.00	835,334.96	934,704.00
HUNTSMAN INTL LLC 4.5% 05-01-2029	400,000.00	401,308.00	385,416.12
HYATT HOTELS CORP 4.375% 09-15-2028	100,000.00	99,866.00	97,179.87
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 06/30/2 SWPC0HWO3	1,400,000.00	1,245.68	4,363.66
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305	3,100,000.00	1,834.85	13,418.04
ICE_CDS SBSIUS33 06/20/2025 SELL BOEING CO 2.6% 10/30/2 SWPC0LAF7	400,000.00	-	3,963.84

ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7	2,200,000.00	40,576.31	20,832.24
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5	2,500,000.00	19,758.66	42,821.75
ICE_CDS SBSIUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7	2,000,000.00	-	34,325.80
ICE_CDS SBSIUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54	600,000.00	-	6,251.88
ICE_CDS SBSIUS33 06/20/2028 SELL GENERAL ELECTRIC CO 3. SWPC0LUG3	1,200,000.00	172,975.20	177,438.96
ICE_CDS SBSIUS33 12/20/2024 SELL CONSTELLATION EN GEN L SWPC0IV12	100,000.00	483.69	710.36
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6	1,600,000.00	-	13,030.24
ICE_CDS SBSIUS33 12/20/2024 SELL METLIFE INC 3.6% 11/13 SWPC0INS2	3,600,000.00	65,098.34	23,734.08
ICE_CDS SBSIUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6	2,200,000.00	-	34,902.34
ICE_CDS SBSIUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1	300,000.00	3,508.55	5,874.21
ICE_CDS SBSIUS33 12/20/2026 SELL LENNAR CORP 4.5% 04/30 SWPC0KFY3	3,400,000.00	708,603.28	430,789.52
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65	10,200,000.00	241,931.19	122,226.60
ICE_CDS SBSIUS33 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPC0JZL2	1,200,000.00	232.67	17,985.73
ICE_CDS SBSIUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0LXA3	1,000,000.00	-	3,292.74
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPC0IMN4	400,000.00	-	2,830.25
ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55	400,000.00	-	4,167.98
ICE_CDX BOFAGB2U 12/20/2028 BUY CDX.NA.IG.41 Z9691XAJ3	19,066,968.00	-	-
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94	430,000.00	-	1,822.86
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9	600,000.00	7,533.87	11,722.68
ICE_CDX SBSIUS33 06/20/2028 SELL CDX.NA.IG.40 SWPC0LPD6	2,300,000.00	21,302.02	46,765.21
ICE_CDX SBSIUS33 06/20/2031 SELL CDX.NA.IG.36 SWPC0JZB4	400,000.00	1,438.85	4,418.52
ICE_CDX SBSIUS33 06/20/2033 SELL CDX.NA.IG.40 SWPC0LPP9	400,000.00	-	1,729.52
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14	460,000.00	-	-
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00	460,000.00	-	-
ICE_CDX SBSIUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363	600,000.00	-	-
ICE_CDX SBSIUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330	172,200,000.00	2,209,514.13	3,388,017.78
ICE_CDX SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPC0JJ89	100,000.00	241.78	1,279.73
ICE_CDX SBSIUS33 12/20/2031 SELL CDX.NA.IG.37 SWPC0KC18	900,000.00	7,328.30	8,148.87
ICE_CDX SBSIUS33 12/20/2032 SELL CDX.NA.IG.39 SWPC0LBC3	900,000.00	-	4,240.62
ICE_CDX SBSIUS33 12/20/2033 SELL CDX.NA.IG.41 SWPC0M355	1,700,000.00	-	2,944.40
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053	1,300,000.00	1,287,741.00	1,348,306.34
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,001,538.46	1,011,141.18	1,054,981.75
ILLUMINA INC 5.75% DUE 12-13-2027	1,700,000.00	1,697,671.00	1,744,942.88
IN MICH PWR CO 4.55% DUE 03-15-2046	952,000.00	981,755.91	854,503.26
IN MICH PWR CO 6.05% DUE 03-15-2037	230,000.00	256,875.50	245,861.31
INCYTE CORP COM	44,822.00	2,826,054.71	2,814,373.38
ING GROEP N V 4.252% 03-28-2033	800,000.00	800,000.00	751,584.16
ING GROEP N V CONV BD 3.875% DUE 12-31-2049 BEO	1,135,000.00	1,135,000.00	917,930.91
INGERSOLL RAND INC COM	10,246.00	595,633.97	792,425.64
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	529,000.00	494,576.15	397,501.63
INTEL CORP 3.1% DUE 02-15-2060	280,000.00	179,309.20	193,973.64
INTEL CORP 3.25% DUE 11-15-2049	2,770,000.00	2,944,427.56	2,068,351.55
INTEL CORP 3.25% DUE 11-15-2049	335,000.00	329,211.20	250,143.60
INTEL CORP 3.734% 12-08-2047 BEO	153,000.00	121,307.58	124,679.82
INTEL CORP 3.734% 12-08-2047 BEO	1,515,000.00	1,530,776.30	1,234,574.73
INTEL CORP 4.1% DUE 05-11-2047	545,000.00	594,156.98	475,571.47
INTEL CORP 4.1% DUE 05-19-2046	250,000.00	207,802.50	221,204.62
INTEL CORP 4.1% DUE 05-19-2046	275,000.00	237,333.25	243,325.08
INTEL CORP 4.25% DUE 12-15-2042	300,000.00	315,162.41	271,485.96
INTEL CORP 4.75% DUE 03-25-2050	770,000.00	981,110.87	730,104.03
INTEL CORP 5.05% DUE 08-05-2062 BEO	3,015,000.00	2,971,759.99	2,993,983.76
INTEL CORP 5.625% 02-10-2043	1,235,000.00	1,234,259.00	1,324,604.45
INTEL CORP 5.82% 02-10-2053	3,495,000.00	3,474,362.32	3,792,409.58
INTEL CORP 6.02% 02-10-2063	1,200,000.00	1,227,804.00	1,343,793.90
INTEL CORP COM	96,800.00	3,265,816.00	4,864,200.00
INTEL CORP SR NT 3.05% 08-12-2051	538,000.00	356,934.02	380,770.67
INTEL CORP SR NT 3.05% 08-12-2051	40,000.00	26,607.45	28,310.09
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000.00	893,592.00	808,344.00
INTERCONTINENTAL 4.25% DUE 09-21-2048	346,000.00	297,225.62	310,763.36
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	1,600,000.00	1,090,340.97	1,196,223.68
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	210,000.00	136,611.30	151,126.50
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	81,000.00	49,488.84	58,291.65
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000.00	1,083,456.00	791,615.00
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	484,000.00	312,993.12	329,091.35
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	354,000.00	349,863.13	364,049.81
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	175,000.00	173,465.09	179,968.13
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	4,371,000.00	4,341,626.88	4,495,089.63
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	303,000.00	298,788.30	302,522.41
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	5,000,000.00	4,930,500.00	4,992,119.00
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,465,000.00	1,257,373.85	1,279,394.15
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,712,000.00	1,480,277.09	1,559,282.70
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	1,476,000.00	1,158,470.05	1,296,930.81

INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	410,000.00	407,821.54	411,378.06
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,777,000.00	1,824,739.55	1,688,377.58
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000.00	1,392,146.00	1,330,179.30
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO	440,000.00	439,045.20	336,575.05
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	717,000.00	664,496.03	532,623.11
INTERSTATE PWR & LT CO SR DEB 3.1% 11-30-2051	150,000.00	98,149.50	102,194.63
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	270,000.00	249,855.83	202,390.77
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	320,000.00	219,913.40	220,920.66
INTL FLAVORS & 4.375% DUE 06-01-2047	420,000.00	321,686.40	323,405.67
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000.00	2,491,250.00	1,925,033.75
INTL FLAVORS & 5% DUE 09-26-2048	52,000.00	44,429.32	44,221.92
INTL PAPER CO 4.8% DUE 06-15-2044	200,000.00	161,990.00	183,415.90
INTL PAPER CO 5.15% DUE 05-15-2046	145,000.00	187,287.80	138,169.12
INTL PAPER CO 6 DUE 11-15-2041	1,235,000.00	1,659,370.90	1,308,784.31
INTL PAPER CO 6 DUE 11-15-2041	802,000.00	946,277.76	849,914.99
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000.00	409,761.95	293,799.90
INTUIT INC 5.5% 09-15-2053	365,000.00	361,977.80	399,159.30
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	448,000.00	393,657.60	397,482.38
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000.00	1,997,420.00	1,774,474.92
INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034	444,000.00	351,976.56	357,594.80
JACK HENRY & ASSOC INC COM	7,900.00	1,226,022.21	1,290,939.00
JACKSON FINL INC SR NT 4% 11-23-2051	5,300,000.00	5,261,464.41	3,778,954.33
Japanese yen - Cash Collateral Due to/from CCP Broker	(29,074.84)	(29,074.84)	(29,074.84)
Japanese yen - Cash	26,031.83	26,031.83	26,031.83
Japanese yen - Variation Margin	215,605.86	215,605.86	215,605.86
JAZZ PHARMACEUTICALS PLC COM USD0.0001	16,790.00	2,229,303.07	2,065,170.00
JBS USA LUX S A 6.5% DUE 12-01-2052	320,000.00	303,524.90	322,233.28
JBS USA/FOOD/FINANCE 3.0% 05-15-2032	1,215,000.00	1,202,680.40	989,394.30
JBS USA/FOOD/FINANCE 4.375% 02-02-2052	4,000,000.00	3,998,680.00	2,978,672.40
JBS USA/FOOD/FINANCE 4.375% 02-02-2052	630,000.00	451,562.55	469,140.90
JDE PEETS NV NT 144A 1.375% 01-15-2027	1,000,000.00	993,550.00	899,199.53
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000.00	567,000.00	484,552.84
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000.00	363,000.00	238,776.10
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	2,040,000.00	1,898,722.50	1,455,689.51
JOHNSON & JOHNSON 3.4% 01-15-2038	310,000.00	311,173.42	275,422.67
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000.00	6,973,610.00	5,917,010.12
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	1,135,000.00	1,031,906.21	1,051,835.74
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,000,000.00	2,260,748.19	1,843,266.88
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	940,000.00	777,769.75	825,784.74
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	505,000.00	543,393.69	446,101.80
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	260,000.00	231,452.00	259,790.82
JOHNSON & JOHNSON 5.85% DUE 07-15-2038	155,000.00	167,178.35	177,720.09
JOHNSON & JOHNSON COM USD1	18,244.00	2,891,080.30	2,859,564.56
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000.00	442,470.00	402,311.47
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	612,000.00	591,620.57	558,963.17
JPMORGAN CHASE & 4.95% DUE 06-01-2045	865,000.00	894,811.77	829,167.87
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000.00	936,200.00	853,104.97
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	651,000.00	459,510.01	469,856.84
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000.00	1,688,000.00	1,218,307.75
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	5,289,000.00	5,101,952.56	4,084,864.64
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000.00	535,000.00	413,197.69
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,010,000.00	994,395.50	782,670.58
JPMORGAN CHASE & CO 3.157% 04-22-2042	985,000.00	704,879.71	763,297.55
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,000,000.00	5,000,000.00	3,754,643.50
JPMORGAN CHASE & CO 3.328% 04-22-2052	764,000.00	762,587.57	573,709.53
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,300,000.00	5,300,000.00	3,979,922.11
JPMORGAN CHASE & CO 3.882% 07-24-2038	2,109,000.00	2,109,000.00	1,874,298.92
JPMORGAN CHASE & CO 3.882% 07-24-2038	3,300,000.00	3,090,701.00	2,932,757.92
JPMORGAN CHASE & CO 3.897% 01-23-2049	3,250,000.00	3,250,000.00	2,706,767.38
JPMORGAN CHASE & CO 3.897% 01-23-2049	2,125,000.00	1,853,702.04	1,769,809.44
JPMORGAN CHASE & CO 3.964% 11-15-2048	1,733,000.00	1,659,764.39	1,457,258.05
JPMORGAN CHASE & CO 3.964% 11-15-2048	2,095,000.00	2,227,001.50	1,761,659.33
JPMORGAN CHASE & CO 4.032% 07-24-2048	1,700,000.00	1,700,000.00	1,452,821.17
JPMORGAN CHASE & CO 4.032% 07-24-2048	195,000.00	197,117.68	166,647.13
JPMORGAN CHASE & CO 4.032% 07-24-2048	2,500,000.00	2,536,125.00	2,136,501.73
JPMORGAN CHASE & CO 4.26% 02-22-2048	2,100,000.00	2,100,000.00	1,864,042.76
JPMORGAN CHASE & CO 4.26% 02-22-2048	565,000.00	461,084.35	501,516.27
JPMORGAN CHASE & CO 4.26% 02-22-2048	725,000.00	762,511.50	643,538.57
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	151,000.00	140,082.70	148,537.74
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000.00	2,484,355.20	2,360,864.81
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000.00	3,682,531.03	3,636,990.07
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000.00	736,991.90	649,462.51

JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	375,000.00	345,292.19	389,677.51
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	220,000.00	210,817.20	229,596.42
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	380,000.00	473,587.81	396,575.63
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	983,000.00	1,078,029.61	1,033,255.24
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000.00	1,028,043.00	946,011.92
JPMORGAN CHASE & CO COM	21,300.00	3,282,938.49	3,623,130.00
JPMORGAN CHASE & CO. 2.956% 05-13-2031	756,000.00	756,000.00	665,402.37
JPMORGAN CHASE & CO. 5.35% 06-01-2034	110,000.00	102,682.80	111,678.12
JPMORGAN CHASE & CO. 5.35% 06-01-2034	1,700,000.00	1,705,423.00	1,725,934.62
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	2,095,000.00	1,876,470.50	1,490,194.28
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	665,000.00	447,156.70	473,021.10
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	4,595,000.00	4,558,515.07	4,990,438.39
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	1,500,000.00	1,500,000.00	1,629,087.62
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	475,000.00	478,629.00	358,430.49
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,280,000.00	1,157,667.31	915,908.40
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	235,000.00	247,081.35	168,155.06
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000.00	3,300,000.00	2,491,359.29
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000.00	1,902,521.00	1,507,510.17
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000.00	1,391,355.60	1,182,952.10
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	365,000.00	364,941.05	323,671.30
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	400,000.00	545,106.00	386,866.75
KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048	300,000.00	268,834.67	252,557.45
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO	240,000.00	180,998.40	197,926.55
KELLOGG CO 4.5% DUE 04-01-2046	340,000.00	280,666.60	304,915.04
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000.00	597,054.00	441,025.74
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	420,000.00	389,655.00	308,718.02
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	845,000.00	875,611.65	730,859.88
KENVUE INC 5.05% 03-22-2053	1,192,000.00	1,086,354.62	1,238,414.81
KENVUE INC 5.05% 03-22-2053	1,600,000.00	1,589,728.00	1,662,301.76
KENVUE INC 5.2% 03-22-2063	1,600,000.00	1,588,800.00	1,680,519.41
KENVUE INC 5.2% 03-22-2063	1,005,000.00	978,907.88	1,055,576.25
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	593,000.00	457,397.96	483,058.96
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	825,000.00	912,405.83	672,046.61
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	475,000.00	343,505.75	356,157.01
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	525,000.00	360,885.00	393,647.22
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	226,000.00	191,940.63	207,989.78
KILROY REALTY LP 2.65% DUE 11-15-2033	516,000.00	385,405.56	392,076.62
KILROY REALTY LP 3.05% DUE 02-15-2030	618,000.00	473,556.96	525,808.11
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000.00	1,098,658.00	935,904.40
KILROY RLTY L P 4.25% DUE 08-15-2029	519,000.00	471,859.23	476,069.75
KIMBERLY-CLARK 5.3% DUE 03-01-2041	355,000.00	366,296.10	370,595.64
KIMBERLY-CLARK CORP COM	3,300.00	400,991.25	400,983.00
KIMCO REALTY CORPORATION	53,870.00	1,176,511.05	1,147,969.70
KIMCO RLTY CORP 3.7% DUE 10-01-2049	505,000.00	412,342.60	378,986.11
KIMCO RLTY CORP 4.45% 09-01-2047	425,000.00	381,488.50	352,140.73
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000.00	272,517.00	243,741.47
KINDER MORGAN 5.4% DUE 09-01-2044	295,000.00	363,782.20	276,883.54
KINDER MORGAN 5.5 DUE 03-01-2044	545,000.00	483,002.75	516,777.59
KINDER MORGAN 5.625% DUE 09-01-2041	875,000.00	840,945.00	836,028.47
KINDER MORGAN 6.375% DUE 03-01-2041	450,000.00	511,984.18	461,637.70
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000.00	2,243,880.00	2,106,274.18
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000.00	1,456,394.02	1,305,889.99
KINDER MORGAN 6.55% DUE 09-15-2040	160,000.00	191,915.49	169,161.71
KINDER MORGAN 6.95% DUE 01-15-2038	1,517,000.00	1,904,215.98	1,668,846.36
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000.00	2,429,701.00	2,090,183.31
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	588,000.00	577,913.48	530,822.46
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	250,000.00	224,830.00	223,715.11
KINDER MORGAN INC 5.2% 03-01-2048	275,000.00	219,488.50	251,956.43
KINDER MORGAN INC 5.45% DUE 08-01-2052	601,000.00	542,750.04	577,080.37
KINDER MORGAN INC 5.55% DUE 06-01-2045	70,000.00	65,310.70	67,574.08
KINDER MORGAN INC 5.55% DUE 06-01-2045	190,000.00	167,418.50	183,415.35
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	255,000.00	168,261.75	183,003.87
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	630,000.00	391,299.40	423,800.02
KLA CORP 3.3% 03-01-2050	639,000.00	601,241.89	489,782.48
KLA CORP 3.3% 03-01-2050	450,000.00	339,214.50	344,917.24
KLA CORP 4.95% 07-15-2052	535,000.00	488,025.55	542,257.10
KLA CORP 5% DUE 03-15-2049	190,000.00	256,471.50	189,092.55
KLA CORP 5% DUE 03-15-2049	1,744,000.00	1,825,865.53	1,735,670.53
KLA CORP 5.25% 07-15-2062	300,000.00	309,283.48	314,422.85
KLA CORP 5.25% 07-15-2062	1,465,000.00	1,398,093.62	1,535,431.57
KLA CORPORATION COM USD0.001	2,910.00	1,433,088.85	1,691,583.00
KONINKLIJKE 6.875% DUE 03-11-2038	450,000.00	568,509.11	504,911.73

KRAFT FOODS GROUP 5% DUE 06-04-2042	616,000.00	591,611.68	596,073.63
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,450,000.00	1,882,687.92	1,630,148.00
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	290,000.00	302,246.70	335,181.63
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	736,000.00	660,597.84	644,732.44
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	990,000.00	780,487.79	867,235.21
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,280,000.00	1,150,473.00	1,256,978.87
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	112,000.00	108,369.09	109,985.65
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	1,060,000.00	972,293.35	988,178.11
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	208,000.00	185,155.36	193,906.65
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	3,102,000.00	2,703,833.04	2,946,042.42
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	72,000.00	63,695.95	74,483.78
KROGER CO 4.45% DUE 02-01-2047	340,000.00	420,226.40	301,052.21
KROGER CO 5.4% DUE 07-15-2040	195,000.00	234,040.95	190,809.67
KROGER CO COM	18,500.00	815,904.50	845,635.00
KY UTILS CO 4.65 DUE 11-14-2043	470,000.00	525,361.28	420,736.70
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	1,000,000.00	941,934.92	1,068,714.10
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	160,000.00	150,283.20	170,994.26
L3HARRIS TECHNOLOGIES INC COM	23,300.00	4,412,151.61	4,907,446.00
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	2,055,000.00	2,057,839.55	1,990,573.49
LAB CORP AMER 4.7% DUE 02-01-2045	335,000.00	382,415.90	309,567.44
LAM RESH CORP 2.875% DUE 06-15-2050	267,000.00	255,583.41	190,750.25
LAM RESH CORP 2.875% DUE 06-15-2050	345,000.00	200,344.95	246,475.04
LAM RESH CORP 4.875% DUE 03-15-2049	225,000.00	246,552.08	224,913.99
LAM RESH CORP 4.875% DUE 03-15-2049	2,318,000.00	2,502,325.43	2,317,113.94
LAM RESH CORP COM	700.00	486,674.98	548,282.00
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000.00	1,698,657.00	1,667,137.30
LAZARD GROUP LLC 4.375% 03-11-202	500,000.00	496,205.00	486,680.33
LCH_IRS SBSIUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3	600,000.00	-	-
LCH_IRS SBSIUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82	300,000.00	-	-
LCH_IRS SBSIUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1	400,000.00	-	-
LCH_IRS SBSIUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9	1,000,000.00	-	-
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000.00	-	-
LCH_IRS SBSIUS33 19/12/2028 EUR P 2.88% / R 6MEURIB SWU01ZZX9	900,000.00	-	-
LCH_IRS SBSIUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6	2,700,000.00	-	47,976.51
LCH_IRS SBSIUS33 20/03/2034 EUR P 6MEURIB / R 3% SWU01XDO8	16,500,000.00	40,435.80	869,236.17
LCH_IRS SBSIUS33 20/03/2054 EUR P 2.75% / R 6MEURIB SWU01XDS9	7,400,000.00	193,509.23	-
LCH_IRS SBSIUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1	4,700,000.00	-	87,243.49
LCH_IRS SBSIUS33 20/11/2033 EUR P 3.148% / R 6MEURIB SWU01Z6Q6	500,000.00	-	-
LCH_IRS SBSIUS33 22/11/2028 EUR P 3.255% / R 6MEURIB SWU01Z9R1	400,000.00	-	-
LCH_IRS SBSIUS33 22/11/2033 EUR P 3.28% / R 6MEURIB SWU01Z9Q3	300,000.00	-	-
LCH_IRS SBSIUS33 22/12/2033 EUR P 2.89% / R 6MEURIB SWU020C77	700,000.00	-	-
LCH_IRS SBSIUS33 27/11/2033 EUR P 3.305% / R 6MEURIB SWU01ZE79	500,000.00	-	-
LCH_IRS SBSIUS33 29/11/2028 EUR P 3.179% / R 6MEURIB SWU01ZER5	400,000.00	-	-
LCH_IRS SBSIUS33 29/12/2028 EUR P 2.95% / R 6MEURIB SWU020FS8	500,000.00	-	-
LCH_IRS SBSIUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4	400,000.00	-	-
LCH_OIS SBSIUS33 01/02/2034 USD P 3.75% / R 1DSOFR SWU020G81	400,000.00	-	-
LCH_OIS SBSIUS33 01/02/2034 USD P 3.81% / R 1DSOFR SWU020G73	400,000.00	-	-
LCH_OIS SBSIUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65	400,000.00	-	-
LCH_OIS SBSIUS33 02/23/2033 USD P 1DSOFR / R 3.4% SWU01P0Y7	800,000.00	-	-
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.37% SWU01P7F1	1,200,000.00	-	-
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.405% SWU01P7H7	1,000,000.00	-	-
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.425% SWU01P7I5	1,000,000.00	-	-
LCH_OIS SBSIUS33 03/06/2033 USD P 1DSOFR / R 3.3% SWU01PBT6	1,000,000.00	-	-
LCH_OIS SBSIUS33 03/07/2033 USD P 1DSOFR / R 3.45% SWU01PCY4	1,900,000.00	-	-
LCH_OIS SBSIUS33 03/10/2028 USD P 1DSOFR / R 3.8% SWU01Q3X4	1,800,000.00	-	-
LCH_OIS SBSIUS33 03/20/2054 USD P 1DSOFR / R 0 SWU01ZU14	4,500,000.00	516,480.00	591,431.85
LCH_OIS SBSIUS33 03/24/2052 USD P 1DSOFR / R 1.93% SWU01HFE3	1,900,000.00	-	-
LCH_OIS SBSIUS33 04/05/2052 USD P 1DSOFR / R 1.859% SWU01HRU4	4,900,000.00	-	-
LCH_OIS SBSIUS33 04/06/2052 USD P 1DSOFR / R 1.86% SWU01HST6	1,200,000.00	-	-
LCH_OIS SBSIUS33 06/14/2033 USD P 1DSOFR / R 3.3% SWU01VGU5	2,300,000.00	-	-
LCH_OIS SBSIUS33 06/21/2033 USD P 3% / R 1DSOFR SWU01O3G6	3,100,000.00	39,085.61	158,657.69
LCH_OIS SBSIUS33 08/22/2030 USD P 1DSOFR / R 3.8% SWU01X053	400,000.00	-	4,925.08
LCH_OIS SBSIUS33 08/30/2033 USD P 1DSOFR / R 3.8% SWU01X8G1	600,000.00	-	12,314.88
LCH_OIS SBSIUS33 08/30/2033 USD P 1DSOFR / R 3.9% SWU01X8H9	1,600,000.00	-	46,422.56
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.85% SWU01LBB4	1,600,000.00	-	-
LCH_OIS SBSIUS33 09/08/2032 USD P 1DSOFR / R 2.87% SWU01LBC2	1,800,000.00	-	-
LCH_OIS SBSIUS33 09/13/2033 USD P 1DSOFR / R 3.95% SWU01XHO4	1,400,000.00	-	47,538.54
LCH_OIS SBSIUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6	1,700,000.00	-	-
LCH_OIS SBSIUS33 09/28/2032 USD P 1DSOFR / R 3.1% SWU01LTH2	1,500,000.00	-	-
LCH_OIS SBSIUS33 10/04/2032 USD P 1DSOFR / R 3.14% SWU01LXX2	1,600,000.00	-	-
LCH_OIS SBSIUS33 10/12/2032 USD P 1DSOFR / R 3.33% SWU01M2F3	1,400,000.00	-	-
LCH_OIS SBSIUS33 10/12/2053 USD P 1DSOFR / R 3.83% SWU01Y6U0	200,000.00	-	18,101.10

LCH_OIS SBSIUS33 10/16/2053 USD P 1DSOFR / R 3.88% SWU01Y9X1	200,000.00	-	20,024.22
LCH_OIS SBSIUS33 10/17/2053 USD P 1DSOFR / R 3.87% SWU01YB00	200,000.00	-	19,659.80
LCH_OIS SBSIUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0	250,000.00	-	13,495.53
LCH_OIS SBSIUS33 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4	2,930,000.00	-	232,128.96
LCH_OIS SBSIUS33 12/15/2033 USD P 4.03% / R 1DSOFR SWU01ZUI7	800,000.00	-	-
LCH_OIS SBSIUS33 12/19/2033 USD P 3.95% / R 1DSOFR SWU01ZW79	700,000.00	-	-
LCH_OIS SBSIUS33 12/26/2033 USD P 3.842% / R 1DSOFR SWU020DQ4	400,000.00	-	-
LCH_OIS SBSIUS33 12/29/2033 USD P 3.854% / R 1DSOFR SWU020F66	700,000.00	-	-
LCH_OIS SBSIUS33 20/03/2029 GBP P 5% / R 1DSONIA SWU01XEP4	4,100,000.00	-	-
LCH_OIS SBSIUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0	330,000,000.00	48,092.73	142,643.89
LCH_OIS SBSIUS33 20/10/2033 GBP P 1DSONIA / R 4.32% SWU01YJX0	300,000.00	-	31,836.03
LEIDOS HLDGS INC COM	30,651.00	2,845,000.00	3,317,664.24
LENNAR CORP CL A CL A	22,300.00	2,693,865.38	3,323,592.00
LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR	300,000.00	335,378.07	324,443.99
LILLY ELI & CO 3.95% 03-15-2049	190,000.00	147,842.80	169,429.74
LINCOLN NATL CORP 4.35% 03-01-2048	560,000.00	607,704.35	444,174.90
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	245,000.00	256,452.03	193,686.58
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	800,000.00	612,000.00	517,249.13
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	1,780,000.00	1,674,105.00	1,240,672.42
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000.00	1,588,928.00	1,536,512.56
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	400,000.00	405,288.00	322,524.50
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	553,000.00	685,957.79	532,045.18
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000.00	797,584.00	787,555.38
LOCKHEED MARTIN 3.6% DUE 03-01-2035	495,000.00	556,172.10	454,641.30
LOCKHEED MARTIN 4.07% DUE 12-15-2042	445,000.00	426,562.05	402,270.95
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,089,000.00	1,027,896.71	984,433.85
LOCKHEED MARTIN 4.5% DUE 05-15-2036	62,000.00	59,719.68	61,489.81
LOCKHEED MARTIN 5.9% DUE 11-15-2063	455,000.00	448,985.25	533,919.24
LOCKHEED MARTIN CORP 5.2% 02-15-2055	1,195,000.00	1,196,858.03	1,259,698.18
LOCKHEED MARTIN CORP 5.2% 02-15-2055	540,000.00	535,896.00	569,236.00
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	195,000.00	194,309.70	220,389.90
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	983,000.00	975,624.34	1,110,991.15
LOCKHEED MARTIN CORP NT 6.15% DUE 09-01-2036/12-18-2006	360,000.00	403,876.80	409,613.76
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	262,000.00	199,486.80	235,310.64
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	1,460,000.00	1,403,802.80	1,311,273.03
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	2,600,000.00	2,580,422.00	2,341,769.22
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	899,000.00	626,734.62	640,999.15
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000.00	1,090,463.00	784,314.86
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO	2,085,000.00	2,088,801.60	2,024,994.95
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	775,000.00	774,085.50	658,109.71
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	730,000.00	683,281.77	547,996.66
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	1,923,000.00	1,857,880.81	2,024,088.26
LOWE'S COMPANIES INC 5.75% 07-01-2053	32,000.00	28,710.40	34,025.38
LOWES COS INC 3% DUE 10-15-2050	3,708,000.00	2,913,623.10	2,532,040.54
LOWES COS INC 3% DUE 10-15-2050	605,000.00	437,100.45	413,129.59
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000.00	1,591,104.00	1,267,188.02
LOWES COS INC 3.7% DUE 04-15-2046	545,000.00	425,090.65	431,635.92
LOWES COS INC 3.7% DUE 04-15-2046	2,133,000.00	1,994,639.86	1,689,320.02
LOWES COS INC 4.05% DUE 05-03-2047	455,000.00	529,184.65	375,730.42
LOWES COS INC 4.05% DUE 05-03-2047	195,000.00	222,268.80	161,027.32
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000.00	2,484,100.00	2,064,452.88
LOWES COS INC 4.25% 04-01-2052	726,000.00	714,274.40	616,865.05
LOWES COS INC 4.25% 04-01-2052	680,000.00	587,423.67	577,779.94
LOWES COS INC 4.25% DUE 09-15-2044	228,000.00	235,343.60	187,822.67
LOWES COS INC 4.45% 04-01-2062	545,000.00	449,623.24	459,029.43
LOWES COS INC 5% DUE 04-15-2040	90,000.00	112,540.50	87,751.52
LOWES COS INC 5.125% DUE 04-15-2050 BEO	635,000.00	860,061.19	615,023.81
LOWES COS INC 5.85% 04-01-2063	70,000.00	69,888.11	73,629.93
LOWES COS INC 5.85% 04-01-2063	87,000.00	91,822.41	91,511.49
LOWES COS INC FIXED 4.55% 04-05-2049	1,162,000.00	1,173,590.26	1,029,278.45
LOWES COS INC FIXED 5.8% DUE 09-15-2062	54,000.00	47,575.98	57,416.52
LOWES COS INC FIXED 5.8% DUE 09-15-2062	500,000.00	496,220.00	531,634.48
LULULEMON ATHLETICA INC COM	4,600.00	1,889,444.23	2,351,934.00
LYB INTL FIN III 3.375% DUE 10-01-2040	975,000.00	884,699.55	749,667.36
LYB INTL FIN III 3.375% DUE 10-01-2040	1,520,000.00	1,574,839.82	1,168,712.19
LYB INTL FIN III 3.625% DUE 04-01-2051	528,000.00	354,962.15	385,311.90
LYB INTL FIN III 3.625% DUE 04-01-2051	950,000.00	690,583.62	693,269.52
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	128,000.00	90,477.89	102,374.58
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	400,000.00	293,900.75	319,920.56
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	103,000.00	82,216.66	82,052.47
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	1,155,000.00	1,193,063.53	920,102.93
LYONDELLBASELL 4.625% DUE 02-26-2055	148,000.00	116,161.46	128,954.11

LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000.00	1,204,824.25	1,067,356.62
M & T BK CORP COM	2,800.00	383,350.10	383,824.00
M.D.C.HLDGS INC 3.966% 08-06-2061	1,100,000.00	1,100,000.00	719,506.46
MA INST TECH 3.885% DUE 07-01-2116	3,251,000.00	3,128,350.00	2,563,883.89
MA INST TECH 3.885% DUE 07-01-2116	1,046,000.00	1,046,000.00	824,922.35
MA INST TECH 3.959% DUE 07-01-2038	850,000.00	804,006.50	789,441.95
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	270,000.00	189,750.60	207,019.65
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	356,000.00	238,861.76	282,642.81
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	735,000.00	761,929.58	686,495.39
MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG	185,000.00	150,915.60	164,637.92
MARATHON OIL CORP 5.2% DUE 06-01-2045	608,000.00	622,536.50	541,155.89
MARATHON OIL CORP 5.2% DUE 06-01-2045	645,000.00	564,304.05	574,088.07
MARATHON PETE CORP 4.75% DUE 09-15-2044	1,626,000.00	1,299,008.72	1,454,690.30
MARATHON PETE CORP 5.85% DUE 12-15-2045	510,000.00	501,556.95	502,023.14
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000.00	652,770.00	538,322.46
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,186,000.00	1,444,231.18	1,276,900.86
MARATHON PETE CORP COM	10,800.00	1,615,099.16	1,602,288.00
MARKEL CORP 4.15% DUE 09-17-2050 REG	410,000.00	455,390.60	335,315.76
MARS INC DEL 2.375% DUE 07-16-2040	465,000.00	308,336.85	334,687.06
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000.00	1,999,360.00	1,439,514.24
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053	137,000.00	123,297.26	143,909.53
MARSH & MCLENNAN COS INC 4.2% 03-01-2048	160,000.00	132,572.80	139,159.60
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	360,000.00	312,253.20	324,114.20
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000.00	894,294.00	810,285.50
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	3,000,000.00	2,997,330.00	2,922,405.72
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	355,000.00	323,245.25	345,818.01
MARSH & MCLENNAN COS INC 5.7% 09-15-2053	270,000.00	269,190.00	293,515.79
MARSH & MCLENNAN COS INC 5.7% 09-15-2053	39,000.00	41,329.08	42,396.73
MARSH & MCLENNAN CO'S INC COM	2,300.00	404,948.23	435,781.00
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	1,248,000.00	958,064.80	843,260.73
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	4,688,000.00	4,676,795.68	3,167,633.27
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	245,000.00	272,930.80	282,139.69
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	185,000.00	207,819.75	213,044.26
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	1,000,000.00	990,100.00	1,151,590.59
MARTIN MARIETTA 4.25% 12-15-2047	200,000.00	237,036.00	176,223.23
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,591,000.00	1,521,629.26	1,189,172.81
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000.00	2,900,000.00	2,233,905.09
MASCO CORP 4.5% DUE 05-15-2047	1,900,000.00	1,786,899.08	1,643,049.61
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	2,200,000.00	2,200,000.00	2,282,040.93
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	380,000.00	380,000.00	394,170.71
MASTERCARD INC 2.95% DUE 03-15-2051	82,000.00	53,256.00	61,059.83
MASTERCARD INC 3.65% DUE 06-01-2049	1,385,000.00	1,453,745.96	1,173,112.98
MASTERCARD INC 3.65% DUE 06-01-2049	50,000.00	59,280.00	42,350.65
MASTERCARD INC 3.85% DUE 03-26-2050 REG	372,000.00	321,445.56	325,901.01
MASTERCARD INC 3.95% DUE 02-26-2048	141,000.00	140,877.33	126,392.05
MASTERCARD INC 3.95% DUE 02-26-2048	170,000.00	217,669.70	152,387.58
MASTERCARD INC CL A	9,070.00	3,391,751.59	3,868,445.70
MATCH GROUP INC NEW COM	23,800.00	883,798.66	868,700.00
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000.00	1,260,000.00	1,108,999.38
MCDONALDS CORP 4.7% DUE 12-09-2035	915,000.00	1,127,990.20	905,739.68
MCDONALDS CORP 4.875% DUE 07-15-2040	315,000.00	351,685.87	307,557.39
MCDONALDS CORP 6.3% DUE 10-15-2037	205,000.00	288,963.90	232,718.71
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000.00	24,992.00	23,533.49
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000.00	573,372.57	489,712.55
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	175,000.00	247,296.00	199,714.87
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000.00	1,765,350.00	1,448,774.48
MCKESSON CORP	2,660.00	1,018,508.15	1,231,526.80
MEDPACE HLDGS INC COM	9,684.00	2,403,847.25	2,968,436.52
MEDTRONIC INC 4.375% DUE 03-15-2035	201,000.00	199,225.17	196,527.34
MEDTRONIC INC 4.625% DUE 03-15-2045	240,000.00	200,239.20	233,978.42
MEDTRONIC PLC COMMON STOCK STOCK	14,000.00	1,045,010.13	1,153,320.00
MEM 2.955% DUE 01-01-2050	380,000.00	380,000.00	273,242.99
MEM 4.2% DUE 07-01-2055	678,000.00	675,538.86	592,716.58
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	624,000.00	459,357.60	475,042.77
MERCK & CO INC 2.9% DUE 12-10-2061	770,000.00	767,828.60	517,551.65
MERCK & CO INC 2.9% DUE 12-10-2061	1,205,000.00	813,988.79	809,934.73
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	2,435,000.00	1,691,774.13	1,681,433.03
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	2,249,000.00	2,102,562.66	1,552,995.02
MERCK & CO INC 5.85% DUE 06-30-2039	245,000.00	268,012.85	266,298.91
MERCK & CO INC NEW 2.35% DUE 06-24-2040	650,000.00	682,008.60	473,261.36
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,075,000.00	972,784.00	782,701.48
MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,385,000.00	1,351,633.58	1,181,352.30

MERCK & CO INC NEW 3.9% 03-07-2039	325,000.00	300,030.25	296,288.95
MERCK & CO INC NEW 5.0% 05-17-2053	1,335,000.00	1,324,420.82	1,378,169.28
MERCK & CO INC NEW 6.55% DUE 09-15-2037	220,000.00	329,623.80	257,109.71
MERCK & CO INC NEW COM	31,800.00	3,297,481.94	3,466,836.00
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	595,000.00	394,748.00	394,296.66
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000.00	2,096,787.00	2,004,800.49
MERITAGE HOMES CORP COM	5,800.00	724,630.56	1,010,360.00
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000.00	4,675,379.65	4,352,131.34
META PLATFORMS INC 4.65% 08-15-2062	1,010,000.00	961,425.15	944,872.56
META PLATFORMS INC 4.65% 08-15-2062	900,000.00	898,362.00	841,965.65
META PLATFORMS INC 4.65% 08-15-2062	3,220,000.00	2,963,416.75	3,012,366.00
META PLATFORMS INC 5.6% DUE 05-15-2053	1,680,000.00	1,675,346.40	1,829,669.02
META PLATFORMS INC 5.75% 05-15-2063	1,615,000.00	1,588,215.34	1,774,679.70
META PLATFORMS INC 5.75% 05-15-2063	1,600,000.00	1,595,232.00	1,758,196.61
META PLATFORMS INC COM USD0.000006 CL 'A'	32,150.00	6,776,239.85	11,379,814.00
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	698,000.00	645,693.34	643,636.81
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	545,000.00	478,168.90	502,553.10
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	465,000.00	413,610.00	309,666.55
METLIFE INC 4.125% DUE 08-13-2042	470,000.00	422,111.70	417,843.75
METLIFE INC 4.125% DUE 08-13-2042	5,000,000.00	4,842,498.52	4,445,146.25
METLIFE INC 5.25% DUE 01-15-2054	2,750,000.00	2,727,890.00	2,836,417.21
METLIFE INC 5.25% DUE 01-15-2054	240,000.00	227,457.60	247,541.87
METLIFE INC 6.4% 12-15-2066	260,000.00	309,730.20	268,143.46
METLIFE INC 9.25% DUE 04-08-2068	321,000.00	447,795.00	360,497.58
METLIFE INC COM STK USD0.01	17,300.00	1,045,406.84	1,144,049.00
METLIFE INC FIXED 10.75% DUE 08-01-2069	630,000.00	976,386.70	842,905.35
METTLER-TOLEDO INTL INC COM	515.00	576,318.50	624,674.40
Mexican peso - Cash Collateral Due to/from CCP Broker	(0.01)	(0.01)	(0.01)
Mexican peso - Cash	965.47	965.47	965.47
MGIC INVT CORP WIS COM	47,700.00	861,310.39	920,133.00
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	850,000.00	850,000.00	695,398.86
MICRON TECH INC 4.185% DUE 02-15-2027	1,700,000.00	1,730,430.00	1,668,473.81
MICRON TECH INC COM	30,800.00	2,390,590.13	2,628,472.00
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,104,000.00	1,104,000.00	824,900.55
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,100,000.00	1,100,000.00	821,911.78
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	2,138,000.00	2,138,000.00	1,556,288.62
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	220,000.00	207,564.70	160,141.95
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,100,000.00	3,159,025.77	2,813,298.19
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	7,313,000.00	6,303,960.81	5,017,963.33
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000.00	4,977,257.26	4,631,649.46
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000.00	639,296.34	648,605.54
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,883,000.00	1,283,176.19	1,261,698.60
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	2,730,000.00	1,972,000.83	1,829,228.45
MICROSOFT CORP 2.921% 03-17-2052 USD	1,635,000.00	1,181,082.54	1,212,609.29
MICROSOFT CORP 2.921% 03-17-2052 USD	1,137,000.00	943,813.66	843,264.08
MICROSOFT CORP 2.921% 03-17-2052 USD	17,250,000.00	14,697,025.32	12,793,584.29
MICROSOFT CORP 3.041% 03-17-2062	2,315,000.00	1,895,877.49	1,679,368.92
MICROSOFT CORP 3.45% DUE 08-08-2036	943,000.00	939,350.59	869,529.18
MICROSOFT CORP 3.5% DUE 11-15-2042	670,000.00	819,819.60	584,272.20
MICROSOFT CORP 3.7% DUE 08-08-2046	2,154,000.00	2,190,723.15	1,893,606.84
MICROSOFT CORP 3.75% DUE 02-12-2045	215,000.00	173,638.30	192,270.86
MICROSOFT CORP 4.45% DUE 11-03-2045	185,000.00	166,216.95	182,417.53
MICROSOFT CORP 4.75% DUE 11-03-2055	965,000.00	857,923.60	966,313.06
MICROSOFT CORP COM	100,908.00	21,018,953.29	37,945,444.32
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	1,515,000.00	1,432,432.50	1,494,524.08
MICROSOFT CORP SR NT 144A 2.5% 09-15-2050	875,000.00	839,914.09	593,615.48
MICROSOFT CORP SR NT 144A 4.5% 06-15-2047	500,000.00	492,223.22	491,097.92
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	556,000.00	519,162.98	366,243.26
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000.00	993,990.00	896,951.96
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	905,000.00	925,791.88	811,741.52
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	475,000.00	484,010.75	447,618.25
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000.00	3,976,360.00	3,948,307.16
MIDAMERICAN ENERGY 5.858% 09-15-2054	1,000,000.00	1,071,120.00	1,110,417.31
MIDAMERICAN ENERGY 5.858% 09-15-2054	1,750,000.00	1,766,441.15	1,943,230.29
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	535,000.00	585,102.75	570,405.77
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	1,705,000.00	1,290,947.75	1,219,202.74
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	300,000.00	207,096.00	238,432.30
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	785,000.00	782,824.63	623,897.85
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000.00	858,812.33	625,958.83
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	310,000.00	263,351.20	270,863.78
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,200,000.00	1,009,212.00	1,048,504.94
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	262,000.00	275,439.56	228,923.58

MIDAMERICAN ENERGY CO 4.25% 05-01-2046	340,000.00	300,509.00	296,587.05
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	610,000.00	698,456.60	521,262.86
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	315,000.00	238,845.60	212,298.37
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000.00	1,400,000.00	1,228,024.32
MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031	1,100,000.00	1,100,000.00	916,759.15
MIZUHO FINL GROUP FLTG RT 2.591% DUE 05-25-2031	500,000.00	500,000.00	428,283.35
MOLSON COORS 5 DUE 05-01-2042	400,000.00	419,264.00	386,311.86
MOLSON COORS 5 DUE 05-01-2042	830,000.00	866,406.85	801,597.10
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	34,800.00	2,167,402.42	2,130,108.00
MONGODB INC CL A CL A	980.00	395,839.29	400,673.00
MONSTER BEVERAGE CORP NEW COM	21,900.00	1,235,052.70	1,261,659.00
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000.00	1,066,000.00	809,252.62
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000.00	925,000.00	569,959.96
MOODYS CORP 3.1% 11-29-2061	170,000.00	122,371.10	114,794.49
MOODYS CORP 3.75% 02-25-2052	220,000.00	179,672.20	180,716.87
MOODYS CORP 5.25% DUE 07-15-2044	245,000.00	251,664.00	248,071.59
MOODYS CORP SR NT 2.75% 08-19-2041	575,000.00	561,895.75	420,081.38
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000.00	786,624.00	756,901.02
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000.00	526,054.80	506,177.56
MORGAN STANLEY 0%-VAR SNR 02/04/2032 USD	5,300,000.00	4,497,050.00	3,216,441.58
MORGAN STANLEY 2.239% 07-21-2032	4,100,000.00	4,100,000.00	3,347,532.00
MORGAN STANLEY 2.802% 01-25-2052	3,000,000.00	3,000,000.00	2,016,582.09
MORGAN STANLEY 2.802% 01-25-2052	1,059,000.00	753,679.61	711,853.48
MORGAN STANLEY 3.971% 07-22-2038	555,000.00	555,000.00	486,516.28
MORGAN STANLEY 3.971% 07-22-2038	600,000.00	557,382.00	525,963.55
MORGAN STANLEY 3.971% 07-22-2038	522,000.00	500,271.37	457,588.29
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000.00	719,562.50	656,141.14
MORGAN STANLEY 4.3% DUE 01-27-2045	1,520,000.00	1,540,922.18	1,375,633.84
MORGAN STANLEY 4.375% DUE 01-22-2047	1,050,000.00	916,151.75	948,944.80
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000.00	526,165.00	451,878.48
MORGAN STANLEY 4.457% 04-22-2039	1,300,000.00	1,301,105.00	1,205,697.75
MORGAN STANLEY 4.457% 04-22-2039	730,000.00	760,369.90	677,045.66
MORGAN STANLEY 4.889% 07-20-2033	700,000.00	667,422.00	683,799.66
MORGAN STANLEY 5.25% 04-21-2034	2,448,000.00	2,448,000.00	2,453,697.40
MORGAN STANLEY 5.424% 07-21-2034	305,000.00	280,776.90	310,155.24
MORGAN STANLEY 5.948% DUE 01-19-2038	1,530,000.00	1,534,704.53	1,550,215.77
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000.00	6,792,410.16	6,965,450.10
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	90,000.00	69,620.40	69,377.59
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000.00	2,658,000.00	2,048,951.51
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	173,000.00	130,431.62	133,359.15
MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034	580,000.00	593,486.59	643,360.50
MOSAIC CO/THE	29,200.00	1,051,450.46	1,043,316.00
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	894,000.00	850,369.79	890,437.61
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000.00	1,097,822.00	930,263.62
MOTOROLA SOLUTIONS INC	11,964.00	3,533,440.31	3,745,808.76
MPLX LP 4.7% 04-15-2048	2,575,000.00	2,614,399.73	2,224,857.06
MPLX LP 4.7% 04-15-2048	500,000.00	437,863.20	432,011.08
MPLX LP 5.5% DUE 02-15-2049	190,000.00	207,920.48	184,505.16
MPLX LP 5.5% DUE 02-15-2049	127,000.00	105,437.90	123,327.13
MPLX LP FIXED 4.9% DUE 04-15-2058	218,000.00	187,131.20	185,606.14
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000.00	635,376.00	595,983.02
MPLX LP FIXED 5.2% 12-01-2047	325,000.00	348,879.14	298,313.79
MPLX LP FIXED 5.2% DUE 03-01-2047	265,000.00	222,925.95	245,766.80
MPLX LP FIXED 5.2% DUE 03-01-2047	1,100,000.00	1,009,063.00	1,020,164.06
MPLX LP SR NT 4.95% 03-14-2052	630,000.00	546,673.05	562,640.26
MPLX LP SR NT 4.95% 03-14-2052	700,000.00	692,874.00	625,155.84
MPLX LP SR NT 4.95% 03-14-2052	2,615,000.00	2,270,040.09	2,335,403.60
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	450,000.00	450,000.00	355,642.92
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	335,000.00	253,420.80	264,756.39
MYLAN INC 5.4 DUE 11-29-2043	215,000.00	167,270.00	186,595.47
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	175,000.00	219,570.75	145,116.73
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000.00	1,096,502.00	912,162.27
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000.00	1,960,380.00	1,933,372.76
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000.00	2,733,534.00	2,255,939.72
NASDAQ INC 2.5% DUE 12-21-2040	445,000.00	355,555.15	309,441.45
NASDAQ INC 3.25% DUE 04-28-2050 REG	375,000.00	319,721.25	265,284.61
NASDAQ INC 5.95% 08-15-2053	472,000.00	469,314.32	509,029.66
NASDAQ INC 5.95% 08-15-2053	586,000.00	594,729.11	631,973.27
NASDAQ INC 6.1% 06-28-2063	679,000.00	687,644.81	736,368.49
NASDAQ INC 6.1% 06-28-2063	251,000.00	249,511.57	272,206.91
NASDAQ INC 6.1% 06-28-2063	1,590,000.00	1,554,376.05	1,724,338.59
NASDAQ INC	39,732.00	1,983,104.07	2,310,018.48

NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000.00	295,761.00	263,588.71
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	80,000.00	66,363.20	70,290.32
NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	1,400,000.00	1,399,566.00	1,429,613.39
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	245,000.00	220,389.75	231,898.17
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000.00	1,253,800.80	1,002,176.81
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000.00	4,000,000.00	3,352,797.72
NATURE CONSERVANCY 3.957% DUE 03-01-2052	395,000.00	397,635.36	349,396.61
NATWEST GROUP PLC 5.847% DUE 03-02-2027	1,700,000.00	1,696,175.00	1,714,785.12
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000.00	2,150,000.00	2,078,637.85
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	430,000.00	387,713.80	393,546.84
NETAPP INC COM STK	2,700.00	239,103.39	238,032.00
NETFLIX INC COM STK	2,170.00	930,837.20	1,056,529.60
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000.00	1,885,912.00	1,656,210.56
NEUROCRINE BIOSCIENCES INC COM	5,100.00	614,347.58	671,976.00
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000.00	534,791.85	463,843.20
NEVADA PWR CO 6.0% 03-15-2054	1,460,000.00	1,434,467.37	1,608,132.17
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053	165,000.00	157,461.15	177,232.74
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	755,000.00	773,554.54	596,907.91
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	6,000,000.00	5,871,780.00	4,882,969.80
NEW YORK & 3.954% DUE 08-01-2119	245,000.00	155,687.70	182,022.74
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000.00	6,161,194.84	5,245,692.95
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000.00	195,228.00	169,887.42
NEW YORK TIMES CO CL A ISIN #US6501111073	31,000.00	1,313,190.04	1,518,690.00
New Zealand dollar - Cash Collateral Due to/from CCP Broker	2.38	2.38	2.38
New Zealand dollar - Cash	272.08	272.08	272.08
NEWMONT CORPORATION	68,100.00	2,931,576.21	2,818,659.00
NEWMONT GOLDCORP 5.45% DUE 06-09-2044	151,000.00	140,633.85	153,999.40
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	557,000.00	590,654.77	542,379.40
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,180,000.00	1,350,514.71	1,312,338.33
NEXTERA ENERGY CAP 5.38% 02-28-2053	1,400,000.00	1,304,457.48	1,380,789.27
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052	3,000,000.00	2,993,430.00	2,018,093.40
NIKE INC 3.625% DUE 05-01-2043	238,000.00	279,124.02	205,687.00
NISOURCE FIN CORP 3.95% DUE 03-30-2048	370,000.00	303,382.20	300,257.97
NISOURCE FIN CORP 3.95% DUE 03-30-2048	400,000.00	312,292.00	324,603.21
NISOURCE FIN CORP 4.375% 05-15-2047	425,000.00	368,020.25	367,716.86
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000.00	3,611,955.00	3,028,256.49
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000.00	2,497,950.00	2,163,040.35
NISOURCE FIN CORP 4.375% 05-15-2047	237,000.00	249,510.21	205,056.23
NISOURCE FIN CORP 4.8% DUE 02-15-2044	265,000.00	221,068.30	242,900.67
NISOURCE FIN CORP 4.8% DUE 02-15-2044	242,000.00	219,281.04	221,818.73
NISOURCE FIN CORP 5.25% DUE 02-15-2043	440,000.00	587,382.40	428,839.45
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,146,000.00	1,363,101.79	1,154,623.59
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000.00	362,274.75	292,063.17
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,400,000.00	1,619,884.00	1,386,062.50
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000.00	801,483.44	798,033.36
NNN REIT INC SR NT 3% 04-15-2052	2,300,000.00	2,246,732.00	1,503,543.60
NNN REIT INC SR NT 3% 04-15-2052	170,000.00	166,062.80	111,131.48
NNN REIT INC SR NT 3% 04-15-2052	995,000.00	944,146.20	650,446.04
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000.00	600,000.00	530,752.07
NOMURA HLDGS INC 6.181% DUE 01-18-2033	900,000.00	900,000.00	965,955.36
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000.00	1,300,000.00	1,109,247.26
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	649,000.00	559,395.81	595,049.00
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	710,000.00	594,171.70	650,978.10
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	1,643,000.00	1,602,931.49	1,717,321.07
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	1,300,000.00	1,292,408.00	1,358,805.47
NORFOLK SOUTHN 3.95 DUE 10-01-2042	505,000.00	416,741.15	432,116.22
NORFOLK SOUTHN 4.45% DUE 06-15-2045	680,000.00	791,181.94	610,120.59
NORFOLK SOUTHN 4.837% DUE 10-01-2041	650,000.00	647,718.50	628,123.18
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000.00	3,021,207.31	2,816,755.56
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	970,000.00	783,334.03	684,432.09
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	218,000.00	194,155.16	153,820.82
NORFOLK SOUTHN CORP 3.7% 03-15-2053	660,000.00	656,119.20	525,481.31
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,711,000.00	1,607,618.71	1,472,163.65
NORFOLK SOUTHN CORP 5.95% 03-15-2064	200,000.00	213,532.00	224,167.01
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	814,000.00	753,715.74	557,030.10
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	655,000.00	447,682.00	448,224.46
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	860,000.00	794,132.60	719,505.25
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	200,000.00	170,962.00	167,326.80
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,636,000.00	1,575,103.80	1,387,919.99
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	785,000.00	822,151.39	669,724.58
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	141,000.00	107,231.91	104,337.69
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	951,000.00	871,322.05	624,915.05

NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	405,000.00	397,377.90	266,131.02
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	1,370,000.00	1,247,152.10	1,266,421.23
NORTHN STS PWR CO 2.9% DUE 03-01-2050	277,000.00	163,673.76	194,843.28
NORTHN STS PWR CO 2.9% DUE 03-01-2050	380,000.00	259,441.20	267,294.03
NORTHN STS PWR CO 3.6% DUE 05-15-2046	165,000.00	144,294.15	129,343.67
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,882,000.00	1,987,634.96	1,475,301.68
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000.00	493,993.50	337,827.71
NORTHN STS PWR CO 5.35% DUE 11-01-2039	685,000.00	716,119.55	703,023.82
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,070,000.00	1,100,592.90	919,660.53
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	3,356,000.00	3,226,725.07	2,884,467.97
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	106,000.00	133,769.86	101,844.15
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	440,000.00	539,668.32	447,005.76
NORTHROP GRUMMAN CORP 4.95% 03-15-2053	75,000.00	63,678.02	74,609.34
NORTHROP GRUMMAN CORP 4.95% 03-15-2053	1,020,000.00	1,015,279.60	1,014,687.09
NORTHROP GRUMMAN CORP COM	4,350.00	1,942,697.61	2,036,409.00
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000.00	479,000.00	407,191.06
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	595,000.00	571,146.45	575,435.22
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000.00	340,000.00	296,527.41
NORTHWESTN MEM 2.633% DUE 07-15-2051	350,000.00	350,000.00	233,635.80
NOVANT HEALTH INC 3.168% DUE 11-01-2051	2,735,000.00	2,735,000.00	1,919,545.80
NOVANT HEALTH INC 3.318% DUE 11-01-2061	395,000.00	395,000.00	264,399.33
NOVARTIS CAP CORP 3.7% DUE 09-21-2042	190,000.00	197,121.20	165,755.19
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,520,000.00	1,355,578.55	1,459,741.68
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000.00	1,487,940.00	1,440,534.56
NRG ENERGY INC COM NEW	32,600.00	1,157,703.12	1,685,420.00
NT COLLECTIVE SHORT TERM INVT FD	4,002.33	4,002.33	4,002.33
NT COLLECTIVE SHORT TERM INVT FD	4,638,005.96	4,638,005.96	4,638,005.96
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	1.27	1.27	1.27
NT COLLECTIVE SHORT TERM INVT FD	1.24	1.24	1.24
NT COLLECTIVE SHORT TERM INVT FD	1,538.26	1,538.26	1,538.26
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	16,695,434.78	16,695,434.78	16,695,434.78
NT COLLECTIVE SHORT TERM INVT FD	3,031,914.72	3,031,914.72	3,031,914.72
NT COLLECTIVE SHORT TERM INVT FD	4,664,815.50	4,664,815.50	4,664,815.50
NT COLLECTIVE SHORT TERM INVT FD	18,972,801.38	18,972,801.38	18,972,801.38
NT COLLECTIVE SHORT TERM INVT FD	1,865.98	1,865.98	1,865.98
NT COLLECTIVE SHORT TERM INVT FD	255.43	255.43	255.43
NT COLLECTIVE SHORT TERM INVT FD	101.80	101.80	101.80
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NT COLLECTIVE SHORT TERM INVT FD	35,428,933.07	35,428,933.07	35,428,933.07
NT COLLECTIVE SHORT TERM INVT FD	-	-	-
NUCOR CORP 4.4% DUE 05-01-2048	175,000.00	223,133.75	159,494.43
NUCOR CORP COM	2,900.00	508,863.25	504,716.00
NUCOR CORP FIXED 2.979% DUE 12-15-2055	1,310,000.00	945,828.50	888,930.79
NUCOR CORP FIXED 2.979% DUE 12-15-2055	240,000.00	185,532.82	162,857.55
NUCOR CORP NT 3.85% 04-01-2052	1,120,000.00	1,089,289.52	934,153.34
NUTANIX INC CL A CL A	9,900.00	356,242.92	472,131.00
NUTRIEN LTD 5.8% DUE 03-27-2053	972,000.00	936,355.15	1,043,230.77
NUTRIEN LTD 5.8% DUE 03-27-2053	420,000.00	417,621.56	450,778.73
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	55,000.00	42,096.45	44,992.44
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	280,000.00	333,513.60	272,873.53
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000.00	251,477.90	210,111.96
NVENT ELECTRIC PLC COM USD0.01 WI	4,000.00	236,322.94	236,360.00
NVIDIA CORP 3.5% DUE 04-01-2040	916,000.00	790,138.00	796,554.44
NVIDIA CORP 3.5% DUE 04-01-2040	520,000.00	393,640.00	452,192.48
NVIDIA CORP 3.5% DUE 04-01-2050	560,000.00	530,789.73	469,277.88
NVIDIA CORP 3.5% DUE 04-01-2050	555,000.00	615,003.39	465,087.90
NVIDIA CORP 3.5% DUE 04-01-2050	691,000.00	689,217.22	579,055.38
NVIDIA CORP COM	36,744.00	12,214,026.09	18,196,363.68
NVR INC COM STK USD0.01	219.00	1,526,943.90	1,533,098.55
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	1,360,000.00	1,345,148.80	1,016,370.73
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	255,000.00	252,215.40	190,569.51
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	790,000.00	774,150.22	604,046.91
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	2,825,000.00	2,840,359.13	2,160,041.16
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	994,000.00	844,276.66	715,905.97
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	300,000.00	201,006.00	216,068.20
NXP B V / NXP FDG LLC SR NT 5.35% 03-01-2026	800,000.00	799,976.00	804,396.27
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209	1,000,000.00	996,540.00	972,549.02
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000.00	2,325,000.00	2,118,503.06

NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000.00	1,934,000.00	1,830,669.51
OCCIDENTAL PETE 4.2% DUE 03-15-2048	725,000.00	541,821.50	569,690.50
OCCIDENTAL PETE 4.2% DUE 03-15-2048	600,000.00	445,470.00	471,468.00
OCCIDENTAL PETE 4.4% DUE 04-15-2046	925,000.00	708,794.50	753,042.50
OCCIDENTAL PETE 4.4% DUE 04-15-2046	2,027,000.00	1,544,992.77	1,650,180.70
OCCIDENTAL PETE 4.625% DUE 06-15-2045	440,000.00	338,350.00	346,306.40
OCCIDENTAL PETE 8.875% DUE 07-15-2030	1,200,000.00	1,381,514.09	1,404,244.79
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000.00	190,610.77	172,895.73
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	1,654,000.00	1,701,337.48	1,754,414.34
OGLETHORPE PWR CORP 4.5% 04-01-2047	1,740,000.00	1,592,111.25	1,481,605.53
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	65,000.00	64,546.30	59,962.47
OHIO POWER CO SR NT 2.9% 10-01-2051	1,213,000.00	815,614.86	825,261.21
OHIO PWR CO 4.15% DUE 04-01-2048	1,872,000.00	1,888,377.56	1,562,666.02
OHIOHEALTH CORP 2.834% 11-15-2041	535,000.00	535,000.00	398,684.78
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	150,000.00	106,306.50	110,621.88
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000.00	280,000.00	206,494.18
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE	595,000.00	595,000.00	582,753.17
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE	495,000.00	495,000.00	495,692.41
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	365,000.00	365,000.00	378,031.78
OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG	435,000.00	435,000.00	415,010.31
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG	335,000.00	335,000.00	328,914.99
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	741,000.00	733,315.42	599,041.07
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000.00	2,505,352.59	2,405,376.93
ONCOR ELEC 3.75% DUE 04-01-2045	490,000.00	481,003.60	407,639.07
ONCOR ELEC 3.75% DUE 04-01-2045	73,000.00	58,356.93	60,729.90
ONCOR ELEC 5.25% DUE 09-30-2040	180,000.00	203,373.00	184,450.35
ONCOR ELEC 5.3 DUE 06-01-2042	221,000.00	242,177.95	236,724.13
ONCOR ELEC 7.5% DUE 09-01-2038	740,000.00	995,580.51	906,744.10
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	324,000.00	314,646.11	233,350.25
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	635,000.00	502,048.35	457,337.67
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	260,000.00	250,803.80	210,864.01
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000.00	334,068.40	238,188.45
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	170,000.00	200,363.70	139,627.71
ONCOR ELEC FIXED 2.7% DUE 11-15-2051	462,000.00	277,796.16	306,393.28
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,899,000.00	2,035,189.00	1,637,129.76
ONCOR ELEC FIXED 4.6% DUE 06-01-2052	660,000.00	599,812.80	617,740.83
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	900,000.00	895,806.00	888,596.78
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	147,000.00	156,006.69	137,478.31
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000.00	2,199,978.00	1,989,100.41
ONEOK INC 6.1% DUE 11-15-2032 BEO	1,100,000.00	1,099,109.00	1,170,965.47
ONEOK INC 6.625% DUE 09-01-2053	2,848,000.00	2,838,257.94	3,199,243.01
ONEOK INC NEW 4.45% DUE 09-01-2049	1,005,000.00	782,528.35	845,840.17
ONEOK INC NEW 4.95% DUE 07-13-2047	195,000.00	173,686.50	175,089.99
ONEOK INC NEW 4.95% DUE 07-13-2047	73,000.00	65,842.35	65,546.51
ONEOK INC NEW 5.2% DUE 07-15-2048	157,000.00	127,096.21	147,794.64
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000.00	2,278,978.00	2,165,144.38
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000.00	996,670.00	1,068,627.41
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	175,000.00	120,214.50	147,003.08
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	139,000.00	98,042.26	116,762.45
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000.00	1,933,110.00	1,882,197.88
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000.00	544,620.00	524,473.25
ORACLE CORP 3.6% DUE 04-01-2040 REG	3,710,000.00	3,437,232.66	2,969,840.86
ORACLE CORP 3.6% DUE 04-01-2050 REG	3,205,000.00	2,219,907.95	2,384,301.32
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,549,000.00	2,379,885.10	1,896,282.08
ORACLE CORP 3.8% 11-15-2037	520,000.00	566,191.60	443,033.46
ORACLE CORP 3.8% 11-15-2037	565,000.00	481,035.35	481,372.90
ORACLE CORP 3.85% DUE 07-15-2036	1,680,000.00	1,694,660.20	1,466,629.43
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000.00	2,399,640.00	2,095,184.90
ORACLE CORP 3.9% DUE 05-15-2035	125,000.00	132,714.69	111,711.90
ORACLE CORP 3.95% DUE 03-25-2051	4,778,000.00	4,150,209.17	3,757,484.80
ORACLE CORP 3.95% DUE 03-25-2051	2,250,000.00	1,633,853.24	1,769,430.89
ORACLE CORP 4% 11-15-2047	3,976,000.00	4,063,535.48	3,149,989.26
ORACLE CORP 4% 11-15-2047	1,170,000.00	1,081,893.83	926,933.46
ORACLE CORP 4% DUE 07-15-2046	2,000,000.00	1,999,640.00	1,608,938.58
ORACLE CORP 4% DUE 07-15-2046	272,000.00	184,319.29	218,815.65
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000.00	1,693,013.00	1,392,325.35
ORACLE CORP 4.125% DUE 05-15-2045	4,721,000.00	4,536,039.82	3,866,569.39
ORACLE CORP 4.3% DUE 07-08-2034	230,000.00	197,153.70	215,350.81
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000.00	2,488,725.00	2,086,330.30
ORACLE CORP 4.375% DUE 05-15-2055	575,000.00	639,851.75	479,855.97
ORACLE CORP 4.5% DUE 07-08-2044	400,000.00	399,804.00	349,831.17
ORACLE CORP 4.5% DUE 07-08-2044	210,000.00	173,424.30	183,661.36

ORACLE CORP 5.375 DUE 07-15-2040	790,000.00	700,860.70	778,542.88
ORACLE CORP 5.55% 02-06-2053	34,000.00	33,328.16	34,147.30
ORACLE CORP FIXED 3.65% DUE 03-25-2041	2,499,000.00	2,274,826.42	1,994,262.95
ORACLE CORP FIXED 3.65% DUE 03-25-2041	1,656,000.00	1,659,059.36	1,321,528.39
ORACLE CORP FIXED 3.85% DUE 04-01-2060	793,000.00	772,897.03	577,615.01
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,090,000.00	1,855,131.97	1,522,339.70
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,700,000.00	2,399,635.00	1,966,658.94
ORACLE CORP FIXED 4.1% DUE 03-25-2061	1,371,000.00	1,083,370.85	1,049,371.79
ORACLE CORP FIXED 4.1% DUE 03-25-2061	103,000.00	79,030.87	78,836.83
ORACLE CORP FIXED 6.9% DUE 11-09-2052	28,000.00	28,466.95	32,875.48
OSHKOSH CORPORATION	9,700.00	779,441.48	1,051,577.00
OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(1,920,000.00)	(1,920,000.00)	(1,920,000.00)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(290,000.00)	(290,000.00)	(290,000.00)
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	60,000.00	60,000.00	60,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(830,000.00)	(830,000.00)	(830,000.00)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	746,000.00	745,895.56	599,266.57
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000.00	899,838.00	699,539.39
OVINTIV INC 5.65% 05-15-2028	299,000.00	302,934.84	305,354.25
OVINTIV INC COM USD0.01	13,600.00	677,325.20	597,312.00
OWENS CORNING NEW 4.3% DUE 07-15-2047	800,000.00	666,120.00	701,930.31
OWENS CORNING NEW COM STK	16,900.00	2,188,105.52	2,505,087.00
PA ELEC CO 6.15% DUE 10-01-2038	300,000.00	299,355.00	311,689.94
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000.00	1,943,955.00	1,385,643.52
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	1,740,000.00	1,137,704.02	1,205,509.86
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	520,000.00	385,434.40	416,140.05
PAC GAS & ELEC CO 6.95% 03-15-2034	346,000.00	380,600.00	380,800.16
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000.00	1,499,862.62	1,368,892.33
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000.00	368,042.93	580,744.95
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000.00	1,168,200.00	1,065,782.22
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000.00	773,510.32	562,449.76
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000.00	910,986.00	678,221.77
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	1,510,000.00	1,345,912.41	1,280,143.59
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000.00	1,791,979.34	1,503,632.72
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,641,000.00	4,940,096.95	3,977,786.85
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000.00	821,212.00	599,967.85
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	825,000.00	694,557.16	707,104.97
PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032	800,000.00	797,592.00	814,919.10
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,420,000.00	1,447,078.60	1,046,865.24
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000.00	1,598,772.00	1,105,843.56
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	155,000.00	107,692.45	113,756.98
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	2,141,000.00	2,237,203.74	1,571,314.16
PACIFIC GAS & ELEC CO 4.2% 03-01-2029	331,000.00	312,050.25	313,141.98
PACIFIC GAS & ELEC CO 4.25% 03-15-2046	220,000.00	155,240.80	169,646.04
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,200,000.00	1,281,324.00	968,507.53
PACIFIC GAS & ELEC CO 4.5% 12-15-2041	385,000.00	282,522.25	301,556.09
PACIFIC GAS & ELEC CO 4.6% 06-15-2043	825,000.00	590,229.75	680,707.94
PACIFIC GAS & ELEC CO 4.6% 06-15-2043	59,000.00	48,771.17	48,680.93
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	1,220,000.00	977,707.96	1,021,065.53
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	22,000.00	18,406.74	18,412.66
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	960,000.00	956,524.80	856,238.65
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	100,000.00	99,638.00	89,191.53
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	721,000.00	713,411.79	784,725.50
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	70,000.00	64,883.70	76,425.98
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	1,700,000.00	1,691,500.00	1,856,059.58
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045	225,000.00	175,461.75	176,661.71
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	555,000.00	359,782.95	408,436.19
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	1,000,000.00	716,445.00	735,921.07
PACIFICORP 2.9% 06-15-2052 USD	2,755,000.00	2,733,869.15	1,779,068.28
PACIFICORP 4.125% DUE 01-15-2049	995,000.00	1,138,883.00	804,966.76
PACIFICORP 4.15% 02-15-2050	1,410,000.00	1,223,519.50	1,143,332.14
PACIFICORP 5.35% DUE 12-01-2053	513,000.00	503,438.50	493,845.92
PACIFICORP 5.35% DUE 12-01-2053	1,700,000.00	1,694,900.00	1,636,526.45
PACIFICORP 5.5% 05-15-2054	1,700,000.00	1,699,252.00	1,672,981.92
PACIFICORP 6.1% DUE 08-01-2036	305,000.00	357,127.55	326,464.59
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000.00	619,290.00	416,386.90
PACKAGING CORP AMER 5.7% 12-01-2033	325,000.00	324,753.00	342,070.70
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	890,000.00	882,333.91	621,428.89
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	1,396,000.00	1,271,405.46	974,735.66
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049	259,000.00	203,387.52	212,858.95
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000.00	469,096.00	434,646.35
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000.00	1,317,371.00	1,195,277.47
PAYPAL HLDGS INC 5.25% 06-01-2062	212,000.00	208,688.32	210,820.12

PAYPAL HLDGS INC 5.25% 06-01-2062	465,000.00	465,297.60	462,412.06
PAYPAL HLDGS INC COM	12,580.00	900,771.54	772,537.80
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	74,000.00	79,064.63	55,682.08
PEACEHEALTH 3.218% DUE 11-15-2050	725,000.00	516,051.20	475,726.37
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	710,000.00	709,290.00	479,330.29
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	480,000.00	296,428.80	341,094.95
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000.00	2,281,071.00	1,633,660.47
PECO ENERGY CO 3% DUE 09-15-2049	340,000.00	337,201.80	241,497.63
PECO ENERGY CO 4.15% DUE 10-01-2044	750,000.00	747,427.50	650,275.48
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	655,000.00	511,443.65	553,023.59
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	952,000.00	900,481.32	860,123.69
PEPSICO INC 2.875% DUE 10-15-2049	370,000.00	256,139.90	272,678.91
PEPSICO INC 3.45% DUE 10-06-2046	195,000.00	193,849.50	161,801.73
PEPSICO INC 3.6% DUE 08-13-2042	430,000.00	321,803.40	365,734.11
PEPSICO INC 4.2% DUE 07-18-2052	430,000.00	404,709.85	399,726.50
PEPSICO INC COM	17,878.00	2,847,488.41	3,036,399.52
PEPSICO INC FIXED 2.625% 10-21-2041	1,550,000.00	1,145,621.75	1,171,824.01
PEPSICO INC SR NT 2.75% 10-21-2051	965,000.00	958,746.80	689,161.37
PEPSICO INC SR NT 4 DUE 03-05-2042	690,000.00	578,669.40	626,516.52
PEPSICO INC SR NT 4.875 DUE 11-01-2040	1,020,000.00	992,396.55	1,046,154.61
PERUSAHAAN 4% DUE 06-30-2050	1,100,000.00	1,081,113.00	852,060.00
PETRLEOS MEXICANOS 6.7% 02-16-2032	3,095,000.00	2,408,582.90	2,568,653.47
PETRLEOS MEXICANOS 6.7% 02-16-2032	4,200,000.00	4,202,153.50	3,485,733.30
PETRO-CDA 6.8% DUE 05-15-2038	529,000.00	759,062.98	579,816.91
PETROLEOS 5.95% DUE 01-28-2031	2,115,000.00	1,586,250.00	1,688,827.50
PETROLEOS MEXICANOS 10.0% 02-07-2033	2,170,000.00	2,023,525.00	2,178,647.45
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000.00	301,548.50	198,918.28
PFIZER INC 2.55% DUE 05-28-2040	1,635,000.00	1,425,927.69	1,203,873.42
PFIZER INC 2.55% DUE 05-28-2040	1,410,000.00	1,357,904.05	1,038,202.77
PFIZER INC 4.1% 09-15-2038	1,130,000.00	1,131,679.22	1,041,743.02
PFIZER INC 4.125% DUE 12-15-2046	223,000.00	172,410.22	199,087.49
PFIZER INC 4.2% 09-15-2048	181,000.00	158,449.21	164,420.01
PFIZER INC 4.3% DUE 06-15-2043	2,521,000.00	2,165,588.47	2,320,996.09
PFIZER INC 5.6% DUE 09-15-2040	302,000.00	329,842.02	319,431.04
PFIZER INC COM	16,300.00	469,136.10	469,277.00
PFIZER INC FIXED 3.9% 03-15-2039	690,000.00	749,802.40	611,940.22
PFIZER INVESTMENT ENTER 5.11% 05-19-2043	1,085,000.00	1,062,317.93	1,084,512.97
PFIZER INVESTMENT ENTER 5.11% 05-19-2043	635,000.00	624,641.45	634,714.96
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	1,210,000.00	1,151,887.98	1,240,155.85
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	9,130,000.00	9,116,396.30	9,357,539.59
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	7,366,000.00	7,364,880.28	7,549,576.85
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	115,000.00	102,518.10	116,643.82
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	1,700,000.00	1,666,969.00	1,724,299.94
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	7,395,000.00	7,233,180.23	7,500,704.72
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	1,540,000.00	1,547,720.67	1,597,622.43
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	515,000.00	514,976.31	371,406.77
PG&E WILDFIRE 4.674% DUE 12-01-2053	875,000.00	874,969.90	823,925.42
PG&E WILDFIRE 4.722% DUE 06-01-2039	935,000.00	934,941.19	917,790.33
PG&E WILDFIRE 4.722% DUE 06-01-2039	600,000.00	599,962.26	588,956.36
PG&E WILDFIRE 5.081% DUE 06-01-2043	710,000.00	709,964.86	706,757.61
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	1,565,000.00	1,564,951.02	1,417,919.95
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	415,000.00	414,960.91	416,789.07
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	1,825,000.00	1,815,898.21	1,834,584.46
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	980,000.00	881,585.16	804,932.42
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000.00	590,650.00	530,112.61
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000.00	2,779,267.00	2,274,745.35
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000.00	1,374,016.00	1,201,752.26
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000.00	3,552,294.00	3,378,866.52
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	819,000.00	925,579.16	728,234.65
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000.00	796,286.85	624,898.17
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	1,900,000.00	1,898,290.00	1,997,027.87
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	420,000.00	515,255.78	396,159.57
PHILLIPS 66 3.3% DUE 03-15-2052	2,121,000.00	1,610,657.35	1,525,137.12
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000.00	2,642,450.00	2,402,268.75
PHILLIPS 66 CO 4.68% 02-15-2045	840,000.00	882,515.82	762,183.40
PHILLIPS 66 CO 4.9% DUE 10-01-2046	335,000.00	292,056.35	313,796.69
PHILLIPS 66 CO 4.9% DUE 10-01-2046	251,000.00	219,855.92	235,113.34
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000.00	407,037.15	271,689.07
PIEDMONT NAT GAS 3.64% DUE 11-01-2046	115,000.00	119,397.60	85,468.91
PIEDMONT NATURAL GAS CO INC 5.4% DE 06-15-2033	1,300,000.00	1,299,987.00	1,339,113.22
PINTEREST INC CL A CL A	33,300.00	832,872.02	1,233,432.00
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,238,000.00	1,170,395.94	987,302.77

PLAINS ALL AMERN 4.7 DUE 06-15-2044	191,000.00	160,210.80	160,457.47
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000.00	2,041,362.00	1,931,759.21
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000.00	2,241,624.00	2,073,110.78
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000.00	5,620,764.00	4,923,638.11
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	485,000.00	384,575.90	418,941.14
PNC FINANCIAL SERVICES 5.939% 08-18-2034	327,000.00	340,158.48	340,609.17
PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029	376,000.00	381,884.40	383,873.66
PNC FINL SVCS GROUP 6.875% 10-20-2034	19,000.00	21,077.46	21,132.23
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000.00	200,000.00	182,492.90
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000.00	670,152.00	603,608.34
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	449,000.00	429,604.03	401,051.19
PPG IND INC COM	13,700.00	1,892,474.44	2,048,835.00
PPL ELEC UTILS 4.75 DUE 07-15-2043	180,000.00	231,049.80	168,582.96
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000.00	1,987,320.00	1,873,144.00
PPL ELEC UTILS CORP 3.95% 06-01-2047	680,000.00	732,288.60	576,991.68
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000.00	5,010,732.00	3,968,740.98
PRAXAIR INC 3.55% DUE 11-07-2042	190,000.00	220,664.10	158,009.80
PRAXAIR INC NT 2% 08-10-2050	190,000.00	151,969.60	112,563.28
PRECISION 3.9% DUE 01-15-2043	220,000.00	183,972.80	191,254.28
PRESBYTERIAN 4.875% DUE 08-01-2052	290,000.00	279,371.50	290,503.49
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	620,000.00	389,942.80	420,571.11
PRIN FINL GROUP 4.625% DUE 09-15-2042	250,000.00	262,270.00	228,151.15
PRIN FINL GROUP FIXED 5.5% 03-15-2053	580,000.00	552,141.05	587,189.31
PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	335,000.00	301,526.80	299,310.85
PROCTER & GAMBLE COM NPV	37,300.00	5,547,993.98	5,465,942.00
PROGRESS ENERGY 6% DUE 12-01-2039	785,000.00	996,642.84	826,574.69
PROGRESS ENERGY 6.5% DUE 02-01-2042	256,000.00	272,153.60	271,135.02
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000.00	892,332.00	763,439.05
PROGRESSIVE CORP 4.2% DUE 03-15-2048	513,000.00	435,397.52	458,566.38
PROGRESSIVE CORP 4.2% DUE 03-15-2048	430,000.00	514,640.06	384,373.38
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	7,000.00	5,647.55	5,689.19
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	435,000.00	505,916.52	384,692.64
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000.00	2,750,000.00	2,725,937.50
PROGRESSIVE CORP OH COM	13,000.00	2,064,449.98	2,070,640.00
PROLOGIS INC COM	3,200.00	427,080.00	426,560.00
PROLOGIS L P 4.375% DUE 09-15-2048	240,000.00	290,234.40	212,651.04
PROLOGIS L P 4.375% DUE 09-15-2048	505,000.00	642,503.12	447,453.22
PROLOGIS L P 5.25% 06-15-2053	1,474,000.00	1,436,577.92	1,537,364.99
PROLOGIS L P 5.25% 06-15-2053	450,000.00	439,654.60	469,344.81
PROLOGIS L P SR NT 3.05% 03-01-2050	660,000.00	431,581.95	471,648.20
PROLOGIS LP 3.0% DUE 04-15-2050	275,000.00	201,014.00	197,986.61
PROVID ST JOSEPH 2.7% DUE 10-01-2051	1,185,000.00	1,185,000.00	721,089.21
PT PERTAMINA 4.175% DUE 01-21-2050	500,000.00	500,000.00	415,813.14
PUB STORAGE COM	3,990.00	1,013,831.80	1,216,950.00
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	305,000.00	303,706.80	208,966.58
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	771,000.00	772,883.53	619,457.34
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	675,000.00	818,517.60	562,711.85
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	664,000.00	688,737.80	569,327.05
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000.00	381,159.95	304,384.19
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051	987,000.00	712,503.75	709,980.54
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	460,000.00	404,749.85	269,328.93
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	356,000.00	231,133.00	208,437.17
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	1,271,000.00	918,647.87	874,113.84
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050	59,000.00	41,807.40	43,269.28
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000.00	233,310.00	166,021.32
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	585,000.00	579,887.10	513,871.83
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	456,000.00	443,191.31	397,090.74
PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053	705,000.00	704,584.05	735,092.31
PUBLIC STORAGE 5.35% 08-01-2053	290,000.00	289,222.80	304,313.43
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000.00	667,266.40	533,930.62
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	1,040,000.00	1,052,283.48	743,849.61
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	855,000.00	713,138.40	611,530.21
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000.00	2,368,128.00	1,716,576.02
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000.00	3,963,280.00	3,252,134.24
PUBLIC SVC CO COLO 4.05% 09-15-2049	465,000.00	477,392.36	378,060.61
PUBLIC SVC CO COLO 4.05% 09-15-2049	200,000.00	152,884.00	162,606.71
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000.00	206,646.90	138,499.65
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000.00	897,543.00	733,233.44
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	320,000.00	303,769.60	276,384.26
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	350,000.00	336,862.13	220,040.16
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	850,000.00	771,778.90	672,746.81
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000.00	897,867.00	712,320.16

PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000.00	575,038.08	528,508.59
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000.00	598,998.00	550,529.78
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000.00	287,738.66	238,205.47
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000.00	798,750.16	610,077.84
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	595,000.00	840,086.45	643,653.85
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	500,000.00	451,534.30	355,507.97
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	114,000.00	77,350.14	81,055.82
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000.00	535,000.00	451,471.48
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	650,000.00	707,529.54	548,516.75
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000.00	369,580.00	346,239.67
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000.00	1,405,092.00	1,218,230.99
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000.00	1,195,404.00	774,865.06
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	500,000.00	519,062.50	496,402.20
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	94,153.45	94,152.97	86,113.27
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	1,500,000.00	1,494,875.00	1,432,921.65
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000.00	2,963,070.00	2,603,912.37
PVTPL AIRBUS GROUP 3.95% 04-10-2047	980,000.00	967,936.20	850,611.37
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000.00	1,098,042.00	890,901.17
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	1,700,000.00	1,694,458.00	1,835,172.24
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000.00	2,198,922.00	1,839,896.94
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000.00	756,622.10	617,189.94
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,200,000.00	1,200,000.00	732,177.52
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	3,000,000.00	3,000,523.26	1,830,443.79
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052	206,000.00	177,845.98	177,117.51
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO	1,000,000.00	993,880.00	985,500.77
PVTPL APA INFRASTRUCTURE LTD 4.25% DUE 07-15-2027	3,000,000.00	2,979,150.00	2,912,454.33
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026	1,000,000.00	1,000,000.00	912,500.00
PVTPL ASHTEAD CAP INC 5.95% 10-15-2033	1,300,000.00	1,298,856.00	1,326,947.74
PVTPL AVIATION CAP GROUP 6.75% 10-25-2028	627,000.00	651,246.09	654,705.27
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000.00	2,262,464.00	2,119,928.81
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	1,573,000.00	1,586,229.22	1,394,546.97
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025	600,000.00	596,610.00	589,513.68
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	360,000.00	254,862.00	279,314.79
PVTPL BAYER US FIN LLC 6.5% 11-21-2033	370,000.00	369,034.30	382,046.43
PVTPL BAYER US FIN LLC 6.875% 11-21-2053	1,750,000.00	1,757,470.95	1,864,872.24
PVTPL BAYER US FIN LLC 6.875% 11-21-2053	1,100,000.00	1,099,582.00	1,172,205.41
PVTPL BAYER US FIN LLC 6.875% 11-21-2053	3,000,000.00	2,998,860.00	3,196,923.84
PVTPL BAYER US FIN LLC 6.875% 11-21-2053	2,982,000.00	2,972,752.36	3,177,742.30
PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029	500,000.00	502,448.00	511,569.02
PVTPL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO	400,000.00	393,268.00	321,579.91
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO	1,300,000.00	1,286,636.00	947,386.58
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	300,000.00	276,900.00	207,584.35
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG	4,300,000.00	4,300,000.00	3,004,231.85
PVTPL BNP PARIBAS 4.5% DUE 12-31-2049	1,507,000.00	1,070,392.50	1,199,611.48
PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049	650,000.00	650,000.00	680,733.30
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000.00	1,383,073.00	1,364,806.30
PVTPL BOSTON GAS CO 6.119% 07-20-2053	900,000.00	900,000.00	941,946.20
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000.00	1,114,707.00	933,494.76
PVTPL BPCE 3.582% 10-19-2042	3,000,000.00	3,000,000.00	2,119,498.65
PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	674,220.99	674,220.99	576,934.61
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,189,000.00	1,919,476.44	1,801,443.70
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	2,560,000.00	2,065,440.16	2,106,759.19
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	1,393,000.00	973,693.07	1,146,373.26
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	2,900,000.00	3,058,339.00	2,552,471.19
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	500,000.00	506,670.00	435,769.06
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	874,000.00	870,224.32	690,134.10
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	333,000.00	306,628.74	262,945.83
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	1,000,000.00	854,055.47	811,491.16
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	2,125,000.00	1,551,878.52	1,724,418.72
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	534,000.00	388,938.90	433,336.28
PVTPL BROADCOM INC NT 4.926% 05-15-2037	3,424,000.00	3,690,234.25	3,321,865.88
PVTPL BROADCOM INC NT 4.926% 05-15-2037	652,000.00	604,164.59	632,551.56
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,863,000.00	1,856,554.02	1,481,953.81
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,185,000.00	978,407.51	942,627.62
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,934,000.00	1,965,595.12	1,538,431.92
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	3,100,000.00	3,089,274.00	2,465,945.69
PVTPL CAIXABANK S A 6.84% 09-13-2034	1,300,000.00	1,300,000.00	1,375,149.97
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	710,000.00	714,657.06	603,897.15
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	115,000.00	115,000.00	97,814.33
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	923,000.00	948,133.29	786,831.76
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	240,000.00	240,000.00	202,429.31
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000.00	500,000.00	421,727.73

PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028	1,700,000.00	1,696,702.00	1,744,801.94
PVTPL CARGILL INC 4.375% 04-22-2052	845,000.00	846,877.56	775,619.31
PVTPL CARNIVAL CORP 4.0% 08-01-2028	1,700,000.00	1,701,250.00	1,580,192.50
PVTPL CARRIER GLOBAL CORPORATION 5.9% 03-15-2034	710,000.00	737,927.95	769,753.75
PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	735,000.00	745,343.09	853,808.26
PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	1,600,000.00	1,597,360.00	1,858,630.22
PVTPL CMO HOSPITALITY MORTGAGE TRUST SER 2019-HIT CL A FRN 11-15-2026 BEO	1,232,749.03	1,200,004.13	1,224,926.62
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059	247,318.88	248,875.78	233,381.18
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO	1,218,645.07	1,225,815.44	1,146,853.35
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	625,519.49	631,583.84	587,680.50
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043	89,000.00	88,998.22	95,613.18
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	161,000.00	160,932.38	177,992.51
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	200,000.00	200,854.00	221,108.71
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000.00	599,526.00	510,735.95
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	1,600,000.00	1,587,040.00	1,027,973.79
PVTPL CREDIT AGRICOLE S A 2.811% DUE 01-11-2041 BEO	2,148,000.00	2,148,000.00	1,481,909.17
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/02-01-2024 BEO	900,000.00	900,000.00	794,394.18
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	1,734,676.17	2,230,304.40	1,874,240.86
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	495,000.00	543,019.95	544,271.81
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	1,030,000.00	1,092,903.27	1,132,525.17
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,890,000.00	1,790,326.32	1,519,372.17
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,800,000.00	1,780,812.00	1,447,021.12
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000.00	788,608.00	520,576.41
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000.00	918,897.00	857,729.02
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000.00	1,163,436.00	1,181,109.18
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	170,000.00	183,623.94	167,323.80
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000.00	2,196,502.00	1,919,249.62
PVTPL EQT CORP SR NT 3.625% 05-15-2031	355,000.00	315,108.65	317,039.85
PVTPL ERAC USA FIN CO GTD NT 144A 6.7% DUE 06-01-2034 REG	440,000.00	488,677.20	497,508.26
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	335,000.00	405,709.97	348,633.62
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	130,000.00	108,413.50	113,881.16
PVTPL ERAC USA FINANCE LLC 4.9% DUE 05-01-2033	475,000.00	461,172.75	475,441.56
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030	500,000.00	497,760.00	447,441.00
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	2,144,000.00	1,654,285.83	1,514,692.28
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000.00	996,310.00	930,982.28
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000.00	3,724,136.00	3,624,922.74
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	100,000.00	102,250.00	91,619.29
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	700,000.00	704,840.00	668,005.85
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	2,600,000.00	2,577,458.00	2,428,362.82
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	214,000.00	153,759.00	153,676.27
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	131,000.00	89,993.07	89,773.96
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	600,000.00	599,946.00	411,178.43
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	1,000,000.00	999,910.00	685,297.39
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	280,000.00	185,844.40	191,883.27
PVTPL INTESA SANPAOLO S P A 7.2% 11-28-2033	1,200,000.00	1,198,812.00	1,281,755.09
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000.00	1,800,000.00	1,791,337.63
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO	1,178,000.00	798,554.42	839,855.44
PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	810,000.00	819,365.55	880,180.43
PVTPL KEYSPAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000.00	8,660,293.15	6,577,122.31
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000.00	997,190.00	939,222.26
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057	465,000.00	465,000.00	317,172.08
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	2,200,000.00	2,195,138.00	2,175,035.46
PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG 11-15-2038	1,100,000.00	1,054,625.00	1,075,699.90
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000.00	881,981.10	758,985.43
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000.00	2,081,079.00	1,790,864.50
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	2,338,000.00	1,911,042.21	1,613,015.80
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061	1,000,000.00	992,170.00	650,256.34
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000.00	800,000.00	733,886.88
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	2,030,000.00	2,190,650.00	2,035,857.52
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000.00	375,319.44	368,669.98
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	670,000.00	831,033.21	736,249.77
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000.00	900,000.00	752,950.80
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000.00	1,088,237.15	1,045,791.34
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030	1,800,000.00	1,800,000.00	1,679,623.58
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	1,000,000.00	997,670.00	804,992.20
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000.00	2,454,810.00	1,984,789.04
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	470,000.00	470,000.00	492,208.61
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000.00	298,167.00	240,997.75
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000.00	1,796,931.80	1,556,600.29
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,210,000.00	1,201,263.80	1,040,600.19
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000.00	895,059.00	615,662.12
PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 3.25% 05-13-2030	500,000.00	497,892.11	500,000.00

PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 5.75%11-15-2041	300,000.00	301,542.74	300,000.00
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000.00	1,100,000.00	907,513.77
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000.00	200,000.00	176,137.64
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	480,000.00	480,000.00	422,730.34
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.45%DUE 09-15-2028 BEO	101,000.00	84,450.14	86,580.00
PVTPL NISSAN MTR ACCEP CO LLC 7.05% 09-15-2028	2,580,000.00	2,577,420.00	2,721,500.77
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	3,296,000.00	3,274,226.64	3,086,441.84
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049	2,500,000.00	2,593,950.00	2,090,390.33
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000.00	4,791,648.00	3,817,507.39
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000.00	5,578,660.63	4,662,067.70
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000.00	1,298,167.00	1,172,552.15
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000.00	500,000.00	449,799.58
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052	4,400,000.00	4,189,328.00	4,344,250.90
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052	490,000.00	467,805.91	483,791.58
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000.00	600,865.40	587,551.93
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000.00	1,500,000.00	1,376,402.90
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000.00	1,997,220.00	1,933,946.38
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000.00	1,682,830.00	1,653,250.00
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	341,197.97	435,795.10	353,153.80
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000.00	1,600,000.00	1,048,911.71
PVTPL ROCHE HLDGS INC 5.593% 11-13-2033	1,690,000.00	1,690,120.35	1,825,779.48
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	615,000.00	385,813.85	416,222.00
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000.00	1,104,990.00	981,826.00
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	480,000.00	479,426.46	420,123.26
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	2,200,000.00	2,200,000.00	1,917,440.14
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	1,080,000.00	1,001,095.20	1,016,623.44
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000.00	2,273,182.00	1,577,340.00
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000.00	2,483,725.00	2,397,990.20
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000.00	1,737,015.00	1,654,826.93
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,015,000.00	2,031,535.57	1,582,190.03
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	225,000.00	224,123.36	176,671.34
PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054	1,200,000.00	1,192,440.00	1,274,996.11
PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054	925,000.00	929,417.65	982,809.50
PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	2,175,515.30	2,142,882.59	2,191,884.75
PVTPL SOCIETE GENERALE 7.367% 01-10-2053	1,000,000.00	1,000,000.00	1,059,229.23
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO	3,500,000.00	3,498,005.00	2,395,383.48
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN DUE 01-10-2034/01-10-2023 BEO	1,900,000.00	1,900,000.00	2,009,765.38
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000.00	1,900,000.00	1,556,837.18
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000.00	961,105.34	910,423.24
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000.00	3,193,632.00	2,821,061.50
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000.00	658,787.65	572,324.97
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	745,000.00	744,926.39	726,416.40
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO	453,216.84	454,139.59	460,533.16
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048	159,544.79	159,737.70	160,381.43
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000.00	2,596,048.00	2,096,621.80
PVTPL UBS GROUP AG 3.869% 01-12-2018	800,000.00	800,000.00	754,734.75
PVTPL UBS GROUP AG 5.959% 01-12-2034	2,500,000.00	2,500,000.00	2,589,428.95
PVTPL UBS GROUP AG 6.301% 09-22-2034	2,365,000.00	2,365,000.00	2,510,202.11
PVTPL UBS GROUP AG 6.301% 09-22-2034	730,000.00	730,000.00	774,819.26
PVTPL UBS GROUP AG 9.016% 11-15-2033	1,025,000.00	1,148,162.92	1,262,127.71
PVTPL UBS GROUP AG 9.016% 11-15-2033	3,700,000.00	4,311,236.03	4,555,973.21
PVTPL UBS GROUP AG 9.25% 12-31-2049	690,000.00	690,000.00	744,356.13
PVTPL UBS GROUP AG 9.25% 12-31-2049	850,000.00	850,000.00	942,025.25
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000.00	1,000,000.00	893,420.41
PVTPL UBS GROUP AG VAR RT 05-14-2032	3,772,000.00	3,772,000.00	3,219,067.24
PVTPL UBS GROUP AG VAR RT 05-14-2032	2,835,000.00	2,267,342.33	2,419,420.89
PVTPL UBS GROUP AG VAR RT 05-14-2032	800,000.00	800,000.00	682,729.00
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	4,179,000.00	4,179,000.00	3,107,520.78
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	290,000.00	290,000.00	215,645.14
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000.00	1,700,000.00	1,641,583.00
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	985,000.00	981,995.75	1,021,400.42
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024	800,000.00	831,000.00	788,712.96
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000.00	4,788,384.00	4,744,207.15
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000.00	599,586.00	563,695.78
QATAR NATIONAL BANK (Q.P.S.C) TLA 06/10/2023	-	-	-
QATAR PETE BD 144A 3.3% 07-12-2051	1,800,000.00	1,800,000.00	1,314,000.00
QATAR PETE BD 144A 3.3% 07-12-2051	890,000.00	890,000.00	649,700.00
QORVO INC COM	26,100.00	2,374,504.95	2,939,121.00
QUALCOMM INC 4.3% DUE 05-20-2047	770,000.00	734,527.73	706,796.12
QUALCOMM INC 4.3% DUE 05-20-2047	600,000.00	599,904.00	550,750.22
QUALCOMM INC 4.3% DUE 05-20-2047	730,000.00	582,090.50	670,079.44
QUALCOMM INC 4.5% 05-20-2052	515,000.00	402,771.20	482,983.88

QUALCOMM INC 4.5% 05-20-2052	163,000.00	147,601.35	152,866.74
QUALCOMM INC 4.8% DUE 05-20-2045	1,184,000.00	1,296,869.16	1,178,053.90
QUALCOMM INC 4.8% DUE 05-20-2045	430,000.00	363,990.70	427,840.52
QUALCOMM INC 4.8% DUE 05-20-2045	400,000.00	395,759.00	397,991.18
QUALCOMM INC 6% 05-20-2053	1,085,000.00	1,135,562.22	1,254,399.54
QUALCOMM INC COM	41,100.00	4,826,320.72	5,944,293.00
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000.00	1,027,010.00	937,222.93
RAYMOND JAMES FINL INC 3.75% 04-01-2051	210,000.00	208,725.30	159,037.96
REALTY INCOME CORP 2.85% DUE 12-15-2032	1,473,000.00	1,201,909.08	1,253,491.07
REALTY INCOME CORP 4.9% DUE 07-15-2033	817,000.00	788,563.07	817,160.05
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000.00	1,679,316.19	1,524,402.34
REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032	297,000.00	303,207.30	312,965.55
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000.00	192,566.00	166,382.78
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000.00	498,305.00	430,073.79
REGENERON FIXED 2.8% DUE 09-15-2050	655,000.00	431,012.98	433,632.08
REGENERON PHARMACEUTICALS INC COM	1,180.00	1,022,983.36	1,036,382.20
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000.00	2,351,795.44	2,063,902.85
REINSURANCE GROUP AMER INC COM NEW STK	7,683.00	1,114,426.01	1,242,955.74
RENAISSANCE RE HLDGS LTD COM	6,164.00	1,067,220.50	1,208,144.00
RENESAS ELECTRONICS CORP 2.17% 11-25-2026	900,000.00	871,074.00	821,977.44
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000.00	294,609.56	270,334.21
REPUBLIC SERVICES INC 5.0% 12-15-2033	515,000.00	509,491.95	525,779.63
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	445,000.00	485,993.91	479,874.67
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000.00	464,480.85	361,253.96
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	185,000.00	202,845.10	207,445.26
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	157,000.00	169,680.89	176,048.14
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000.00	1,561,180.88	1,490,221.82
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000.00	1,686,587.00	1,391,955.29
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000.00	271,779.69	270,849.50
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000.00	1,638,843.44	1,471,371.72
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	415,000.00	518,745.85	451,510.42
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000.00	835,075.28	706,216.87
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000.00	197,124.84	195,119.36
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000.00	3,144,573.60	2,722,000.81
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	624,000.00	663,897.94	585,699.49
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	625,000.00	545,906.25	586,638.11
RIO TINTO FIN USA 5.125% DUE 03-09-2053	1,785,000.00	1,773,307.93	1,863,423.53
RIO TINTO FIN USA 5.125% DUE 03-09-2053	1,747,000.00	1,706,413.45	1,823,754.01
RIO TINTO FIN USA LTD 2.75% 11-02-2051	598,000.00	591,475.82	410,540.95
RIO TINTO FIN USA LTD 2.75% 11-02-2051	197,000.00	135,282.42	135,245.10
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	155,000.00	201,899.90	150,491.71
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	675,000.00	432,499.50	445,532.97
ROGERS 5% DUE 03-15-2044	345,000.00	342,346.95	325,307.23
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,017,000.00	834,531.85	775,413.22
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000.00	1,483,890.00	1,143,677.31
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	974,000.00	944,516.06	814,770.05
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	618,000.00	637,047.52	525,600.45
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	2,030,000.00	1,930,660.30	1,795,484.23
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	1,100,000.00	1,088,967.00	972,922.49
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	2,054,000.00	2,031,755.18	1,796,705.75
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	580,000.00	537,126.40	507,346.32
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	4,757,000.00	4,412,631.85	4,161,114.54
ROMANIA(REP OF) 2.875% MTN 13/04/42 EUR1000	2,600,000.00	3,020,989.38	1,948,497.68
ROYALTY PHARMA PLC 3.3% 09-02-2040	500,000.00	358,010.00	377,107.93
ROYALTY PHARMA PLC COM USD0.0001 CLASS A	48,548.00	1,413,795.75	1,363,713.32
RPM INTL INC 5.25% DUE 06-01-2045	240,000.00	254,956.80	226,448.06
RPM INTL INC	20,751.00	2,073,147.13	2,316,434.13
RTX CORP 4.875% 10-15-2040	850,000.00	819,779.31	807,361.83
RTX CORPORATION 2.82% 09-01-2051	2,055,000.00	1,371,744.89	1,365,570.17
RTX CORPORATION 2.82% 09-01-2051	106,000.00	99,523.33	70,438.17
RTX CORPORATION 3.03% 03-15-2052	521,000.00	473,953.93	360,978.06
RTX CORPORATION 3.03% 03-15-2052	790,000.00	478,615.30	547,356.37
RTX CORPORATION 3.125% 07-01-2050	365,000.00	280,086.40	258,227.43
RTX CORPORATION 3.75% 11-01-2046	2,375,000.00	2,419,375.46	1,892,910.84
RTX CORPORATION 3.75% 11-01-2046	2,258,000.00	2,398,176.46	1,799,660.07
RTX CORPORATION 4.05% 05-04-2047	15,000.00	18,342.45	12,536.71
RTX CORPORATION 4.05% 05-04-2047	1,475,000.00	1,540,609.18	1,232,776.69
RTX CORPORATION 4.05% 05-04-2047	1,600,000.00	1,595,584.00	1,337,249.30
RTX CORPORATION 4.15% 05-15-2045	1,535,000.00	1,567,618.69	1,316,078.98
RTX CORPORATION 4.15% 05-15-2045	839,000.00	736,562.77	719,342.19
RTX CORPORATION 4.35% DUE 04-15-2047	1,011,000.00	1,060,649.34	883,658.13
RTX CORPORATION 4.35% DUE 04-15-2047	1,140,000.00	1,157,272.86	996,409.76

RTX CORPORATION 4.35% DUE 04-15-2047	2,500,000.00	2,487,165.24	2,185,109.13
RTX CORPORATION 4.45% 11-16-2038	850,000.00	830,768.33	783,686.26
RTX CORPORATION 4.45% 11-16-2038	1,455,000.00	1,441,071.05	1,341,486.47
RTX CORPORATION 4.5% 06-01-2042	4,216,000.00	4,256,955.13	3,840,827.18
RTX CORPORATION 4.5% 06-01-2042	335,000.00	304,022.55	305,189.07
RTX CORPORATION 4.625% 11-16-2048	270,000.00	246,906.90	247,225.75
RTX CORPORATION 4.7% DUE 12-15-2041	235,000.00	277,267.10	217,943.90
RTX CORPORATION 4.8% DUE 12-15-2043	445,000.00	547,500.98	415,453.45
RTX CORPORATION 5.375% 02-27-2053	490,000.00	444,067.07	499,693.65
RTX CORPORATION 5.375% 02-27-2053	1,562,000.00	1,556,403.49	1,592,900.97
RTX CORPORATION 5.375% 02-27-2053	2,600,000.00	2,595,372.00	2,651,435.67
RTX CORPORATION 6.1% 03-15-2034	1,505,000.00	1,570,699.90	1,636,656.62
RTX CORPORATION 6.4% 03-15-2054	250,000.00	249,062.50	290,530.11
RTX CORPORATION 6.4% 03-15-2054	1,065,000.00	1,061,006.25	1,237,658.25
RTX CORPORATION 6.4% 03-15-2054	500,000.00	498,125.00	581,060.21
RUSSIAN FEDERATION 144A 5.25% 23/06/2047	200,000.00	112,250.00	70,000.00
RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD	-	-	-
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD	-	-	-
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD	-	-	-
RWJ BARNABAS HLTH 3.477% DUE 07-01-2049	730,000.00	535,411.20	571,097.68
RYDER SYS INC COM	4,700.00	508,654.49	540,782.00
RYMAN HOSPITALITY PPTYS INC COM	9,500.00	805,799.34	1,045,570.00
S CAROLINA ELEC & 4.6% DUE 06-15-2043	885,000.00	901,920.25	809,918.74
S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000.00	1,738,509.85	1,316,009.02
S&P GLOBAL INC 3.25% DUE 12-01-2049	410,000.00	309,820.60	308,225.07
S&P GLOBAL INC 3.9% 03-01-2062	145,000.00	142,405.95	121,879.93
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000.00	2,897,187.00	2,840,940.66
SALESFORCE INC COM USD0.001	17,431.00	3,659,146.52	4,586,793.34
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	467,000.00	443,367.11	357,920.95
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	525,000.00	380,141.79	402,373.66
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,720,000.00	1,250,628.84	1,235,710.44
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,131,000.00	1,109,005.65	812,551.46
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	1,346,000.00	1,234,254.42	950,740.41
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000.00	1,836,300.00	1,665,475.88
SAN DIEGO GAS & 4.15% DUE 05-15-2048	190,000.00	155,511.20	162,593.36
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000.00	219,347.10	192,638.62
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052	1,700,000.00	1,690,531.00	1,320,934.97
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023	1,000,000.00	989,480.00	1,016,061.36
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023	2,331,000.00	2,318,915.67	2,368,439.03
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050	190,000.00	159,183.90	135,797.60
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000.00	1,159,753.62	1,190,538.60
SANDS CHINA LTD SR NT 2.55% 03-08-2027	600,000.00	581,244.00	546,208.56
SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032	2,100,000.00	2,100,000.00	1,796,618.08
SANTANDER UK GROUP FLTG RT 6.833% DUE 11-21-2026	2,600,000.00	2,600,000.00	2,648,306.21
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	1,700,000.00	1,700,000.00	1,545,980.77
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000.00	227,500.00	177,512.60
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000.00	1,292,070.00	1,169,871.30
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034	1,338,000.00	1,356,251.56	1,410,074.84
SEAGATE HDD CAYMAN 9.625% 12-01-2032	255,200.00	318,550.21	291,821.20
SEMPRA 4% DUE 02-01-2048	1,825,000.00	2,006,494.75	1,505,544.77
SEMPRA 4% DUE 02-01-2048	1,075,000.00	842,464.35	886,827.74
SEMPRA 6% DUE 10-15-2039	165,000.00	174,530.40	174,292.94
SEMPRA 6% DUE 10-15-2039	2,600,000.00	3,172,858.00	2,746,434.13
SEMPRA 6% DUE 10-15-2039	101,000.00	103,379.56	106,688.40
SEMPRA ENERGY 3.4% 01-12-2018	300,000.00	274,470.00	286,158.98
SEMPRA ENERGY 3.8% DUE 02-01-2038	1,131,000.00	981,625.25	968,947.96
SEMPRA ENERGY 5.5% 08-01-2033	1,700,000.00	1,694,900.00	1,765,454.66
SERVICENOW INC COM USD0.001	2,730.00	1,435,537.63	1,928,717.70
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,550,000.00	1,545,520.50	1,425,043.79
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	785,000.00	665,879.10	721,715.73
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	678,000.00	786,818.58	623,341.74
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	815,000.00	946,568.08	772,650.28
SHELL INTL FIN B V 2.875% DUE 11-26-2041	421,000.00	312,276.75	320,091.00
SHELL INTL FIN B V 2.875% DUE 11-26-2041	2,265,000.00	2,072,759.20	1,722,104.78
SHELL INTL FIN B V 3% DUE 11-26-2051	1,651,000.00	1,583,589.51	1,181,340.71
SHELL INTL FIN B V 3.125% DUE 11-07-2049	420,000.00	356,760.77	309,928.25
SHELL INTL FIN B V 3.25% DUE 04-06-2050	250,000.00	165,107.50	188,663.45
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000.00	1,074,340.00	754,653.79
SHELL INTL FIN B V 3.25% DUE 04-06-2050	805,000.00	794,729.85	607,496.30
SHELL INTL FIN B V 3.625% DUE 08-21-2042	718,000.00	626,703.42	608,792.92
SHELL INTL FIN B V 3.625% DUE 08-21-2042	705,000.00	675,742.30	597,770.21
SHELL INTL FIN B V 3.75% DUE 09-12-2046	1,790,000.00	1,828,867.26	1,493,400.31

SHELL INTL FIN B V 4% DUE 05-10-2046	1,035,000.00	1,037,740.39	901,173.13
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000.00	157,993.20	117,544.32
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000.00	6,048,290.36	5,304,296.36
SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,315,000.00	1,667,227.58	1,517,952.66
SHELL INTL FIN B V 6.375% DUE 12-15-2038	200,000.00	296,012.00	230,867.32
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	200,000.00	216,198.00	213,657.97
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	20,000.00	16,763.20	16,725.52
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000.00	1,787,634.00	1,653,723.05
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	476,000.00	409,011.13	437,317.87
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	455,000.00	458,239.25	408,565.70
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	1,840,000.00	1,244,891.75	1,273,190.65
SHERWIN-WILLIAMS CO COM	10,699.00	2,866,432.75	3,337,018.10
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000.00	936,656.17	662,437.33
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000.00	208,527.90	170,926.56
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000.00	994,090.00	838,991.44
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	505,000.00	431,330.60	423,690.68
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000.00	536,834.43	501,252.68
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	515,000.00	470,780.53	373,407.02
SIMON PPTY GROUP L P 6.65% 01-15-2054	2,400,000.00	2,371,344.00	2,837,879.06
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	60,000.00	57,304.80	63,949.10
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	1,015,000.00	1,005,925.90	1,081,805.69
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	7,635.56	7,635.56	7,525.63
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000.00	393,240.00	351,243.96
SMUCKER J M CO 6.5% 11-15-2043	1,425,000.00	1,404,843.85	1,590,849.38
SMUCKER J M CO 6.5% 11-15-2043	292,000.00	289,304.84	325,984.57
SMUCKER J M CO 6.5% 11-15-2053	500,000.00	496,440.00	579,327.66
SMUCKER J M CO COM NEW	17,981.00	2,122,694.91	2,272,438.78
SMUCKER J M CO FIXED 3.55% DUE 03-15-2050	83,000.00	58,651.12	61,381.40
SOCIETE GENERALE 6.75% DUE 12-31-2049	900,000.00	965,250.00	803,964.15
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000.00	700,000.00	572,524.33
South African rand - Cash Collateral Due to/from CCP Broker	0.95	0.95	0.95
SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048	1,873,000.00	1,850,527.87	1,603,705.60
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	1,183,000.00	1,161,553.27	892,500.76
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052	1,429,000.00	1,393,690.38	1,428,208.03
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	1,575,000.00	1,478,758.17	1,073,780.49
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000.00	943,389.00	822,215.33
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	125,000.00	143,507.50	115,260.79
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	1,700,000.00	1,696,362.00	1,836,482.29
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	175,000.00	170,460.50	184,947.86
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	222,000.00	220,956.60	234,619.57
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	965,000.00	819,436.90	707,571.90
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	1,800,000.00	1,793,952.00	1,319,823.23
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000.00	390,418.35	307,937.79
SOUTHERN CALIF GAS CO 5.75% 06-01-2053	290,000.00	288,689.17	306,069.29
SOUTHERN CALIF GAS CO 5.75% 06-01-2053	222,000.00	235,257.84	234,301.32
SOUTHERN CO 4.25% DUE 07-01-2036	640,000.00	650,646.25	588,267.53
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000.00	2,089,122.00	1,854,848.71
SOUTHERN CO 4.4% DUE 07-01-2046	540,000.00	409,402.40	476,961.10
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000.00	2,494,125.00	2,122,817.45
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000.00	615,000.00	576,092.65
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	900,000.00	709,552.08	739,394.96
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000.00	1,195,207.00	1,068,014.95
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	535,000.00	532,088.06	439,529.23
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	440,000.00	463,811.14	358,735.68
SOUTHN CAL EDISON 4% DUE 04-01-2047	880,000.00	722,194.97	720,223.94
SOUTHN CAL EDISON 4% DUE 04-01-2047	761,000.00	788,318.42	622,830.02
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000.00	861,064.00	736,592.66
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	910,000.00	913,318.94	770,505.62
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000.00	645,806.25	562,047.91
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	756,000.00	967,776.83	783,114.41
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000.00	1,416,640.79	1,090,930.54
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000.00	801,045.38	820,580.72
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000.00	136,408.23	105,224.46
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000.00	210,954.00	219,310.23
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000.00	1,446,505.00	1,386,384.51
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000.00	446,903.25	391,946.80
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	785,000.00	749,921.55	625,282.71
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	500,000.00	425,360.00	409,313.61
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	305,000.00	265,060.25	295,564.98
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	992,000.00	980,107.95	1,012,812.16
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	1,295,000.00	1,839,873.28	1,503,954.73
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	486,000.00	491,003.17	328,983.11

SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,800,000.00	1,793,502.00	1,218,455.95
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	190,000.00	188,907.50	144,867.04
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000.00	256,587.75	172,395.94
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000.00	3,949,560.00	3,064,816.72
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	455,000.00	322,453.95	342,614.80
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000.00	1,076,616.73	789,937.41
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	660,000.00	717,240.80	476,990.03
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	460,000.00	447,493.70	409,245.42
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	325,000.00	424,901.75	274,006.67
SPECTRA ENERGY 4.5% DUE 03-15-2045	1,689,000.00	1,489,798.15	1,451,960.34
SPECTRA ENERGY 4.5% DUE 03-15-2045	305,000.00	268,244.45	262,195.32
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000.00	503,315.00	429,828.40
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000.00	2,902,594.50	2,514,496.14
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000.00	1,973,792.00	1,961,562.58
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000.00	700,000.00	706,775.30
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051	140,000.00	97,176.80	97,798.28
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000.00	693,369.90	568,774.73
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	1,100,000.00	1,053,577.57	680,694.23
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000.00	1,484,430.00	1,374,128.87
STARBUCKS CORP COM	16,100.00	1,671,645.81	1,545,761.00
STARWOOD PPTY TR INC SR NT 144A 4.375% 01-15-2027	1,400,000.00	1,400,000.00	1,319,402.00
STATE STR CORP COM	32,700.00	2,143,107.57	2,532,942.00
STATE STR CORP FLTG RT 9.24324% DUE 12-29-2049	215,000.00	215,000.00	216,679.56
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	640,000.00	487,188.21	524,824.60
STATOIL ASA 3.95 DUE 05-15-2043	490,000.00	403,676.70	432,742.36
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000.00	899,991.00	870,198.41
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	1,683,000.00	1,611,705.98	1,168,562.52
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000.00	595,710.00	545,154.19
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000.00	1,878,986.00	1,824,145.03
STRYKER CORP	1,900.00	546,090.07	568,974.00
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030	2,200,000.00	2,200,000.00	2,287,297.98
SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043	2,035,000.00	2,035,000.00	2,269,655.04
SUNCOR ENERGY INC 4% DUE 11-15-2047	1,420,000.00	1,025,126.40	1,127,936.57
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	390,000.00	396,380.40	417,768.22
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000.00	1,375,047.80	1,080,833.65
SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	425,000.00	306,905.25	319,976.61
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000.00	1,740,673.92	1,512,696.93
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	855,000.00	728,507.61	745,450.07
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,485,000.00	1,495,174.85	1,370,724.62
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000.00	691,083.25	647,492.10
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	950,000.00	824,179.15	888,600.03
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	934,000.00	998,541.56	873,634.13
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000.00	548,000.00	431,586.46
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000.00	1,247,054.20	911,659.03
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000.00	495,000.00	368,987.10
SUTTER HEALTH 4.091% DUE 08-15-2048	340,000.00	275,712.80	294,813.19
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000.00	1,435,388.00	1,496,323.78
SYNCHRONY FINL COM	66,172.00	2,236,122.09	2,527,108.68
SYNOPSYS INC COM	3,340.00	1,514,485.33	1,719,799.40
SYSCO CORP 3.3% DUE 02-15-2050	575,000.00	389,365.65	422,802.33
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000.00	1,160,075.07	1,034,127.06
SYSCO CORP 5.375% DUE 09-21-2035	285,000.00	373,110.60	293,219.13
SYSCO CORP 6.6% DUE 04-01-2040	160,000.00	172,400.00	179,471.92
SYSCO CORP FIXED 4.45% DUE 03-15-2048	320,000.00	275,270.40	281,690.56
SYSCO CORP FIXED 6.6% DUE 04-01-2050	1,205,000.00	1,311,030.70	1,419,644.19
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	1,047,000.00	1,063,616.71	807,023.45
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	2,545,000.00	2,038,995.60	1,961,675.92
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000.00	1,200,000.00	861,248.15
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,010,000.00	990,617.52	724,883.86
TAMPA ELEC CO 4.1% DUE 06-15-2042	835,000.00	918,097.35	708,441.18
TAMPA ELEC CO 4.3% DUE 06-15-2048	831,000.00	811,225.75	699,324.49
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000.00	1,498,995.00	1,288,539.81
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,356,000.00	1,486,944.78	1,169,980.39
TAMPA ELEC CO 5% DUE 07-15-2052	72,000.00	71,910.72	68,746.38
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	442,000.00	454,294.78	334,241.94
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000.00	3,950,960.00	3,024,813.96
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000.00	918,288.80	751,705.32
TAMPA ELEC CO NT 3.45% 03-15-2051	92,000.00	92,928.28	66,969.29
TARGA RES FIXED 6.25% DUE 07-01-2052	801,000.00	835,571.16	829,546.35
TARGET CORP 3.625% DUE 04-15-2046	215,000.00	259,193.25	177,954.82
TARGET CORP 4.8% DUE 01-15-2053	625,000.00	619,124.17	622,962.73
TARGET CORP COM STK	7,900.00	951,101.68	1,125,118.00

TARGET CORP FIXED 3.9% DUE 11-15-2047	410,000.00	525,895.58	354,870.99
TARGET CORP SR NT 2.95% 01-15-2052	290,000.00	171,645.20	208,680.51
TAYLOR MORRISON HOME CORP COM USD0.00001	18,500.00	803,624.94	986,975.00
TBA COLLATERAL PAYABLE TO GOLDMANSACHS	(570,000.00)	(570,000.00)	(570,000.00)
TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	(421,000.00)	(421,000.00)	(421,000.00)
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000.00	1,300,000.00	1,248,088.27
TD SYNNEX CORP 2.65% 08-09-2031	2,600,000.00	2,584,608.00	2,104,093.29
TEACHERS INS & 3.3% DUE 05-15-2050	704,000.00	703,063.68	521,506.38
TEACHERS INS & 3.3% DUE 05-15-2050	345,000.00	238,105.20	255,567.76
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000.00	2,429,201.60	2,130,517.98
TEACHERS INS & 4.27% DUE 05-15-2047	625,000.00	518,318.75	546,398.74
TECK RES LTD 5.2 DUE 03-01-2042 REG	2,079,000.00	1,851,658.94	1,929,797.32
TECK RES LTD 5.4 DUE 02-01-2043	92,000.00	85,073.30	88,011.66
TECK RESOURCES LTD 6% DUE 08-15-2040	110,000.00	106,320.50	111,882.49
TECK RESOURCES LTD 6.25% DUE 07-15-2041	595,000.00	570,569.30	613,270.98
TECK RESOURCES LTD 6.25% DUE 07-15-2041	197,000.00	195,668.28	203,049.38
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000.00	1,200,000.00	1,100,228.87
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	150,000.00	173,311.50	133,078.34
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000.00	187,258.00	177,437.78
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	1,075,000.00	1,147,247.47	998,491.84
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000.00	4,545,390.00	4,179,733.29
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	2,734,000.00	2,856,139.83	2,539,420.18
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000.00	1,000,000.00	967,962.68
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	865,000.00	1,032,643.87	837,287.72
TELUS CORP 4.6% DUE 11-16-2048	1,516,000.00	1,477,186.53	1,361,541.85
TERADATA CORP DEL COM STK	16,600.00	764,008.34	722,266.00
TESLA INC COM USD0.001	27,088.00	7,864,092.84	6,730,826.24
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE	710,000.00	553,274.60	597,256.83
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO	610,000.00	609,937.17	612,287.67
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	250,000.00	250,000.00	153,135.42
TEXAS INSTRS INC 2.7% 09-15-2051	766,000.00	760,691.62	522,497.04
TEXAS INSTRS INC FIXED 5% 03-14-2053	675,000.00	680,893.55	694,010.57
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	1,155,000.00	1,131,684.30	1,189,177.19
TEXTRON INC COM	13,632.00	936,367.30	1,096,285.44
THE CIGNA GROUP	10,280.00	2,863,702.52	3,078,346.00
THERMO FISHER 4.1% DUE 08-15-2047	677,000.00	609,945.82	606,935.69
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000.00	1,316,069.08	1,016,423.16
THERMO FISHER SCIENTIFIC INC COM USD1	890.00	471,036.79	472,403.10
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	57,000.00	41,326.14	43,428.86
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	1,268,000.00	1,189,619.57	966,101.72
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	449,000.00	448,676.72	468,294.33
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043	660,000.00	667,957.33	700,053.78
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	370,000.00	270,581.00	277,878.60
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	850,000.00	747,540.60	638,369.75
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000.00	492,085.00	393,688.76
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000.00	325,509.00	260,250.27
TIME WARNER CABLE 5.5% DUE 09-01-2041	243,000.00	206,377.47	210,802.72
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000.00	883,498.02	737,375.77
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,930,000.00	3,274,602.59	2,660,514.83
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000.00	908,064.00	726,420.43
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000.00	2,291,954.22	1,903,221.53
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000.00	1,123,884.42	1,075,919.50
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000.00	1,093,590.00	1,158,603.64
TJX COS INC COM NEW	15,045.00	1,294,938.84	1,411,371.45
T-MOBILE USA INC 2.55% 02-15-2031	1,000,000.00	997,930.00	862,329.82
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	2,282,000.00	2,042,855.36	1,713,912.62
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	1,375,000.00	988,622.90	1,032,703.71
T-MOBILE USA INC 3.4% 10-15-2052	1,575,000.00	1,156,949.83	1,152,194.21
T-MOBILE USA INC 3.4% 10-15-2052	4,544,000.00	3,782,693.71	3,324,171.74
T-MOBILE USA INC 3.4% 10-15-2052	600,000.00	596,532.00	438,931.13
T-MOBILE USA INC 3.6% 11-15-2060	61,000.00	61,572.79	44,393.31
T-MOBILE USA INC 3.6% 11-15-2060	875,000.00	881,465.90	636,789.24
T-MOBILE USA INC 3.6% 11-15-2060	5,700,000.00	5,685,465.00	4,148,227.04
T-MOBILE USA INC 3.875% 04-15-2030	1,800,000.00	1,787,004.00	1,708,383.35
T-MOBILE USA INC 4.5% DUE 04-15-2050	455,000.00	377,815.10	403,663.01
T-MOBILE USA INC 4.5% DUE 04-15-2050	38,000.00	28,527.62	33,712.52
T-MOBILE USA INC 5.75% 01-15-2054	851,000.00	845,953.69	904,335.43
T-MOBILE USA INC 5.75% 01-15-2054	900,000.00	896,355.00	956,406.45
T-MOBILE USA INC 6.0% 06-15-2054	31,000.00	28,920.99	34,136.20
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	255,000.00	213,233.55	230,775.85
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	596,000.00	576,376.46	539,382.00
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	32,000.00	28,501.26	33,442.02

T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	455,000.00	475,033.65	475,503.67
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	39,000.00	34,664.53	41,855.30
T-MOBILE USA INC TMUS 3.3% 02-15-2051	3,129,000.00	2,995,293.22	2,270,763.92
T-MOBILE USA INC TMUS 3.3% 02-15-2051	2,630,000.00	2,161,869.53	1,908,631.87
TN GAS PIPELN CO 7.625% DUE 04-01-2037	71,000.00	98,284.59	81,709.79
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000.00	320,077.60	304,973.15
TOLL BROS INC COM	20,600.00	1,561,630.65	2,117,474.00
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,130,000.00	1,129,161.01	881,459.80
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	510,000.00	347,361.00	375,626.29
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000.00	1,060,000.00	780,713.47
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	512,000.00	521,210.88	377,099.34
TOTAL CAP INTL 3.386% DUE 06-29-2060	565,000.00	565,000.00	421,195.86
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000.00	700,000.00	554,916.71
TRANE TECHNOLOGIES PLC COM USD1	10,384.00	1,823,095.10	2,532,657.60
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000.00	1,723,552.00	1,517,173.86
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000.00	1,874,870.43	1,694,950.46
TRANSCANADA 5% DUE 10-16-2043	234,000.00	255,165.30	218,502.37
TRANSCANADA 5.6% DUE 03-31-2034	425,000.00	536,824.15	428,901.21
TRANSCANADA 5.85% DUE 03-15-2036	245,000.00	260,153.25	251,612.67
TRANSCANADA 6.2% DUE 10-15-2037	350,000.00	448,811.63	373,414.45
TRANSCANADA 7.625% DUE 01-15-2039	669,000.00	957,744.65	802,882.35
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	2,100,000.00	2,100,000.00	1,866,291.00
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079	1,400,000.00	1,400,000.00	1,196,686.96
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	339,000.00	336,545.64	306,308.66
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	520,000.00	441,516.40	469,854.00
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000.00	572,512.11	460,380.31
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	265,000.00	199,420.45	214,790.11
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	675,000.00	695,308.50	596,238.02
TRAVELERS COS INC 3.75% DUE 05-15-2046	210,000.00	165,141.90	173,262.81
TRAVELERS COS INC 3.75% DUE 05-15-2046	215,000.00	213,503.60	177,388.12
TRAVELERS COS INC 4% DUE 05-30-2047	63,000.00	62,726.58	54,394.41
TRAVELERS COS INC 4.3% 08-25-2045	508,000.00	616,717.08	455,366.50
TRAVELERS COS INC 4.3% 08-25-2045	455,000.00	511,032.45	407,857.79
TRAVELERS COS INC 5.45% DUE 05-25-2053	4,500,000.00	4,482,180.00	4,872,417.17
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	695,000.00	483,287.95	512,846.32
TRAVELERS FIXED 2.55% DUE 04-27-2050	232,000.00	147,473.12	153,061.29
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	195,000.00	172,945.50	141,327.58
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	89,000.00	89,000.00	64,503.36
TRUIST FINANCIAL CORPORATION 4.873% 01-26-2029	366,000.00	358,266.42	360,944.52
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	3,434,000.00	3,162,953.46	3,510,090.09
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000.00	1,692,962.38	1,654,911.75
TSMC ARIZONA CORP 4.5% 04-22-2052	1,035,000.00	1,032,629.85	1,032,089.62
TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032	2,400,000.00	2,310,162.17	2,345,802.90
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	945,000.00	942,818.00	976,551.94
TYSON FOODS INC 4.55% DUE 06-02-2047	340,000.00	274,784.60	285,683.29
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000.00	2,187,152.00	1,848,538.91
TYSON FOODS INC 5.1% 09-28-2048	670,000.00	561,954.45	609,750.05
TYSON FOODS INC 5.1% 09-28-2048	800,000.00	773,744.00	728,059.76
TYSON FOODS INC 5.15% DUE 08-15-2044	780,000.00	697,550.10	717,681.82
U S BANCORP 5.836% 06-12-2034	580,000.00	597,713.20	599,440.57
U S BANCORP 5.836% 06-12-2034	1,675,000.00	1,675,000.00	1,731,143.02
U S BANCORP MEDIUM FLTG RT 4.653% DUE 02-01-2029	465,000.00	455,281.50	458,068.51
U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00196 2.677% 01-27-2033	414,000.00	344,667.42	345,808.87
UBER TECHNOLOGIES INC COM USD0.00001	21,900.00	1,353,898.52	1,348,383.00
UBS GROUP AG 3.875% 12-29-2049	1,885,000.00	1,885,000.00	1,682,405.29
UBS GROUP AG 4.875% 05-15-2045	865,000.00	940,482.92	826,412.29
UBS GROUP AG 7.0% 31/12/2049	609,000.00	566,370.00	606,667.53
UBS GROUP AG 7.125% 07-15-2032	870,000.00	959,698.27	991,562.10
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	310,000.00	305,994.80	213,703.56
UNION ELEC CO 2.625% DUE 03-15-2051	2,550,000.00	2,390,606.25	1,630,489.61
UNION ELEC CO 3.25% DUE 10-01-2049	790,000.00	656,212.54	553,980.45
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000.00	1,074,757.51	930,105.97
UNION ELEC CO 4.0% DUE 04-01-2048	405,000.00	315,288.45	332,481.60
UNION ELECTRIC CO 3.9% DUE 04-01-2052	900,000.00	897,786.00	744,647.49
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	405,000.00	298,464.75	317,922.35
UNION PAC CORP 2.891% DUE 04-06-2036	225,000.00	179,943.75	190,454.22
UNION PAC CORP 3.2% DUE 05-20-2041	305,000.00	227,871.60	244,842.94
UNION PAC CORP 3.25% DUE 02-05-2050	220,000.00	168,772.98	169,313.90
UNION PAC CORP 3.25% DUE 02-05-2050	350,000.00	300,030.00	269,363.03
UNION PAC CORP 3.5% 02-14-2053	174,000.00	151,623.10	138,437.28
UNION PAC CORP 3.55% DUE 05-20-2061	865,000.00	939,956.36	652,973.26
UNION PAC CORP 3.55% DUE 08-15-2039	137,000.00	136,609.55	117,822.02

UNION PAC CORP 3.799% DUE 10-01-2051	700,000.00	704,988.85	587,658.12
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	805,000.00	663,500.86	659,707.40
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,718,000.00	2,298,661.74	2,227,434.43
UNION PAC CORP 3.875% DUE 02-01-2055	1,055,000.00	975,152.10	864,217.31
UNION PAC CORP 3.95% DUE 08-15-2059	320,000.00	357,717.42	262,502.80
UNION PAC CORP 3.95% DUE 08-15-2059	380,000.00	376,971.40	311,722.07
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000.00	2,380,872.00	1,968,770.98
UNION PAC CORP 4.05% DUE 03-01-2046	365,000.00	422,943.75	312,946.53
UNION PAC CORP 4.1% DUE 09-15-2067	500,000.00	506,610.00	415,089.19
UNION PAC CORP 4.375% DUE 09-10-2038	315,000.00	382,712.29	290,587.14
UNION PAC CORP 4.5% 09-10-2048	335,000.00	310,260.25	305,913.20
UNION PAC CORP 4.5% 09-10-2048	595,000.00	784,537.25	543,338.37
UNION PAC CORP FIXED 2.95% 03-10-2052	1,000,000.00	689,076.50	712,632.65
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	735,000.00	593,199.50	495,586.16
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000.00	1,720,370.38	1,550,813.85
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	968,000.00	723,393.19	652,690.35
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000.00	259,883.00	201,622.99
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000.00	1,349,844.10	1,191,032.64
UNION PAC CORP FIXED 4% DUE 04-15-2047	230,000.00	271,179.20	195,097.71
UNION PACIFIC CORP 3.6% DUE 09-15-2037	790,000.00	795,361.84	708,626.90
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO	216,000.00	186,403.68	221,362.17
UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053	8,000,000.00	7,988,400.00	8,201,158.64
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	487,580.22	487,580.22	412,830.37
UNITED AIRLINES HOLDINGS INC COM USD0.01	7,000.00	298,014.98	288,820.00
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	1,394,421.98	1,391,242.22	1,397,517.60
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	1,400,000.00	1,394,848.00	1,466,623.17
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000.00	1,690,106.00	1,818,334.18
United States dollar - Cash (externally held)	262,000.00	262,000.00	262,000.00
United States dollar - Cash Collateral Due to/from CCP Broker	(6,201,602.73)	(6,201,602.73)	(6,201,602.73)
United States dollar - Cash Collateral Due to/from CCP Broker	382,006.98	382,006.98	382,006.98
United States dollar - Cash	(121,000.00)	(121,000.00)	(121,000.00)
United States dollar - Cash	(43,639.11)	(43,639.11)	(43,639.11)
United States dollar - Cash	17,381.95	17,381.95	17,381.95
United States dollar - Cash	0.05	0.05	0.05
United States dollar - Futures initial margin	2,569,000.00	2,569,000.00	2,569,000.00
United States dollar - Variation Margin	(57,683.79)	(57,683.79)	(57,683.79)
United States dollar - Variation Margin	36,573.89	36,573.89	36,573.89
United States dollar - Variation Margin	103,563.38	103,563.38	103,563.38
United States dollar	-	-	-
United States dollar	-	-	-
United States dollar	-	-	-
United States dollar	-	-	-
United States dollar	-	(1,804.00)	(1,804.00)
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	1,900,000.00	1,831,729.62	1,922,004.20
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	250,000.00	251,166.01	164,121.10
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	7,500,000.00	7,110,406.23	6,001,171.88
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	2,500,000.00	1,821,274.10	2,000,390.63
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044	1,000,000.00	827,912.82	885,078.12
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	3,400,000.00	2,847,674.19	3,043,132.80
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053	6,200,000.00	6,015,018.56	5,752,921.84
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	500,000.00	471,736.77	464,531.25
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	49,770,000.00	47,925,349.36	46,239,440.63
UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053	15,418,000.00	14,063,165.42	15,658,906.25
UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053	4,510,000.00	4,496,095.25	4,580,468.75
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	3,900,000.00	3,598,944.83	3,995,671.88
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033	1,315,000.00	1,373,853.40	1,383,421.09
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000.00	10,668,580.48	11,869,638.75
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	30,300,000.00	11,467,436.82	11,842,741.97
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000.00	16,255,723.33	16,885,962.96
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	87,500,000.00	39,157,946.90	39,182,414.25
UNITED STATES TREAS BDS 0.125% 02-15-2051	5,800,000.00	4,111,978.09	4,281,314.35
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	10,900,000.00	7,166,603.15	7,868,011.75
UNITED STATES TREAS BDS 2% 11-15-2041	480,000.00	405,617.86	348,618.75
UNITED STATES TREAS BDS 2.0% 02-15-2052	15,562,000.00	9,808,665.41	10,844,160.90
UNITED STATES TREAS BDS 2.0% 02-15-2052	750,000.00	705,321.84	522,626.96
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	33,217,000.00	35,229,898.28	25,400,624.69
UNITED STATES TREAS BDS 2.25% 08-15-2049	1,500,000.00	983,308.01	1,052,578.13
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	2,000.00	2,668.90	1,596.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	10,200,000.00	11,054,835.93	11,492,531.25
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	60,000.00	58,705.08	33,623.44
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(3,748,000.00)	(3,082,275.07)	(3,063,990.00)
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	8,500,000.00	8,112,851.56	5,935,722.64

UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	270,000.00	216,756.89	188,546.48
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG	500,000.00	478,234.40	485,069.56
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	(2,990,000.00)	(2,665,099.51)	(2,663,552.73)
UNITED STS TREAS NTS 0.125% 07-15-2031	2,500,000.00	2,520,050.16	2,557,603.60
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000.00	1,265,485.00	923,116.21
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,130,000.00	1,172,762.59	963,292.73
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000.00	1,680,727.71	1,385,266.09
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	720,000.00	568,886.40	586,291.26
UNITEDHEALTH GROUP 3.75% 10-15-2047	500,000.00	462,722.80	413,495.31
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000.00	3,964,480.00	3,271,974.72
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000.00	2,576,912.00	2,126,783.57
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000.00	96,752.70	86,912.36
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	210,000.00	196,715.40	184,359.56
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	410,000.00	339,603.00	364,455.90
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000.00	2,154,500.00	1,777,833.66
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000.00	1,996,200.00	1,790,847.00
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	455,000.00	394,310.35	407,417.69
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000.00	553,933.52	557,783.49
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000.00	914,986.14	848,741.97
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	280,000.00	286,960.80	268,528.53
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	667,000.00	622,417.72	649,920.18
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	55,000.00	49,495.05	53,591.62
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000.00	267,110.80	236,779.86
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	220,000.00	308,583.00	236,779.86
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	1,899,000.00	2,373,784.22	2,079,258.13
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	1,150,000.00	1,141,271.50	1,307,303.53
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	673,000.00	665,058.60	779,372.76
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,000,000.00	1,976,400.00	2,316,115.20
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	325,000.00	450,301.01	382,057.30
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,165,000.00	1,454,338.90	1,369,528.48
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000.00	1,730,548.72	1,617,533.36
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	960,000.00	1,330,026.99	1,161,440.03
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000.00	2,085,552.00	1,883,875.29
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	295,000.00	281,592.25	223,284.36
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	990,000.00	873,605.70	749,327.18
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	740,000.00	467,249.10	520,149.74
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	615,000.00	416,229.84	432,286.61
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	500,000.00	396,270.00	392,033.58
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	2,133,000.00	1,898,519.95	1,672,415.23
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,580,000.00	1,209,219.25	1,194,834.16
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,552,000.00	1,288,115.12	1,173,659.88
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000.00	710,297.00	647,251.26
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	255,000.00	277,753.65	235,784.39
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000.00	5,523,046.11	4,900,616.65
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000.00	1,722,907.00	1,589,410.86
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	2,500,000.00	2,477,500.00	2,413,472.98
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	780,000.00	707,515.16	753,003.57
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	395,000.00	400,877.60	381,328.73
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	1,000,000.00	990,200.00	990,342.35
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	290,000.00	294,228.20	294,190.34
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	1,760,000.00	1,720,112.00	1,804,513.80
UNITEDHEALTH GROUP INC COM	7,900.00	3,808,999.46	4,159,113.00
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000.00	2,912,040.00	2,479,084.50
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	475,000.00	394,763.00	408,249.36
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000.00	1,023,560.00	941,386.80
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000.00	1,010,002.10	697,737.49
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045	220,000.00	164,923.00	166,390.70
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	965,000.00	799,081.05	827,831.61
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047	785,000.00	693,414.05	686,405.49
UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053	575,000.00	575,000.00	595,842.69
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	3,733,000.00	4,019,477.12	3,641,461.84
UNUM GROUP	45,300.00	1,888,495.95	2,048,466.00
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	76,469.11	77,233.81	76,474.48
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000.00)	(2,480,188.16)	(2,477,678.14)
US TREASURY N/B 2.375% 05-15-2029	(6,668,000.00)	(6,192,705.36)	(6,187,695.63)
UTD PARCEL SVC INC 4.875% DUE 11-15-2040	185,000.00	219,230.55	185,654.23
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052	50,880,000.00	14,415,825.18	16,609,076.40
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000.00	1,454,180.50	1,314,453.60
VA ELEC & PWR CO 2.45% DUE 12-15-2050	275,000.00	157,201.00	169,652.31
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000.00	1,746,692.50	1,277,733.03
VA ELEC & PWR CO 4% DUE 11-15-2046	826,000.00	992,323.36	686,161.17
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000.00	4,662,320.00	3,855,540.60

VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000.00	1,496,496.75	1,361,097.09
VA ELEC & PWR CO 4.6% DUE 12-01-2048	215,000.00	189,212.90	194,442.44
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000.00	536,949.00	488,367.06
VA ELEC & PWR CO 4.6% DUE 12-01-2048	153,000.00	142,042.14	138,370.67
VA ELEC & PWR CO 6% DUE 01-15-2036	430,000.00	450,469.60	462,186.91
VA ELEC & PWR CO 6% DUE 05-15-2037	330,000.00	356,479.20	355,588.74
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000.00	4,519,167.87	3,663,641.58
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	620,000.00	1,084,465.53	847,110.98
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	630,000.00	961,931.54	860,774.07
VALE OVERSEAS LTD 6.125% DUE 06-12-2033	2,850,000.00	2,824,834.50	2,957,539.05
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000.00	2,397,791.20	2,256,620.21
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000.00	297,528.00	277,038.00
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000.00	906,477.93	819,665.50
VALERO ENERGY CORP COM STK NEW	17,500.00	2,242,620.39	2,275,000.00
VALERO ENERGY CORP NEW 3.65% 12-01-2051	328,000.00	238,843.04	239,024.21
VALERO ENERGY CORP NEW 3.65% 12-01-2051	660,000.00	521,506.01	480,963.34
VALERO ENERGY CORP NEW ISSUE 30YR	149,000.00	146,408.89	115,212.89
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000.00	2,083,116.00	2,018,284.30
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000.00	618,574.00	540,230.92
VERIZON 2.65% DUE 11-20-2040	635,000.00	425,250.85	459,056.24
VERIZON 2.65% DUE 11-20-2040	1,860,000.00	1,828,873.81	1,344,637.17
VERIZON 3.85% DUE 11-01-2042	60,000.00	56,230.19	50,387.04
VERIZON 4% DUE 03-22-2050	900,000.00	900,000.00	751,164.12
VERIZON 4% DUE 03-22-2050	2,000,000.00	2,510,340.00	1,669,253.60
VERIZON 4% DUE 03-22-2050	260,000.00	185,749.20	217,002.97
VERIZON 4.125% DUE 08-15-2046	540,000.00	638,355.07	463,968.61
VERIZON 4.812% DUE 03-15-2039	112,000.00	89,951.47	108,590.83
VERIZON 4.862% DUE 08-21-2046	51,000.00	41,888.17	48,839.94
VERIZON 4.862% DUE 08-21-2046	1,635,000.00	1,401,685.81	1,565,751.01
VERIZON 4.862% DUE 08-21-2046	545,000.00	513,383.62	521,917.00
VERIZON 5.012% DUE 04-15-2049	108,000.00	109,522.80	108,648.67
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,435,000.00	1,801,142.14	1,945,374.58
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	1,575,000.00	1,629,683.03	1,258,301.84
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	62,000.00	40,393.83	47,847.31
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,685,000.00	1,250,118.35	1,300,366.41
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	1,600,000.00	1,585,680.00	1,234,769.30
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000.00	1,484,835.00	1,147,452.44
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	2,865,000.00	2,104,201.05	2,191,634.15
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	6,640,000.00	7,161,029.52	6,905,694.02
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	1,508,000.00	1,495,755.04	1,118,494.80
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	1,310,000.00	902,572.50	971,636.73
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	68,000.00	38,659.23	46,344.07
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	3,375,000.00	2,620,938.42	2,241,503.48
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	3,439,000.00	2,920,543.58	2,284,009.03
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,145,000.00	812,836.24	760,450.81
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000.00	1,189,488.00	786,744.05
VERTEX PHARMACEUTICALS INC COM	2,270.00	802,360.36	923,640.30
VERTIV HOLDINGS LLC COM USD0.0001	33,911.00	1,399,871.16	1,628,745.33
VIACOM INC 6.875% DUE 04-30-2036	255,000.00	237,348.90	259,400.77
VIACOM INC NEW 4.375% DUE 03-15-2043	575,000.00	522,422.00	426,190.12
VIACOM INC NEW 5.25% DUE 04-01-2044	530,000.00	552,620.40	426,065.66
VIACOM INC NEW 5.85% DUE 09-01-2043	300,000.00	246,934.37	271,247.53
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	250,000.00	185,312.50	203,315.42
VIATRIS INC 4.0% 06-22-2050	1,090,000.00	1,026,947.61	769,712.24
VIATRIS INC SR NT 3.85% 06-22-2040	1,240,000.00	1,020,530.24	925,176.44
VICI PPTYS INC COM	69,200.00	2,107,495.13	2,206,096.00
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	1,000,000.00	997,710.00	967,830.65
VICI PPTYS LP SR NT 5.625% 05-15-2052	1,744,000.00	1,644,341.78	1,675,146.88
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	3,000,000.00	2,993,490.00	2,049,236.82
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	200,000.00	196,972.00	206,786.31
VISA INC 2.7% DUE 04-15-2040	1,190,000.00	1,092,289.90	921,033.59
VISA INC 3.65% 09-15-2047	482,000.00	441,961.66	408,487.36
VISA INC 4.3% DUE 12-14-2045	1,275,000.00	1,329,491.25	1,192,696.00
VISA INC 4.3% DUE 12-14-2045	2,000,000.00	1,996,660.00	1,870,895.68
VISA INC COM CL A STK	12,940.00	3,087,254.98	3,368,929.00
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,770,000.00	2,030,243.15	1,473,984.47
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	2,700,000.00	2,689,848.00	2,248,450.89
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00	3,694,960.00	3,499,071.92
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,208,000.00	1,076,267.49	1,056,719.72
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000.00	886,743.00	824,846.54
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	86,000.00	74,578.47	87,157.14
VODAFONE GROUP PLC 5.75% 02-10-2063	35,000.00	30,064.47	35,661.14

VODAFONE GROUP PLC 5.75% 02-10-2063	685,000.00	679,273.40	697,939.43
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	1,010,000.00	1,060,830.25	917,622.79
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	175,000.00	146,671.47	158,994.05
VONTIER CORP COM USD0.0001 WI	15,400.00	449,252.85	532,070.00
VORNADO RLTY L P NT 3.4% 06-01-2031	925,000.00	921,179.75	716,556.00
VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	1,741,000.00	1,723,733.22	1,711,231.04
W P CAREY INC 3.85% DUE 07-15-2029	500,000.00	494,380.00	469,598.16
WA GAS LT CO 3.796% DUE 09-15-2046	190,000.00	187,203.20	145,591.61
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	315,000.00	431,581.50	331,274.43
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	95,000.00	88,145.75	96,319.45
WALGREENS BOOTS 3.45% DUE 06-01-2026	800,000.00	744,160.00	760,715.52
WALMART INC 2.5% DUE 09-22-2041 BEO	1,111,000.00	1,075,820.00	825,491.48
WALMART INC 4.5% DUE 04-15-2053	1,425,000.00	1,404,665.55	1,391,034.30
WALMART INC 4.5% DUE 09-09-2052 BEO	320,000.00	272,908.80	312,487.44
WALMART INC 5.625% DUE 04-01-2040	125,000.00	135,727.50	139,597.77
WALMART INC NT 2.65% 09-22-2051	1,035,000.00	1,031,170.50	724,761.83
WARNERMEDIA HLDGS INC 5.141% 03-15-2052	614,000.00	563,673.97	529,794.05
WARNERMEDIA HLDGS INC 5.141% 03-15-2052	1,900,000.00	1,900,000.00	1,639,427.84
WARNERMEDIA HLDGS INC 5.141% 03-15-2052	270,000.00	199,116.90	232,971.33
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	2,450,000.00	2,450,000.00	2,110,679.24
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	2,940,000.00	2,543,660.75	2,532,815.09
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	2,725,000.00	2,414,645.91	2,411,204.45
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	1,020,000.00	934,505.04	902,542.58
WASHINGTON UNIV 3.524% DUE 04-15-2054	710,000.00	710,000.00	567,570.71
WASHINGTON UNIV 3.524% DUE 04-15-2054	465,000.00	373,395.00	371,718.85
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	730,000.00	719,820.24	516,381.90
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	220,000.00	201,281.44	172,176.75
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	432,000.00	407,187.63	288,296.74
WASTE MGMT INC DEL 4.875% 02-15-2034	2,525,000.00	2,487,175.50	2,580,238.47
WELLPOINT INC 4.85% DUE 08-15-2054	460,000.00	495,562.60	407,025.42
WELLPOINT INC 5.1% DUE 01-15-2044	1,089,000.00	1,085,620.73	1,065,628.01
WELLPOINT INC 5.1% DUE 01-15-2044	375,000.00	359,666.40	366,951.80
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000.00	2,745,950.00	2,446,345.30
WELLPOINT INC 6.375% DUE 06-15-2037	145,000.00	152,152.85	161,117.01
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000.00	773,814.10	632,238.35
WELLS FARGO & CO 4.4% DUE 06-14-2046	1,340,000.00	1,064,366.51	1,129,599.19
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000.00	1,997,680.00	1,685,968.94
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000.00	12,322,440.00	10,641,613.68
WELLS FARGO & CO 4.75% DUE 12-07-2046	390,000.00	288,925.56	345,852.44
WELLS FARGO & CO 4.75% DUE 12-07-2046	962,000.00	718,565.90	853,102.70
WELLS FARGO & CO 4.9% DUE 11-17-2045	727,000.00	708,170.70	663,067.41
WELLS FARGO & CO 4.9% DUE 11-17-2045	315,000.00	237,437.55	287,298.81
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000.00	1,984,760.00	1,824,119.42
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000.00	1,488,570.00	1,368,089.57
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000.00	10,886,760.00	10,233,379.17
WELLS FARGO & CO 5.375% DUE 11-02-2043	400,000.00	402,947.56	389,843.02
WELLS FARGO & CO 5.606% DUE 01-15-2044	575,000.00	531,242.50	574,534.86
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	10,030,000.00	8,437,518.73	7,606,473.77
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	4,000,000.00	4,000,000.00	3,033,489.04
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	475,000.00	448,946.62	452,011.41
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	3,908,000.00	4,852,166.84	3,718,864.37
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	2,990,000.00	3,376,718.52	2,845,292.85
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	1,920,000.00	1,920,000.00	2,092,880.66
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	4,531,000.00	4,538,047.91	3,990,619.26
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000.00	1,241,400.00	1,100,921.23
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	500,000.00	410,843.53	440,368.49
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000.00	996,200.00	979,367.18
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	4,177,000.00	3,971,996.32	3,775,847.19
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	5,055,000.00	4,478,416.03	4,569,525.38
WELLS FARGO & COMPANY 4.897% 07-25-2033	2,197,000.00	2,119,227.74	2,143,281.09
WELLS FARGO & COMPANY 5.557% 07-25-2034	3,730,000.00	3,730,000.00	3,805,556.67
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000.00	1,194,948.00	1,138,950.29
WEST PHARMACEUTICAL SVCS INC COM	2,210.00	776,285.78	778,185.20
WESTAR ENERGY INC 4.1% DUE 04-01-2043	1,235,000.00	1,360,463.25	1,041,961.95
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	350,000.00	344,214.50	247,534.65
WESTERN UNION CO	82,200.00	998,509.23	979,824.00
WESTLAKE CHEM CORP 3.125% 08-15-2051	22,000.00	14,707.66	14,606.46
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041	215,000.00	144,720.80	151,353.72
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	350,000.00	339,227.00	226,225.31
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000.00	3,387,324.50	3,006,122.79
WESTPAC BKG 2.963% DUE 11-16-2040	845,000.00	823,981.00	587,492.67
WESTPAC BKG CORP 6.82% 11-17-2033	235,000.00	234,351.40	255,609.06

WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034	99,000.00	90,308.79	90,596.12
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	106,000.00	94,862.58	92,209.52
WESTPAC BKG CORP NT 3.02% 11-18-2036	69,000.00	69,000.00	56,137.90
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	225,000.00	161,432.74	157,831.39
WESTPAC BKG FIXED 3.133% DUE 11-18-2041	255,000.00	158,168.85	178,875.58
WEYERHAEUSER CO SR NT 4% 03-09-2052	545,000.00	535,630.77	448,257.40
WI ENERGY CORP FLTG RT 7.75383% DUE 05-15-2067	847,000.00	431,970.00	757,644.21
WI TREASURY SEC 3.875% 05-15-2043	5,200,000.00	4,585,784.91	4,975,750.00
WILLIAMS COMPANIES INC 3.5% 10-15-2051	240,000.00	162,962.40	175,844.04
WILLIAMS COS INC 5.3% DUE 08-15-2052	190,000.00	189,912.60	184,794.30
WILLIAMS COS INC 5.3% DUE 08-15-2052	210,000.00	175,647.11	204,246.34
WILLIAMS COS INC 5.75% DUE 06-24-2044	568,000.00	643,814.59	574,102.79
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	795,000.00	677,565.75	751,292.51
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	420,000.00	515,285.12	407,906.77
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	775,000.00	787,198.29	782,409.19
WILLIS N AMER INC 3.875% DUE 09-15-2049	370,000.00	412,851.36	287,094.31
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000.00	572,671.25	446,160.08
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	200,000.00	246,273.39	187,012.25
WILLIS TOWERS WATSON PLC COM USD0.000115	2,555.00	592,043.70	616,266.00
WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG	185,000.00	184,746.55	117,081.15
WINGSTOP INC COM	6,200.00	1,300,807.10	1,590,796.00
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051	930,000.00	928,316.70	616,163.00
WOODWARD INC COM	9,600.00	1,211,913.74	1,306,848.00
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000.00	699,783.00	669,858.43
WYETH 6% DUE 02-15-2036	425,000.00	496,013.25	469,831.25
WYETH 6% DUE 02-15-2036	3,400,000.00	4,326,633.53	3,758,650.02
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,557,000.00	1,836,261.45	1,717,372.70
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000.00	2,195,050.00	2,192,966.60
XCEL ENERGY INC 3.5% DUE 12-01-2049	615,000.00	413,742.65	454,969.19
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000.00	546,582.29	492,799.52
XCEL ENERGY INC COM	29,600.00	1,799,177.22	1,832,536.00
XP INC COM USD0.00001 CLASS A	14,300.00	303,971.67	372,801.00
YALE NEW HAVEN 2.496% DUE 07-01-2050	140,000.00	84,464.80	87,360.94
YALE UNIV 2.402% DUE 04-15-2050	1,765,000.00	1,268,203.70	1,163,220.94
ZIMMER BIOMET HLDGS INC COM	5,600.00	656,840.13	681,520.00
ZIONS BANCORPORATION N A	10,000.00	434,403.72	438,700.00
ZOETIS INC 4.7 02-01-2043	900,000.00	898,794.00	863,302.86
ZOETIS INC 4.7 02-01-2043	600,000.00	768,872.70	575,535.24
ZOOMINFO TECHNOLOGIES INC COM USD0.01	25,000.00	365,093.13	462,250.00
ZSCALER INC COM	4,000.00	790,775.48	886,240.00
		5,293,376,231.34	5,645,476,012.50

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26a—Schedule of Active Participant Data as of January 1, 2023

Number of Participants and Average Compensation

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				13	9					
35-39				25 $147,888	107 $153,891	23 $159,926				
40-44			1	43 $165,540	230 $180,287	215 $171,159	33 $171,554			
45-49			1	38 $166,244	227 $176,518	232 $184,592	73 $173,983	33 $173,880		
50-54				23 $170,313	171 $159,216	287 $181,219	75 $200,629	44 $171,357	13	
55-59			1	24 $129,019	200 $150,667	186 $160,090	130 $204,443	127 $194,593	61 $180,489	4
60-64				25 $141,809	126 $141,095	134 $149,672	74 $176,139	116 $208,688	131 $196,623	28 $167,067
65-69				6	35 $143,514	32 $142,197	21 $205,052	25 $205,359	34 $195,498	45 $167,701
70+			1	8	4	8	6	6	10	20

N-3,544

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2022), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.00%
3rd Segment Rate	5.74%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2022), without regard to interest rate stabilization
1st Segment Rate	1.41%
2nd Segment Rate	3.09%
3rd Segment Rate	3.58%
Salary Increases	See Table 1
Optional Payment Form Election Percentage	
Married Males	25% life annuity 75% joint and 100% survivor annuity with a pop-up
Married Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2023 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 3
Disability Rates	See Table 4

Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	2023 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of $265,000 and the IRC section 401(a)(17) compensation limit of $330,000.
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	
2021 Plan Year	4.25%
2022 Plan Year	4.75%
2023 Plan Year	6.25%, limited to 5.74%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. $13,500,000 for 2023.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2023

Schedule SB Attachment (Form 5500)—2023 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

Table 1

Salary Increases[1]

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

[1] Reflects 2.25% annual inflation plus increases for merit and productivity.

Table 2

Retirement Rates for Active Participants

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

Table 3

Termination Rates—RIP and Former PSP

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

Table 4

Disability Rates

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

History of the Plan

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

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

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

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

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

i. Participants that retired or terminated as regular employees not in a bargaining unit; and

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

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

i. Incorporated a new benefit formula and early retirement reductions;

ii. Changed the qualified joint and survivor annuity, as well as the qualified pre-retirement survivor annuity, to a joint and 100% survivor annuity; and

iii. Provided benefit improvements to retired participants and beneficiaries of deceased participants.

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

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

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

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

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

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

Effective Date	Amended and restated January 1, 2023.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither an unrepresented New Hire nor a Post-2008 Rehire is eligible to participate. Eligibility for represented New Hire and Rehire ended on various dates between July 1, 2009 and July 1, 2010.
Employee Contributions	Contributions, if any, made by a participant under a previous plan, to the extent that those contributions remain in the plan. Employee contributions include “Prior Plan Employee Contributions” and “LMSC Employee Contributions”.
Retirement Eligibility	
Normal	The later of the date a participant attains age 65 or the fifth anniversary of the participant’s commencement of employment.
Service	Age 50 with 25 years of eligibility service, age 55 with 20 years of eligibility service, age 60 with 15 years of eligibility service, age 65 with 10 years of eligibility service or any age with 30 years of eligibility service. Only participants who meet these requirements while still in active service are eligible for a service retirement.
Early	The same as service retirement. age 55 with 20 years of eligibility service or age 50 with 25 years of eligibility service for the purpose of a deferred vested pension.
Disability	Fifteen years of eligibility service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of eligibility service.
Retirement Benefits	
Normal	An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the prior plan minimum benefit shall have the pension amount determined solely by the following formula: I. For retirements on or after January 1, 2012: {[(a) x (b)] / 12} + (c) where

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

(b) Equals 2.25%;

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

II. For retirements on or after December 18, 2000, but prior to December 31, 2011:
[(a) × (b) × (c)] where

(a) Equals the employee's average earnings;

(b) Equals 2.0%;

(c) Equals benefit service as of retirement.

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

III. For Retirements on or after October 1, 1993, but prior to December 18, 2000:
[(d) × (e) × (f)] where

(d) Equals the employee's average earnings;

(e) Equals 1.5%;

(f) Equals benefit service as of retirement.

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

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

Early	The accrued normal retirement benefit calculated using Formula I or II above is reduced ⅓% for each month that retirement precedes age 62. The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of eligibility service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of eligibility service. There are no reductions for participants who retire after attaining age 55 with 20 years of eligibility service or age 60 with 15 years of eligibility service.
Disability	Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability. Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.
Vesting	Any participant who is at least age 22, and leaves employment before age 65 with at least five years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least five years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.
Preretirement Spouse's Benefits	
Eligibility	The spouse of an active participant who dies after becoming eligible for a deferred vested pension.
Benefit	The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

	(a) Fifteen or more years or service pension eligible: 90%[2] of accrued benefit payments commence upon the participant's death without early retirement reductions. (b) Less than 15 years or not yet service pension eligible:86%[1] of accrued benefit; payments commence on the deceased's sixty-fifth birthday.
Death Benefit	
Eligibility	A beneficiary of a prior plan employee if there is no surviving spouse.
Benefit	An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.
Return of Employee Contributions	A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the participant's prior plan employee contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.
Normal Form of Payment	Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.
Optional Forms of Payment	50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.
Actuarial Equivalence	Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 5%.

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

Cost Of Living Increases

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

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00%[3]	42 months after Dec. 31, 1987
July 1, 1991	6.50%[4]	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible[5]
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00%[6]	N/A[7]

Transferred Service

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

[3] Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.
[4] Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.
[5] Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of $500 ($300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.
[6] Plus an increase due to change in QJSA reductions.
[7] Applies to retirees (and survivors) who retire with a service or disability pension.

Definitions

Pensionable Pay	Only an eligible employee's base salary or, in the case of an hourly paid eligible employee, wages calculated at the applicable base rate for their standard work schedule (without including any supplements, overtime [see the Plan Document for an exception regarding overtime in SPA represented employee's standard work schedules], bonuses, awards taxable income from the Student Debt Contribution Program, the cash value of non-cash compensation reported to the IRS or shift differentials, or differentials for other special circumstances). Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, spot awards, promotion awards, appointment awards, employment sign on awards, critical skills retention bonuses and retention bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred. Pensionable Pay also includes proceeds received from a vacation sell election; however, earnings will not be increased due to accumulated flex time that the Participant has accrued as of the date the Participant ceases to be an eligible employee, or by any severance payments and lump sum cashout of vacation pay.
Average Earnings	The highest average of three consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the average earnings will be frozen at December 31, 2011. For periods of determination on or after October 1, 1993, but prior to December 18, 2000: The highest average of five consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount.

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

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

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