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
OWENS CORNING MERGED RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/31/1943

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
OWENS CORNING

ONE OWENS CORNING PARKWAY
TOLEDO, OH 43659-1000

2b Employer Identification Number (EIN) 43-2109021

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

2d Business code (see instructions) 327210

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2024	SHAUN AHN
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	9194
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)**	2725
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	2475
b	Retired or separated participants receiving benefits	**6b**	546
c	Other retired or separated participants entitled to future benefits	**6c**	3171
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	6192
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	226
f	Total. Add lines **6d** and **6e**.	**6f**	6418
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 1B 1C

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(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)** [ ] **A** (Insurance Information) – Number Attached _____
- **(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 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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
43-2109021

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2023

2 Assets:

a Market value	**2a**	601236217
b Actuarial value	**2b**	661359838

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	2996	374190435	374190435
b For terminated vested participants	3473	113300537	113300537
c For active participants	2725	167838316	168304816
d Total	9194	655329288	655795788

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**	5.06 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	2688932
b Expected plan-related expenses	**6b**	5688000
c Target normal cost	**6c**	8376932

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

10/03/2024
Date

MICHAEL GIBBONS
Type or print name of actuary

23-06845
Most recent enrollment number

AON CONSULTING, INC.
Firm name

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

MSC 17755, AON, P.O. BOX 1447
LINCOLNSHIRE, IL 60069

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)		121780014
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)		121780014
10	Interest on line 9 using prior year's actual return of -19.44 %		-23674035
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.36 %		
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c	Total available at beginning of current plan year to add to prefunding balance		
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	98105979

Part III Funding Percentages

14	Funding target attainment percentage	14	85.88 %
15	Adjusted funding target attainment percentage	15	100.84 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	105.02 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)		18(c)

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:

a Segment rates:

1st segment: %	2nd segment: %	3rd segment: %	[X] N/A, full yield curve used

b Applicable month (enter code) **21b**

22 Weighted average retirement age	**22**	63

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] 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. ..... [X] Yes [ ] No

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

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ... [X] Yes [ ] No

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6c)	**31a**	8376932
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	92541929	8527126
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**	16904058

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement		16904058	16904058

36 Additional cash requirement (line 34 minus line 35)	**36**	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
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**	

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 [X] 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	**B** Three-digit plan number (PN) ▶
OWENS CORNING MERGED RETIREMENT PLAN	001
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
OWENS CORNING	43-2109021

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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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)

FIDELITY INSTITUTIONAL ASSET MGT.

04-3532603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	557610	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMERICAN EXPRESS ASSET MANAGEMENT

41-1533211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	307257	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	303629	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)

AON CONSULTING

22-2232264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	281585	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	TRUSTEE	214291	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

RYAN LABS ASSET MANAGEMENT

47-3503928

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	156651	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)

WILSHIRE ASSOCIATES INCORPORATED

95-2755361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	146667	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SUN LIFE INVESTMENT MGT. US, INC.

68-0635051

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	140287	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

OC SALES, LLC

43-2109021

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50	AFFILIATE OF PLAN SPONSOR	108896	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)

MACQUARIE INVESTMENT MANAGEMENT

23-2859590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51 68	NONE	87503	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	69890	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

PLANTE & MORAN PLLC

38-1357951

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	40000	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)

GJC CPA'S & ADVISORS

87-4342306

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	AUDITOR	24650	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

(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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
43-2109021

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

a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK MSCI ACWI EX-U.S. FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	94-3112180-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	34576049		
a Name of MTIA, CCT, PSA, or 103-12 IE:	RUSSELL 3000 INDEX FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	94-3302956-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	34662339		
a Name of MTIA, CCT, PSA, or 103-12 IE:	U.S. DEBT INDEX FUND E		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	94-3149397-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	50471657		
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK MONEY MARKET FUND		
b Name of sponsor of entity listed in (a):	NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN	94-3112180-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	212		
a Name of MTIA, CCT, PSA, or 103-12 IE:	COLLECTIVE SHORT TERM INV. FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	45-6138589-084	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	23399107		
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIGHTHOUSE GLOBAL LONG/SHORT FUND L		
b Name of sponsor of entity listed in (a):	LIGHTHOUSE INVESTMENT PARTNERS, LLC		
c EIN-PN	20-3528185-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	18921851		
a Name of MTIA, CCT, PSA, or 103-12 IE:	WEATHERLOW OFFSHORE FUND II LTD.		
b Name of sponsor of entity listed in (a):	EVANSTON CAPITAL MANAGEMENT, LLC		
c EIN-PN	98-0464288-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	18409947		

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

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

c EIN-PN 68-0635051-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 35778811

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

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

c EIN-PN 13-3353336-000	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10754742

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
43-2109021

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reported 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		269383
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	4770780	1462908
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	29568	
(2) U.S. Government securities	1c(2)	79434189	26914219
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	12954944	4223999
(B) All other	1c(3)(B)	184494781	67499757
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	37452071	
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	251769188	226974715
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	25836100	12178403
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	6360485	1184768

			(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	603102106	340708152
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	217875	438649
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	1648014	67748
k	Total liabilities (add all amounts in lines 1g through1j)	1k	1865889	506397
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	601236217	340201755

Part II Income and Expense Statement

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

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	409	
	(B) U.S. Government securities	2b(1)(B)	2674402	
	(C) Corporate debt instruments	2b(1)(C)	9215220	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	600305	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		12490336
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)	302407	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1555763	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1858170
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	756269012	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	767547478	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-11278466
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	8843041	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		8843041

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		15218884
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		786539
c Other income	2c		34533
d Total income. Add all **income** amounts in column (b) and enter total	2d		27953037
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	49370569	
(2) To insurance carriers for the provision of benefits	2e(2)	233280553	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		282651122
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)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	64650	
(5) Investment advisory and investment management fees	2i(5)	1990267	
(6) Bank or trust company trustee/custodial fees	2i(6)	214291	
(7) Actuarial fees	2i(7)	281585	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	3785584	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		6336377
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		288987499
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-261034462
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

d The opinion of an independent qualified public accountant is **not attached** 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		15000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [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 511587.

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
43-2109021

Part I Distributions

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

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

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

EIN(s): 25-1442864

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

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... | **3** | 205

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: 22.3 % Private Equity: 0.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 62.4 %
High-Yield Debt: 4.3 % Real Assets: 4.1 % Cash or Cash Equivalents: 0.0 % Other: 6.9 %

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_____.

OWENS CORNING MERGED RETIREMENT PLAN

FINANCIAL STATEMENTS
(With Supplementary Information)

December 31, 2023 and 2022

GJC
CPAs | ADVISORS

OWENS CORNING MERGED RETIREMENT PLAN

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GJC
CPAs | ADVISORS

INDEPENDENT AUDITOR'S REPORT

October 14, 2024

To the Investment Review Committee
Owens Corning

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

We have performed audits of the financial statements of the Owens Corning Merged Retirement Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) ("ERISA Section 103(a)(3)(C) audit"). The financial statements comprise the statements of net assets available for benefits as of December 31, 2023 and 2022, and the related statements of changes in net assets available for benefits for the years then ended, as well as the related notes to the financial statements.

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

The Plan's management has obtained certifications from a qualified institution as of, and for the years ended, December 31, 2023 and 2022, stating that the certified investment information, as described in Note D to the financial statements, is complete and accurate.

Opinion

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

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

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INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Opinion (continued)

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

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

The Plan's management is responsible for the preparation and fair presentation of the financial statements in accordance with U.S. GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

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

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

In performing an audit in accordance with U.S. GAAS:

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

- We identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and we design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- We obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.

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

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

Our audits did not extend to the certified investment information, except for obtaining and reading the certifications, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of U.S. GAAP.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with U.S. GAAP.

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

Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) as of December 31, 2023, and assets (acquired and disposed of within year) and reportable transactions for the year then ended, are presented for the purposes of additional analysis and are not a required part of the financial statements, but are supplementary information required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Supplemental Schedules Required by ERISA (continued)

Such information is the responsibility of management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to, or derived from, the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with U.S. GAAS. For information included in the supplemental schedules that agreed to, or is derived from, the certified investment information, we compared such information to the related certified investment information.

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

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to, or is derived from, the certified investment information, are presented, in all material respects, in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

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

GSC CPAs & Advisors

Cincinnati, Ohio

OWENS CORNING MERGED RETIREMENT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31, 2023 and 2022

	2023	2022
Assets:		
Investments at fair value (Note D):		
U.S. government, state, municipal, and corporate debt securities	$ 98,637,975	$ 276,883,914
Common stocks	-0-	37,452,071
Registered investment companies	12,178,403	25,836,100
Interest-bearing cash	-0-	29,568
Foreign debt securities	1,184,768	6,360,485
Total Investments at Fair Value	**112,001,146**	**346,562,138**
Investments measured at net asset value (Note D):		
Common and collective trust funds	153,864,106	178,326,129
Limited liability companies	35,778,811	32,932,230
Pooled investment funds	37,331,798	40,510,829
Total Investments Measured at Net Asset Value	**226,974,715**	**251,769,188**
Total Investments	**338,975,861**	**598,331,326**
Receivable from broker for securities sold	-0-	999,232
Non-interest-bearing cash	269,383	-0-
Accrued interest and dividends receivable	1,292,633	3,565,415
Other accrued income	170,275	206,133
Total Assets	**340,708,152**	**603,102,106**
Liabilities:		
Payable to broker for securities purchased	67,748	1,540,022
Accrued administrative expenses	438,649	217,875
Non-interest-bearing cash overdraft	-0-	107,992
Total Liabilities	**506,397**	**1,865,889**
Net Assets Available for Benefits	**$ 340,201,755**	**$ 601,236,217**

See notes to financial statements.

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

For the Years Ended December 31, 2023 and 2022

	2023	2022
Additions:		
Interest and dividend income	$ 14,348,506	$ 15,953,407
Other investment income	533	17,906
Net realized and unrealized appreciation in fair value of investments	13,603,998	-0-
Total Additions	**27,953,037**	**15,971,313**
Deductions:		
Net realized and unrealized depreciation in fair value of investments	-0-	168,088,942
Benefit payments to participants	49,370,569	57,486,664
Purchases of annuity contracts (Note H)	233,280,553	-0-
Administrative expenses	6,336,377	4,400,862
Total Deductions	**288,987,499**	**229,976,468**
Change in Net Assets Available for Benefits	**(261,034,462)**	**(214,005,155)**
Net Assets Available for Benefits, Beginning of Year	601,236,217	815,241,372
Net Assets Available for Benefits, End of Year	**$ 340,201,755**	**$ 601,236,217**

See notes to financial statements.

NOTES TO FINANCIAL STATEMENTS

December 31, 2023 and 2022

NOTE A — DESCRIPTION OF THE PLAN

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

General

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

Eligibility

Hourly Employees Retirement Plan Benefit Part

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

Retirement Benefits Plan Benefit Part

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

Cash Balance Plan Benefit Part

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

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits

Hourly Employees Retirement Plan Benefit Part

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

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

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

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

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

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits (continued)

Hourly Employees Retirement Plan Benefit Part (continued)

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

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

Retirement Benefits Plan Benefit Part

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

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

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

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

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

Cash Balance Plan Benefit Part

Under this Benefit Part, a participant's accrued benefit is equal to the greater of that person's accrued benefit determined under the terms of the prior Owens Corning Salaried Employees' Retirement Plan as of December 31, 1995 (the "Grandfathered Benefit") or the balance in that person's notional cash balance account.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits (continued)

Cash Balance Plan Benefit Part (continued)

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

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

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

Contributions

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

Funding Policy

The Company's policy is to fund at least the minimum amount required by ERISA; however, the Company periodically makes discretionary contributions. The Company has met the ERISA minimum required contributions for the years ended December 31, 2023 and 2022 through a combination of cash contributions and the application of available funding balances.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Administration

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

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Investments

The Plan's investments are stated at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price).

The Plan's investments are valued as follows:

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

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

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

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

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Investments (continued)

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

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

Fair Value Measurements

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

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

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

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

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

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Fair Value Measurements (continued)

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

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

Payment of Benefits

Benefits are recorded when paid.

Administrative Expenses

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

Use of Estimates

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

Risks and Uncertainties

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

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Risks and Uncertainties (continued)

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

Subsequent Events

The Plan's management has evaluated subsequent events through October 14, 2024, the date that the accompanying financial statements were available to be issued.

NOTE C — ACCUMULATED PLAN BENEFITS

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

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

NOTE C — ACCUMULATED PLAN BENEFITS (CONTINUED)

The accumulated plan benefit information as of January 1, 2023 is as follows:

Actuarial Present Value of Accumulated Plan Benefits:	
Vested benefits:	
Participants currently receiving payments	$ 346,212,142
Other participants	258,260,296
Total Vested Benefits	**604,472,438**
Nonvested benefits	447,094
Total Actuarial Present Value of Accumulated Plan Benefits	**$ 604,919,532**

Changes in the actuarial present value of accumulated plan benefits for the year ended January 1, 2023 are as follows:

Changes in Accumulated Plan Benefits Attributable to:	
Benefits accumulated and other changes	$ 1,850,975
Interest due to decrease in discount period	31,714,254
Benefit payments	(57,486,664)
Changes in actuarial assumptions	(67,237,407)
Change in Accumulated Plan Benefits	**(91,158,842)**
Actuarial Present Value of Accumulated Plan Benefits, January 1, 2022	696,078,374
Actuarial Present Value of Accumulated Plan Benefits, January 1, 2023	**$ 604,919,532**

NOTE C — ACCUMULATED PLAN BENEFITS (CONTINUED)

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

Actuarial cost method:	Standard unit credit method
Discount rate:	5.75 percent
Mortality:	Pri-2012 mortality tables with collar adjustments projected generationally using scale MP-2021

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

NOTE D — INVESTMENTS AND FAIR VALUE

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

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

Assets and liabilities certified by the trustee, as well as the Plan's fair value hierarchy for those assets measured at fair value on a recurring basis, as of December 31, 2023 and 2022 are summarized as follows:

	Fair Value Measurements			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	**Significant Other Observable Inputs (Level 2)**	**Significant Unobservable Inputs (Level 3)**	**Total**
2023				
Certified Assets:				
Investments at fair value:				
U.S. government, state, municipal, and corporate debt securities	$ -0-	$ 98,637,975	$ -0-	$ 98,637,975
Registered investment companies	12,178,403			12,178,403
Foreign debt securities		1,184,768		1,184,768
Total Investments at Fair Value	**$ 12,178,403**	**$ 99,822,743**	**$ -0-**	**112,001,146**
Investments measured at net asset value:				
Common and collective trust funds				153,864,106
Limited liability companies				35,778,811
Pooled investment funds				37,331,798
Total Investments Measured at Net Asset Value				**226,974,715**
Total Investments				**338,975,861**
Non-interest-bearing cash				269,383
Accrued interest and dividends receivable				1,292,633
Other accrued income				170,275
Total Certified Assets				**$ 340,708,152**
Certified Liabilities:				
Payable to broker for securities purchased				$ 67,748

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

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

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

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

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

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

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

These accounts may be redeemed at any time without any restrictions. There are no unfunded commitments to acquire additional units of these assets as of December 31, 2023 or 2022.

Investment income (loss) certified by the trustee for the years ended December 31, 2023 and 2022 is as follows:

	2023	2022
Interest and dividend income	$ 14,348,506	$ 15,953,407
Net realized and unrealized appreciation (depreciation) in fair value of investments	13,603,998	(168,088,942)
Other investment income	533	17,906
	$ 27,953,037	**$ (152,117,629)**

NOTE E — PLAN TERMINATION

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

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

NOTE E — PLAN TERMINATION (CONTINUED)

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

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

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

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

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

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

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

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

NOTE F — INCOME TAX STATUS

The Plan has received a determination letter from the Internal Revenue Service dated May 24, 2021 indicating that the Plan, as designed, is qualified for tax exempt treatment under the applicable section of the Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator and the Plan's tax counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Code. In addition, the Plan administrator is not aware of any uncertain tax positions or unrecognized tax benefits as of December 31, 2023 or 2022. Therefore, no provision for income taxes has been included in the Plan's financial statements.

NOTE G — PARTY-IN-INTEREST TRANSACTIONS

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

NOTE H — PURCHASES OF ANNUITY CONTRACTS

On October 12, 2023, the Company entered into an agreement with Massachusetts Mutual Life Insurance Company ("MassMutual") and amended the Plan to purchase annuity contracts for certain retirees who participate in the Plan. Those included in the transaction were participants or beneficiaries whose monthly benefit payments were $2,000 or less. At the time of the purchase agreement, approximately 2,000 participants and beneficiaries, and approximately $233 million, were included.

The annuity contracts provide for continued payment to the participants (and beneficiaries, when applicable) in the same form that was in effect under the Plan immediately prior to the purchase. On December 31, 2023, payments were successfully transitioned to MassMutual.

The individuals included in this annuity purchase are no longer participants (or beneficiaries) of the Plan, and the Plan has no further obligation for any benefits to a participant or beneficiary who received an annuity certificate. Therefore, the assets, liabilities, and annuity payments relating to these policies have been excluded from the accompanying financial statements.

SUPPLEMENTARY INFORMATION

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

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

December 31, 2023

Party-in-Interest	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment (Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value)	Cost	Current Value
*	The Northern Trust Company	Various investments (see Appendix A for detailed listing)	$ 312,265,929	$ 339,177,496
		Add: Pending trade purchases	67,748	67,748
		Less: Non-interest-bearing cash	(269,383)	(269,383)
			$ 312,064,294	**$ 338,975,861**

* – Represents party-in-interest

APPENDIX A

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

December 31, 2023

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	14,663.510	14,663.51	14,663.51
GBP - British pound sterling	25,029.850	25,029.85	25,029.85
CAD - Canadian dollar	556.520	556.52	556.52
DKK - Danish krone	74.460	74.46	74.46
EUR - Euro	45,477.950	45,477.95	45,477.95
HKD - Hong Kong dollar	6,470.130	6,470.13	6,470.13
JPY - Japanese yen	53,965.090	53,965.09	53,965.09
NZD - New Zealand dollar	2,046.160	2,046.16	2,046.16
NOK - Norwegian krone	41.330	41.33	41.33
SGD - Singapore dollar	653.480	653.48	653.48
KRW - South Korean won	1.620	1.62	1.62
SEK - Swedish krona	91.440	91.44	91.44
CHF - Swiss franc	90,643.910	90,643.91	90,643.91
USD - United States dollar	965.520	29,667.28	29,667.28
Total - all currencies		**269,382.73**	**269,382.73**
Total Non-Interest Bearing Cash - USD		**269,382.73**	**269,382.73**
U.S. Government Securities			
United States - USD			
FNMA NT 5.625 07-15-2037 CUSIP : 31398AFD9	280,000.000	387,343.60	317,599.52
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 CUSIP : 912810SZ2	935,000.000	783,966.96	613,812.90
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP : 912810TG3	310,000.000	254,831.83	248,048.44
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP : 912810TJ7	500,000.000	432,641.96	410,917.97
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9	890,000.000	731,744.85	826,865.63
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	995,000.000	932,885.76	923,251.17
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2	685,000.000	639,229.23	701,803.91
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	2,540,000.000	2,336,485.17	2,579,687.50
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1	485,000.000	499,178.13	510,235.16
UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP : 912810ST6	2,900,000.000	2,552,453.13	1,932,125.00

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP : 912810RT7	725,000.000	633,465.85	517,780.28
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP : 912810RU4	355,000.000	346,487.92	285,497.66
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP : 912810QT8	1,410,000.000	1,180,489.45	1,230,665.63
UNITED STATES TREAS BDS 1.875% 11-15-2051 CUSIP : 912810TB4	740,000.000	591,928.23	470,362.50
UNITED STATES TREAS BDS 2% 11-15-2041 CUSIP : 912810TC2	825,000.000	635,827.62	599,188.47
UNITED STATES TREAS BDS 2.0% 02-15-2052 CUSIP : 912810TD0	710,000.000	543,993.22	494,753.52
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP : 912810SJ8	650,000.000	650,126.95	456,117.19
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP : 912810SX7	1,605,000.000	1,079,524.22	1,151,211.32
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP : 912810RB6	2,285,000.000	2,115,190.17	1,883,072.06
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP : 912810SH2	180,000.000	204,652.98	143,711.72
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP : 912810RV2	720,000.000	698,709.38	591,187.50
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP : 912810RJ9	860,000.000	729,689.85	714,606.25
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP : 912810SD1	785,000.000	831,778.08	641,921.49
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP : 912810SA7	815,000.000	802,269.72	667,122.07
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP : 912810QS0	615,000.000	631,011.80	587,300.98
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP : 912810SC3	365,000.000	348,813.59	305,459.38
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP : 912810QA9	905,000.000	976,300.41	860,032.81
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	135,000.000	149,643.10	144,360.35
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP : 912810SP4	2,120,000.000	1,585,683.28	1,188,028.11
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP : 912810QY7	205,000.000	265,354.88	166,418.36
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 CUSIP : 912810TL2	975,000.000	1,017,349.95	966,506.83
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP : 912810TW8	155,000.000	155,890.04	166,842.97
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP : 912810RZ3	125,000.000	116,703.40	97,739.26
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG CUSIP : 912810SK5	235,000.000	294,425.48	169,457.03
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP : 912810SL3	30,000.000	28,402.73	19,843.36
Total United States - USD		**26,164,472.92**	**23,583,534.30**
Total U.S. Government Securities		**26,164,472.92**	**23,583,534.30**

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP : 12189LAP6	655,000.000	768,965.29	672,894.45
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP : 202795JA9	425,000.000	488,125.25	352,497.14
CONSUMERS ENERGY 4.35% DUE 04-15-2049 CUSIP : 210518DD5	705,000.000	814,419.24	636,541.49
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP : 23338VAL0	1,170,000.000	1,069,502.79	820,089.97
DUKE ENERGY 4.375% DUE 03-30-2044 CUSIP : 26442RAB7	525,000.000	572,852.08	464,632.02
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP : 26442UAE4	346,000.000	305,608.09	266,383.53
ENTERGY MISS LLC 3.85% DUE 06-01-2049 CUSIP : 29366WAA4	990,000.000	920,736.45	796,174.73
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 CUSIP : 595620AW5	331,000.000	195,554.49	214,785.18
SHELL INTL FIN B V 3.75% DUE 09-12-2046 CUSIP : 822582BY7	975,000.000	966,755.99	813,444.30
Total United States - USD		**6,102,519.67**	**5,037,442.81**
Total Corporate Debt Instruments - Preferred		**6,102,519.67**	**5,037,442.81**
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 CUSIP : 055451BF4	735,000.000	739,245.75	803,840.72
GLENCORE FDG LLC NT 144A 6.5% 10-06-2033 CUSIP : 378272BQ0	845,000.000	844,492.38	923,285.62
RIO TINTO FIN USA 5.125% DUE 03-09-2053 CUSIP : 76720AAP1	805,000.000	793,383.53	840,367.47
Total Australia - USD		**2,377,121.66**	**2,567,493.81**
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP : 03523TBU1	1,285,000.000	1,421,902.16	1,357,725.58
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 CUSIP : 035240AM2	110,000.000	101,883.10	104,596.63
Total Belgium - USD		**1,523,785.26**	**1,462,322.21**
Canada - USD			
BROOKFIELD FIN INC NT 3.625% 02-15-2052 CUSIP : 11271LAJ1	180,000.000	179,834.40	128,412.80
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5	954,000.000	711,714.07	795,636.52
ENBRIDGE INC 6.7% 11-15-2053 CUSIP : 29250NBZ7	780,000.000	794,736.80	910,716.42
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP : 775109CK5	660,000.000	520,044.30	577,325.12
TRANSCANADA 4.875% DUE 05-15-2048 CUSIP : 89352HAY5	785,000.000	712,224.09	723,636.44

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Total Canada - USD		**2,918,553.66**	**3,135,727.30**
China - USD			
PVTPL XIAOMI BEST TIME INTL LTD 4.1% DUE07-14-2051 BEO CUSIP : 98422HAE6	675,000.000	603,094.87	481,302.66
Total China - USD		**603,094.87**	**481,302.66**
France - USD			
EDF S A 4.95% DUE 10-13-2045 CUSIP : 268317AQ7	1,210,000.000	1,413,397.16	1,099,804.94
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP : 89153VAV1	1,195,000.000	914,951.75	880,143.96
Total France - USD		**2,328,348.91**	**1,979,948.90**
Italy - USD			
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP : 29278GAY4	680,000.000	666,685.60	644,067.67
Total Italy - USD		**666,685.60**	**644,067.67**
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP : 85771PAL6	920,000.000	849,882.45	812,495.87
Total Norway - USD		**849,882.45**	**812,495.87**
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP : 034863BC3	745,000.000	684,450.19	640,546.35
Total South Africa - USD		**684,450.19**	**640,546.35**
Spain - USD			
TELEFONICA 7.045% DUE 06-20-2036 CUSIP : 87938WAC7	725,000.000	910,631.04	821,852.69
Total Spain - USD		**910,631.04**	**821,852.69**
United Kingdom - USD			
B A T CAP CORP 4.54% 08-15-2047 CUSIP : 05526DBF1	965,000.000	958,006.35	743,315.40
Total United Kingdom - USD		**958,006.35**	**743,315.40**
United States - USD			
#REORG/MAGELLAN EXCHANGE ONEOK 0004R1CAQV 02-27-2024 CUSIP : 559080AN6	510,000.000	542,205.21	453,866.70
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 CUSIP : 008513AD5	600,000.000	544,096.11	567,599.14
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP : 010392FP8	770,000.000	826,897.23	671,340.67

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 CUSIP : 015271AZ2	1,015,000.000	842,162.12	744,634.52
AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1	485,000.000	447,627.56	394,882.70
AMGEN INC 5.75% DUE 03-02-2063 CUSIP : 031162DU1	770,000.000	767,524.59	811,733.03
APTIV PLC/APTIV CORP 4.15% 05-01-2052 CUSIP : 00217GAC7	500,000.000	465,108.89	397,354.60
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	285,000.000	185,036.25	207,762.90
AT&T INC 4.35% DUE 06-15-2045 CUSIP : 00206RBK7	405,000.000	451,473.75	350,823.86
AT&T INC CORP 4.65% 06-01-2044 CUSIP : 00206RJK9	1,715,000.000	1,823,489.99	1,532,870.52
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP : 059165EP1	485,000.000	484,136.70	446,342.27
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP : 06051GKK4	2,280,000.000	1,844,927.40	1,939,771.06
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP : 084664BV2	330,000.000	398,623.00	309,788.92
BOEING CO 3.75% DUE 02-01-2050 CUSIP : 097023CQ6	960,000.000	893,554.14	748,124.50
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 CUSIP : 110122EC8	260,000.000	259,961.00	302,525.07
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 CUSIP : 110122EB0	515,000.000	513,542.55	591,813.16
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6	190,000.000	189,897.40	198,572.21
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 CUSIP : 14040HCT0	680,000.000	679,822.14	668,424.75
CBS CORP NEW 4.85% DUE 07-01-2042 CUSIP : 124857AJ2	600,000.000	576,956.31	482,453.39
CELANESE US HLDGS LLC 6.7% 11-15-2033 CUSIP : 15089QAY0	695,000.000	687,974.14	756,638.86
CHARLES SCHWAB CORP 5.853% 05-19-2034 CUSIP : 808513CE3	725,000.000	718,581.80	749,415.19
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP : 161175BS2	455,000.000	408,626.77	370,522.17
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	1,890,000.000	1,690,977.54	1,470,068.44
CONOCOPHILLIPS 5.3% 05-15-2053 CUSIP : 20826FBE5	760,000.000	752,260.56	783,867.15
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP : 126650CZ1	1,312,000.000	1,234,774.48	1,232,791.41
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 CUSIP : 25278XAW9	665,000.000	673,268.30	711,577.56
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP : 26442CBL7	385,000.000	383,602.45	397,914.54
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1	250,000.000	205,775.00	215,069.98
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP : 29273RAZ2	800,000.000	856,064.35	789,785.06
ENERGY TRANSFER 7.5% DUE 07-01-2038 CUSIP : 29273RAJ8	385,000.000	452,032.29	446,560.03
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP : 30231GBM3	990,000.000	812,515.49	780,290.62
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 CUSIP : 341081GE1	1,300,000.000	858,407.34	904,558.97

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP : 369550BH0	940,000.000	947,873.52	879,394.36
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 CUSIP : 38141GYJ7	1,005,000.000	785,635.65	826,213.74
HILL CITY FDG TR PRE CAPITALIZED TR SEC 144A 4.046% 08-15-2041 CUSIP : 43137PAA8	770,000.000	707,554.73	569,968.79
HOME DEPOT INC SR NT 2.75% 09-15-2051 CUSIP : 437076CK6	1,205,000.000	828,750.80	826,185.97
INTEL CORP 3.734% 12-08-2047 BEO CUSIP : 458140BG4	450,000.000	439,077.67	366,705.36
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033 CUSIP : 49327M3H5	530,000.000	475,069.10	496,452.13
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP : 494550BD7	720,000.000	850,161.58	758,258.70
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 CUSIP : 539830BS7	490,000.000	454,963.62	440,084.78
MERCK & CO INC NEW 5.0% 05-17-2053 CUSIP : 58933YBM6	770,000.000	771,888.89	794,899.14
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 CUSIP : 30303M8J4	711,000.000	582,477.76	655,624.32
MICROSOFT CORP SR NT 144A 2.5% 09-15-2050 CUSIP : 594918CL6	1,270,000.000	751,718.18	861,590.47
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 CUSIP : 595620AU9	905,000.000	739,773.25	790,747.48
MOSAIC CO NEW 5.45% DUE 11-15-2033 CUSIP : 61945CAD5	305,000.000	300,874.53	311,945.27
MPLX LP 5.5% DUE 02-15-2049 CUSIP : 55336VAT7	420,000.000	386,483.42	407,853.52
NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO CUSIP : 637432NR2	1,055,000.000	1,012,589.87	912,818.10
NORFOLK SOUTHN CORP 5.95% 03-15-2064 CUSIP : 655844CU0	645,000.000	648,373.70	722,938.60
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 CUSIP : 655844CL0	130,000.000	79,446.90	88,960.58
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP : 666807BH4	655,000.000	625,741.15	629,320.01
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 CUSIP : 681936BN9	110,000.000	108,977.76	88,926.47
ORACLE CORP 6.5% DUE 04-15-2038 CUSIP : 68389XAE5	250,000.000	347,950.17	276,591.97
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8	570,000.000	619,550.11	488,545.25
PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3	945,000.000	955,351.03	1,003,511.53
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP : 713448FG8	980,000.000	582,157.95	699,873.72
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7	1,380,000.000	1,360,945.62	1,414,392.62
PHILIP MORRIS INTL INC 5.375% 02-15-2033 CUSIP : 718172DB2	765,000.000	750,563.77	785,520.15
PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000 CUSIP : 740816AM5	50,000.000	37,967.00	38,645.87
PRIN FINL GROUP FIXED 5.5% 03-15-2053 CUSIP : 74251VAU6	755,000.000	711,464.94	764,358.50
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 CUSIP : 641062BE3	400,000.000	400,153.33	403,141.00
PVTPL NRG ENERGY INC 7.0% 03-15-2033 CUSIP : 629377CT7	605,000.000	611,961.05	640,223.10

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
QUALCOMM INC 6% 05-20-2053 CUSIP : 747525BT9	630,000.000	627,403.40	728,361.02
RTX CORPORATION 3.125% 07-01-2050 CUSIP : 75513EAC5	1,150,000.000	745,661.79	813,593.28
RTX CORPORATION 6.4% 03-15-2054 CUSIP : 75513ECX7	130,000.000	129,512.50	151,075.65
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 CUSIP : 828807DJ3	1,045,000.000	714,612.80	828,717.60
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 CUSIP : 845743BS1	915,000.000	1,009,845.24	771,434.16
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 CUSIP : 857477CC5	745,000.000	743,722.11	751,976.30
TARGET CORP 4.8% DUE 01-15-2053 CUSIP : 87612EBR6	725,000.000	733,047.02	722,636.76
TEXAS INSTRS INC 4.1% DUE 08-16-2052 CUSIP : 882508BQ6	965,000.000	873,080.20	860,163.90
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP : 87264ACW3	1,035,000.000	1,019,023.10	1,081,640.23
U S BANCORP 5.85% 10-21-2033 CUSIP : 91159HJJ0	645,000.000	648,727.15	665,935.46
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP : 91324PEK4	1,430,000.000	1,267,677.59	1,380,506.54
VALERO ENERGY CORP NEW ISSUE 30YR CUSIP : 91913YBE9	1,029,000.000	863,428.31	795,664.84
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP : 92343VGB4	1,075,000.000	768,759.20	829,610.62
VIATRIS INC SR NT 3.85% 06-22-2040 CUSIP : 92556VAE6	1,035,000.000	677,775.55	772,223.88
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053 CUSIP : 927804GN8	835,000.000	832,010.70	888,302.77
WALMART INC 4.5% DUE 09-09-2052 BEO CUSIP : 931142EZ2	750,000.000	727,682.15	732,392.45
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBE2	380,000.000	297,196.87	327,885.57
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP : 95000U2M4	350,000.000	279,828.50	333,061.04
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4	540,000.000	538,542.00	588,622.69
Total United States - USD		**53,844,936.08**	**53,397,240.21**
Total Corporate Debt Instruments - Other		**67,665,496.07**	**66,686,313.07**
Corporate Stock - Common			
United States - USD			
OMNIAB INC COM $12.50 VESTING CUSIP : 68218J202	343.000	0.00	0.00
OMNIAB INC COM $15.00 VESTING CUSIP : 68218J301	343.000	0.00	0.00
Total United States - USD		**0.00**	**0.00**
Total Corporate Stock - Common		**0.00**	**0.00**

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
SLC MANAGEMENT U.S. INVESTMENT GRADE PRIVATE CREDIT FUND, L.P CUSIP : 993XVV997	40,000,000.000	40,000,000.00	35,778,811.00
Total United States - USD		**40,000,000.00**	**35,778,811.00**
Total Partnership/Joint Venture Interests		**40,000,000.00**	**35,778,811.00**
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP : 8X1999F89	1,640,027.440	27,612,617.35	34,576,049.07
CF BLACKROCK US DEBT INDEX FUND E CUSIP : 8EN99YB29	1,147,623.010	49,359,751.47	50,471,656.64
Total Global Region - USD		**76,972,368.82**	**85,047,705.71**
United States - USD			
CF BLACKROCK MONEY MARKET FD CUSIP : 066459CF3	211.970	211.97	211.97
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP : 14999KK08	589,816.170	22,511,413.31	34,662,339.09
CF COHEN & STEERS REAL ASSETS MULTI-STRATEGY FD CL-A CUSIP : 1P2999O66	723,250.980	9,677,098.10	10,754,742.07
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	23,399,107.170	23,399,107.17	23,399,107.17
Total United States - USD		**55,587,830.55**	**68,816,400.30**
Total Value of Interest in Common/Collective Trusts		**132,560,199.37**	**153,864,106.01**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO AMERICAN CENTY INVT TR HIGH INCOME R6 CUSIP : 024932121	1,417,741.860	12,993,883.61	12,178,402.58
Total United States - USD		**12,993,883.61**	**12,178,402.58**
Total Value of Interest in Registered Investment Companies		**12,993,883.61**	**12,178,402.58**
Other			
Global Region - USD			
CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITED - CLASS F ELIGIBLE CUSIP : 1AP999X31	8,786.550	10,648,784.59	18,921,850.36

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Total Global Region - USD		**10,648,784.59**	**18,921,850.36**
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3	1,380,000.000	1,315,687.27	1,184,768.41
Total Mexico - USD		**1,315,687.27**	**1,184,768.41**
United States - USD			
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP : 13063A5G5	960,000.000	1,262,936.70	1,212,104.06
CF WEATHER OFFSHORE FD II CLASS A CUSIP : 748996N27	10,261.550	11,177,261.13	18,409,947.22
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 CUSIP : 23503CAP2	170,000.000	140,624.00	148,450.63
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP : 524ESCR36	1,950,000.000	195.00	19,500.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP : 524ESC7M6	295,000.000	29.50	2.95
MASSACHUSETTS ST 2.9% 09-01-2049 BEO TAXABLE CUSIP : 57582RYY6	25,000.000	25,517.81	18,267.92
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE CUSIP : 57582PUE8	195,000.000	199,344.60	204,398.69
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP : 73358WJA3	600,000.000	615,485.26	547,478.70
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP : 797400FN3	195,000.000	269,294.45	216,979.37
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP : 882722KF7	365,000.000	382,862.05	390,906.06
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE CUSIP : 913366EP1	490,000.000	539,700.70	572,597.68
Total United States - USD		**14,613,251.20**	**21,740,633.28**
GBP - British pound sterling	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**26,577,723.06**	**41,847,252.05**
Other Liabilities			

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-67,748.32	-67,748.32
Total - all currencies		**-67,748.32**	**-67,748.32**
Total Other Liabilities		**-67,748.32**	**-67,748.32**
Total		**312,265,929.11**	**339,177,496.23**

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 .

APPENDIX B

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

(Form 5500, Schedule H, Line 4i)

For the Year Ended December 31, 2023

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C428567101	#REORG HIBBETT MERGER 07-25-2024				
		Acquisitions	132.00	-6,101.42	
		Dispositions	-790.00		37,375.69
SBK63XX6	#REORG MAGELLAN EXCHANGE ONEOK INC 4R1EAUV 03-01-2024				
		Acquisitions	75,000.00	-53,602.50	
		Dispositions	-75,000.00		49,701.00
C71943U104	#REORG PHYSICIANS STOCK MERGER HEALTHPEAK 2A1QAX3 03-01-2024				
		Acquisitions	1,273.00	-18,490.79	
		Dispositions	-6,619.00		77,683.24
C92932M101	#REORG WNS EXCHANGE WNS '2U13A54 03-27-2024				
		Acquisitions	126.00	-8,873.75	
		Dispositions	-1,324.00		88,987.13
SBY4K810	#REORG/CR SUISSE GROUP MANDATORY EXCHANGE UBS GROUP 4Y1LAWS 06-12-2023				
		Acquisitions	65,000.00	-55,412.50	
		Dispositions	-255,000.00		172,005.50
		Free Delivery	-65,000.00		
C27032D304	#REORG/EARTHSTONE ENERGY MERGER PERMIAN 2D1YA94 11-02-2023				
		Acquisitions	487.00	-7,415.69	
		Dispositions	-4,345.00		88,713.51
C34417P100	#REORG/FOCUS FINL PARTNERS INC CL A MERGER 08-31-2023				
		Acquisitions	71.00	-3,433.11	
		Dispositions	-2,369.00		124,489.38
C45845P108	#REORG/INTERCEPT PHARMACEUTICALS CASH MERGER 11-08-2023				
		Acquisitions	45.00	-681.78	
		Dispositions	-1,002.00		9,687.45
SBFGCNC7	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ABV 02-27-2024				
		Acquisitions	95,000.00	-85,545.60	
		Dispositions	-215,000.00		181,991.45
C559080AN6	#REORG/MAGELLAN EXCHANGE ONEOK 0004R1CAQV 02-27-2024				
		Acquisitions	165,000.00	-134,616.90	
		Dispositions	-750,000.00		591,659.55
C65290C105	#REORG/NEXTIER OILFIELD SOLUTIONS MERGER PATTERSON-UTI ENERGY 2700290 09-01-2023				
		Acquisitions	4,084.00	-34,881.55	
		Dispositions	-3,107.00		33,778.93
		Free Delivery	-7,469.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C670704105	#REORG/NUVASIVE INC COM MERGER GLOBUS MED INC 2L14AW1 09-05-2023				
		Acquisitions	96.00	-3,999.89	
		Dispositions	-1,662.00		66,085.79
C69327R101	#REORG/PDC ENERGY INC COM STOCK MERGER CHEVRON CORP COM 2128569 08-08-2023				
		Acquisitions	92.00	-6,100.79	
		Dispositions	-2,182.00		161,588.18
C74971D101	#REORG/RPT MERGER KIMCO 0002452833 01-02-2024				
		Acquisitions	246.00	-2,289.03	
		Dispositions	-5,448.00		58,328.81
C82489T104	#REORG/SHOCKWAVE MERGER SHOCKWAVE 05-31-2024				
		Acquisitions	17.00	-4,455.65	
		Dispositions	-545.00		128,017.54
C904214103	#REORG/UMPQUA STOCK MERGER COLUMBIA 0002189522 03-01-2023				
		Acquisitions	34.00	-599.54	
		Free Delivery	-3,081.00		
SBK4H0D9	3M CO 3.25% DUE 08-26-2049				
		Acquisitions	105,000.00	-70,593.60	
		Dispositions	-260,000.00		164,476.40
SB922PX4	ABBOTT LABS 6.15% DUE 11-30-2037				
		Acquisitions	65,000.00	-72,461.20	
		Dispositions	-65,000.00		70,734.00
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	180,000.00	-157,557.00	
		Dispositions	-825,000.00		681,863.35
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	255,000.00	-217,451.00	
		Dispositions	-255,000.00		215,536.35
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042				
		Acquisitions	55,000.00	-48,338.95	
		Dispositions	-55,000.00		45,075.80
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	170,000.00	-147,020.25	
		Dispositions	-355,000.00		288,807.10
SBLKFQT2	ABBVIE INC 4.75% 03-15-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	60,000.00	-53,803.20	
		Dispositions	-220,000.00		186,751.40
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	45,000.00	-38,190.60	
		Dispositions	-45,000.00		38,736.45
SB92SR70	ABBVIE INC COM USD0.01				
		Acquisitions	3,428.00	-524,922.89	
		Dispositions	-3,428.00		509,682.86
C000957100	ABM INDS INC COM				
		Acquisitions	175.00	-7,728.48	
		Dispositions	-2,213.00		97,377.71
SB4BNMY3	ACCENTURE PLC CLS A				
		Acquisitions	664.00	-194,064.86	
		Dispositions	-1,446.00		425,625.23
S2007849	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	1,288.00	-112,028.53	
		Dispositions	-4,025.00		409,147.83
SBBJNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037				
		Acquisitions	30,000.00	-32,537.10	
		Dispositions	-65,000.00		67,243.80
C00847X104	AGIOS PHARMACEUTICALS INC COM				
		Acquisitions	720.00	-19,107.78	
		Dispositions	-2,530.00		59,326.87
C008513AD5	AGREE LTD PARTNERSHIP 4.8% 10-01-2032				
		Acquisitions	190,000.00	-176,375.55	
		Dispositions	-225,000.00		199,577.25
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	85,000.00	-62,633.10	
		Dispositions	-135,000.00		98,331.60
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	90,000.00	-68,829.20	
		Dispositions	-220,000.00		158,032.60
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	595,000.00	-410,911.50	
		Dispositions	-465,000.00		292,526.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Dispositions	-340,000.00		222,591.25
SBN452W7	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053				
		Acquisitions	90,000.00	-89,550.00	
		Dispositions	-90,000.00		82,614.40
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	60,000.00	-33,798.00	
		Dispositions	-165,000.00		97,038.75
C01748X102	ALLEGIANT TRAVEL CO COM				
		Acquisitions	47.00	-4,783.46	
		Dispositions	-592.00		44,377.49
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049				
		Acquisitions	180,000.00	-139,317.55	
		Dispositions	-180,000.00		137,805.75
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046				
		Acquisitions	160,000.00	-130,040.05	
		Dispositions	-160,000.00		123,171.10
SBBG7S30	ALLSTATE CORP 4.5% DUE 06-15-2043				
		Acquisitions	80,000.00	-69,432.00	
		Dispositions	-80,000.00		62,960.80
C020002BK6	ALLSTATE CORP 5.25% DUE 03-30-2033				
		Acquisitions	1,100,000.00	-1,104,472.40	
		Dispositions	-1,100,000.00		1,022,467.60
SBNXHZD6	ALLSTATE CORP 5.25% DUE 03-30-2033				
		Acquisitions	115,000.00	-114,805.65	
		Dispositions	-115,000.00		114,528.50
SB08B1V2	ALLSTATE CORP 5.55 DUE 05-09-2035 BEO				
		Acquisitions	40,000.00	-40,589.60	
		Dispositions	-40,000.00		37,809.60
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	220,000.00	-138,773.80	
		Dispositions	-220,000.00		125,952.60
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	975.00	-107,741.28	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,941.00		811,113.97
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	1,463.00	-160,887.72	
		Dispositions	-6,456.00		875,192.70
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	65,000.00	-41,668.25	
		Dispositions	-65,000.00		39,697.45
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG				
		Acquisitions	125,000.00	-92,711.25	
		Dispositions	-145,000.00		106,208.75
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049				
		Acquisitions	85,000.00	-79,934.85	
		Dispositions	-85,000.00		80,971.00
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	230,000.00	-149,281.95	
		Dispositions	-230,000.00		132,928.50
S2000019	AMAZON COM INC COM				
		Acquisitions	412.00	-45,233.40	
		Dispositions	-10,112.00		1,329,688.32
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041				
		Acquisitions	95,000.00	-64,942.95	
		Dispositions	-95,000.00		66,095.30
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	280,000.00	-205,217.70	
		Dispositions	-395,000.00		266,966.75
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	180,000.00	-155,394.40	
		Dispositions	-255,000.00		221,208.20
S2026242	AMER ELEC PWR CO INC COM				
		Acquisitions	493.00	-44,852.65	
		Dispositions	-5,154.00		424,457.07
S2050832	AMEREN CORP COM				
		Acquisitions	1,101.00	-84,328.66	
		Dispositions	-1,101.00		86,141.33

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR1XV47	AMEREN ILL CO 4.95% 06-01-2033				
		Acquisitions	115,000.00	-114,650.40	
		Dispositions	-115,000.00		115,035.65
C02361E108	AMERESCO INC				
		Acquisitions	311.00	-14,799.43	
		Dispositions	-1,714.00		59,243.05
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG				
		Acquisitions	45,000.00	-28,434.60	
		Dispositions	-45,000.00		27,472.05
SBQMS241	AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033				
		Acquisitions	80,000.00	-79,704.00	
		Dispositions	-80,000.00		81,972.00
SBLPP653	AMERICAN EXPRESS CO 5.625% 07-28-2034				
		Acquisitions	105,000.00	-105,000.00	
		Dispositions	-105,000.00		97,683.60
S2026082	AMERICAN EXPRESS CO				
		Acquisitions	723.00	-120,628.15	
		Dispositions	-925.00		142,775.45
SBRF4ML0	AMERICAN INTERNATIONAL 5.125% 03-27-2033				
		Acquisitions	95,000.00	-94,552.55	
		Dispositions	-95,000.00		93,299.50
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	120,000.00	-107,881.20	
		Dispositions	-280,000.00		229,510.40
SB7FBFL2	AMERICAN TOWER CORP				
		Acquisitions	199.00	-39,503.80	
		Dispositions	-2,242.00		381,470.78
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042				
		Acquisitions	50,000.00	-40,918.00	
		Dispositions	-50,000.00		39,011.50
SBRJQTT9	AMERN EXPRESS CO 5.043% DUE 05-01-2034				
		Acquisitions	345,000.00	-343,496.30	
		Dispositions	-345,000.00		337,995.70
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-126,266.90	
		Dispositions	-150,000.00		124,311.55
C03027XBD1	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	570,000.00	-362,111.95	
		Dispositions	-570,000.00		349,752.00
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	85,000.00	-59,277.30	
		Dispositions	-85,000.00		51,706.50
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	100,000.00	-65,685.50	
		Dispositions	-160,000.00		87,672.00
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	125,000.00	-85,569.65	
		Dispositions	-125,000.00		80,355.00
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	90,000.00	-62,510.40	
		Dispositions	-340,000.00		228,485.80
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	45,000.00	-38,168.55	
		Dispositions	-70,000.00		56,904.00
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	55,000.00	-49,217.30	
		Dispositions	-180,000.00		170,702.00
C031162DS6	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	240,000.00	-238,658.40	
		Dispositions	-240,000.00		249,331.20
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	710,000.00	-697,197.70	
		Dispositions	-710,000.00		665,080.75
C031162DT4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	240,000.00	-239,654.40	
		Dispositions	-240,000.00		246,626.40
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	370,000.00	-368,357.80	
		Dispositions	-370,000.00		366,256.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C031162DU1	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	1,245,000.00	-1,240,997.55	
		Dispositions	-475,000.00		436,458.50
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	220,000.00	-219,500.85	
		Dispositions	-220,000.00		215,959.30
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040				
		Acquisitions	80,000.00	-62,699.20	
		Dispositions	-305,000.00		212,179.35
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	200,000.00	-160,131.40	
		Dispositions	-200,000.00		153,985.00
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	140,000.00	-93,019.75	
		Dispositions	-175,000.00		112,085.75
C03152W109	AMICUS THERAPEUTICS INC COM				
		Acquisitions	548.00	-6,868.39	
		Dispositions	-8,653.00		89,961.46
SBPBK6M7	ANALOG DEVICES INC 2.95% 10-01-2051				
		Acquisitions	70,000.00	-49,450.10	
		Dispositions	-70,000.00		43,023.40
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	55,000.00	-53,814.75	
		Dispositions	-55,000.00		53,279.05
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	90,000.00	-96,194.70	
		Dispositions	-90,000.00		93,269.85
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	1,325,000.00	-1,363,137.50	
		Dispositions	-1,145,000.00		1,117,257.30
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	190,000.00	-189,887.90	
		Dispositions	-260,000.00		251,793.00
C035240AM2	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	110,000.00	-101,883.10	
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Dispositions	-70,000.00		60,149.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	160,000.00	-146,563.80	
		Dispositions	-160,000.00		140,962.40
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036				
		Acquisitions	90,000.00	-88,722.15	
		Dispositions	-90,000.00		83,011.80
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	185,000.00	-163,032.75	
		Dispositions	-220,000.00		190,374.80
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	30,000.00	-28,708.80	
		Dispositions	-855,000.00		818,624.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	440,000.00	-424,022.40	
		Dispositions	-1,270,000.00		1,141,091.45
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040				
		Acquisitions	55,000.00	-48,378.55	
		Dispositions	-95,000.00		79,531.15
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	55,000.00	-47,667.40	
		Dispositions	-55,000.00		45,314.50
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039				
		Acquisitions	45,000.00	-54,532.80	
		Dispositions	-85,000.00		107,067.35
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	270,000.00	-199,999.65	
		Dispositions	-270,000.00		182,560.50
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	55,000.00	-47,444.65	
		Dispositions	-55,000.00		43,145.85
SB6898J5	AON CORP SR NT 6.25 DUE 09-30-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	85,000.00	-87,404.65	
		Dispositions	-85,000.00		93,913.10
C03740LAG7	AON CORP/AON GLOBAL HLDGS PLC 5.35% DUE 02-28-2033				
		Acquisitions	735,000.00	-734,830.95	
		Dispositions	-735,000.00		765,306.50
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	125,000.00	-96,161.45	
		Dispositions	-125,000.00		88,201.25
C037411BA2	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	185,000.00	-132,004.90	
		Dispositions	-185,000.00		137,208.95
C03753U106	APELLIS PHARMACEUTICALS INC COM				
		Acquisitions	530.00	-16,272.31	
		Dispositions	-2,343.00		137,325.10
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041				
		Acquisitions	240,000.00	-170,185.40	
		Dispositions	-240,000.00		159,421.80
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	265,000.00	-177,556.90	
		Dispositions	-265,000.00		170,175.25
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	160,000.00	-105,718.05	
		Dispositions	-795,000.00		484,693.80
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	165,000.00	-108,309.80	
		Dispositions	-165,000.00		99,762.30
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	35,000.00	-27,536.60	
		Dispositions	-150,000.00		121,041.30
SBF58H35	APPLE INC 3.75% DUE 09-12-2047				
		Acquisitions	30,000.00	-25,820.70	
		Dispositions	-365,000.00		297,671.75
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	134,000.00	-117,494.21	
		Dispositions	-134,000.00		112,382.28

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833CD0	APPLE INC 3.85% DUE 08-04-2046				
		Acquisitions	120,000.00	-104,032.45	
		Dispositions	-120,000.00		93,709.20
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	245,000.00	-215,538.20	
		Dispositions	-245,000.00		206,148.40
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	125,000.00	-111,314.10	
		Dispositions	-550,000.00		465,282.20
SBQB7DZ7	APPLE INC 4.3% 05-10-2033				
		Acquisitions	85,000.00	-84,773.90	
		Dispositions	-85,000.00		84,942.75
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	385,000.00	-346,445.70	
		Dispositions	-385,000.00		327,854.45
C037833BX7	APPLE INC 4.65% DUE 02-23-2046				
		Acquisitions	145,000.00	-142,361.00	
		Dispositions	-185,000.00		182,642.65
SBQB7DX5	APPLE INC 4.85% 05-10-2053				
		Acquisitions	280,000.00	-278,597.20	
		Dispositions	-280,000.00		275,921.70
C03820C105	APPLIED INDL TECHNOLOGIES INC COM				
		Acquisitions	72.00	-9,787.67	
		Dispositions	-1,253.00		198,004.01
SBK1WFG5	AQUA AMER INC FIXED 4.276% 05-01-2049				
		Acquisitions	50,000.00	-43,279.50	
		Dispositions	-50,000.00		36,422.50
C03937C105	ARCBEST CORP COM USD0.01				
		Acquisitions	151.00	-16,162.10	
		Dispositions	-151.00		14,962.47
SBD3HC13	ARCH CAP FIN LLC 5.031% DUE 12-15-2046				
		Acquisitions	50,000.00	-44,544.00	
		Dispositions	-50,000.00		40,802.00
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	315,000.00	-313,759.25	
		Dispositions	-315,000.00		301,318.80
C04208T108	ARMADA HOFFLER PPTYS INC REIT				
		Acquisitions	194.00	-2,254.26	
		Dispositions	-4,293.00		45,434.58
C04316JAE9	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053				
		Acquisitions	1,210,000.00	-1,192,621.00	
		Dispositions	-1,210,000.00		1,091,860.85
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053				
		Acquisitions	115,000.00	-110,805.70	
		Dispositions	-115,000.00		108,767.05
C228903100	ARTIVION INC COM USD0.01				
		Acquisitions	292.00	-4,400.06	
		Dispositions	-3,678.00		50,673.23
C00191U102	ASGN INCORPORATED COMN STK USD0.01				
		Acquisitions	120.00	-9,390.50	
		Dispositions	-1,517.00		124,916.94
SBQT68K6	ASTRAZENECA FIN LLC 4.875% 03-03-2033				
		Acquisitions	65,000.00	-64,784.30	
		Dispositions	-65,000.00		67,480.40
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	330,000.00	-248,821.95	
		Dispositions	-790,000.00		544,681.30
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	970,000.00	-629,118.55	
		Dispositions	-865,000.00		562,493.40
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	40,000.00	-29,877.20	
		Dispositions	-1,047,000.00		664,505.95
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	35,000.00	-26,044.20	
		Dispositions	-60,000.00		43,641.45
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	50,000.00	-34,357.30	
		Dispositions	-210,000.00		139,043.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RMN9	AT&T INC 3.8% 12-01-2057				
		Acquisitions	140,000.00	-96,751.70	
		Dispositions	-1,564,000.00		985,243.56
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	200,000.00	-166,512.00	
		Dispositions	-200,000.00		157,726.50
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	95,000.00	-86,015.85	
		Dispositions	-235,000.00		213,003.45
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	115,000.00	-97,614.65	
		Dispositions	-115,000.00		89,750.60
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037				
		Acquisitions	45,000.00	-43,095.15	
		Dispositions	-45,000.00		40,370.40
SBFPC4D6	AT&T INC 6.3% DUE 01-15-2038				
		Acquisitions	40,000.00	-40,785.60	
		Dispositions	-40,000.00		39,346.40
C00206RJK9	AT&T INC CORP 4.65% 06-01-2044				
		Acquisitions	200,000.00	-168,410.00	
		Dispositions	-1,500,000.00		1,157,640.00
C047649108	ATKORE INC				
		Acquisitions	397.00	-62,214.64	
		Dispositions	-397.00		56,351.77
C00215F107	ATN INTL INC COM				
		Acquisitions	69.00	-2,653.60	
		Dispositions	-875.00		29,486.64
C04963C209	ATRICURE INC COM STK				
		Acquisitions	152.00	-7,286.78	
		Dispositions	-1,916.00		72,581.39
SBJLT387	AVANTOR INC COM				
		Acquisitions	6,224.00	-151,124.12	
		Dispositions	-6,224.00		123,534.12
S2066408	AVERY DENNISON CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,537.00	-274,655.64	
		Dispositions	-1,537.00		281,841.70
SBD21LG4	AVISTA CORP 4.35% DUE 06-01-2048				
		Acquisitions	50,000.00	-40,940.50	
		Dispositions	-50,000.00		37,557.00
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO				
		Acquisitions	60,000.00	-49,591.20	
		Dispositions	-175,000.00		142,747.70
C114340102	AZENTA INC COM USD0.01				
		Acquisitions	214.00	-9,775.96	
		Dispositions	-1,214.00		61,627.00
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	50,000.00	-40,424.50	
		Dispositions	-50,000.00		37,617.50
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	105,000.00	-80,178.00	
		Dispositions	-105,000.00		73,008.60
C057665200	BALCHEM CORP COM				
		Acquisitions	7.00	-910.10	
		Dispositions	-276.00		36,101.36
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	90,000.00	-61,598.10	
		Dispositions	-90,000.00		63,036.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	200,000.00	-149,933.45	
		Dispositions	-240,000.00		183,958.05
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	90,000.00	-69,281.10	
		Dispositions	-90,000.00		65,183.40
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	200,000.00	-170,290.70	
		Dispositions	-490,000.00		404,160.00
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033				
		Acquisitions	3,380,000.00	-2,736,664.40	
		Dispositions	-1,100,000.00		858,638.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GJE0	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Dispositions	-3,845,000.00		2,594,863.30
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	530,000.00	-367,755.50	
		Dispositions	-2,445,000.00		1,674,654.10
C06051GLH0	BANK OF AMERICA CORPORATION 5.288% 04-25-2034				
		Acquisitions	560,000.00	-559,033.85	
		Dispositions	-560,000.00		557,669.40
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034				
		Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		175,251.60
SBNNJDR2	BANK OF AMERICA CORPORATION 5.872% 09-15-2034				
		Acquisitions	730,000.00	-710,530.25	
		Dispositions	-730,000.00		703,706.90
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	40,000.00	-34,882.40	
		Dispositions	-40,000.00		33,158.00
SBRJTTN2	BARCLAYS PLC 7.119% 06-27-2034				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		229,080.00
SBQYLTG9	BARCLAYS PLC FIXED 6.224% 05-09-2033				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		330,111.40
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042				
		Acquisitions	140,000.00	-97,878.20	
		Dispositions	-140,000.00		91,400.60
C067806109	BARNES GROUP INC COM				
		Acquisitions	71.00	-2,900.79	
		Dispositions	-957.00		31,843.17
SBRJ50F9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043				
		Acquisitions	170,000.00	-170,186.30	
		Dispositions	-170,000.00		161,513.60
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	225,000.00	-222,321.45	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-225,000.00		212,913.75
SB6X5C63	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040 BEO TAXABLE				
		Acquisitions	60,000.00	-68,495.40	
		Dispositions	-60,000.00		64,744.80
C0778FPAJ8	BELL CDA 3.65% 08-15-2052				
		Acquisitions	185,000.00	-138,626.05	
		Dispositions	-455,000.00		352,565.85
SBP38R48	BELL CDA 3.65% 08-15-2052				
		Dispositions	-40,000.00		31,282.00
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	75,000.00	-47,078.25	
		Dispositions	-145,000.00		92,850.55
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Acquisitions	145,000.00	-100,529.15	
		Dispositions	-302,000.00		184,029.74
C084664DB4	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Dispositions	-540,000.00		443,090.60
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	240,000.00	-189,648.10	
		Dispositions	-405,000.00		315,258.00
SB5NNJ47	BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG				
		Acquisitions	75,000.00	-66,747.75	
		Dispositions	-140,000.00		119,375.20
SBRJRLC9	BHP BILLITON FIN USA LTD 5.25% 09-08-2033				
		Acquisitions	570,000.00	-564,719.10	
		Dispositions	-570,000.00		550,027.20
C055451BF4	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	735,000.00	-739,245.75	
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	355,000.00	-340,957.05	
		Dispositions	-355,000.00		337,401.90
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				
		Acquisitions	55,000.00	-34,457.50	
		Dispositions	-155,000.00		97,657.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2437071	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	714.00	-64,247.15	
		Dispositions	-3,236.00		286,522.51
SBN4K114	BLACK HILLS CORP 6.15% 05-15-2034				
		Acquisitions	265,000.00	-262,946.25	
		Dispositions	-265,000.00		256,043.00
C092113109	BLACK HILLS CORP COM				
		Acquisitions	144.00	-7,349.36	
		Dispositions	-1,206.00		61,057.95
C09239B109	BLACKLINE INC COM				
		Acquisitions	16.00	-1,088.33	
		Dispositions	-824.00		44,538.72
S2494504	BLACKROCK INC COM STK				
		Acquisitions	526.00	-358,839.67	
		Dispositions	-804.00		518,064.98
C09627Y109	BLUEPRINT MEDICINES CORP COM				
		Acquisitions	352.00	-16,533.93	
		Dispositions	-1,828.00		89,333.49
C097023CQ6	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	125,000.00	-83,396.25	
		Dispositions	-550,000.00		376,333.50
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	110,000.00	-80,085.50	
		Dispositions	-110,000.00		74,239.00
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	175,000.00	-169,587.90	
		Dispositions	-175,000.00		155,785.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	40,000.00	-39,774.80	
		Dispositions	-115,000.00		105,129.55
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	110,000.00	-108,139.10	
		Dispositions	-110,000.00		99,530.20
C09739D100	BOISE CASCADE CO COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	133.00	-10,092.49	
		Dispositions	-2,481.00		233,588.54
C09951LAC7	BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033				
		Acquisitions	195,000.00	-193,135.80	
		Dispositions	-195,000.00		192,991.50
S2113434	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	1,941.00	-104,052.84	
		Dispositions	-8,536.00		432,283.36
C10316T104	BOX INC CL A CL A				
		Acquisitions	563.00	-15,838.21	
		Dispositions	-3,081.00		78,951.03
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	45,000.00	-26,320.05	
		Dispositions	-45,000.00		26,399.70
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	50,000.00	-34,210.00	
		Dispositions	-50,000.00		34,287.50
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	50,000.00	-34,901.50	
		Dispositions	-355,000.00		218,928.50
SBMZMHX6	BP CAP MKTS AMER INC 4.812% DUE 02-13-2033				
		Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		84,520.60
SBMCJWJ1	BP CAP MKTS AMER INC 4.893% 09-11-2033				
		Acquisitions	115,000.00	-114,997.70	
		Dispositions	-115,000.00		107,678.50
C10948C107	BRIGHTVIEW HLDGS INC COM				
		Acquisitions	57.00	-460.31	
		Dispositions	-4,173.00		32,006.89
C109641100	BRINKER INTL INC COM				
		Acquisitions	392.00	-12,918.51	
		Dispositions	-1,526.00		47,019.00
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	505,000.00	-322,081.55	
		Dispositions	-550,000.00		311,140.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040				
		Acquisitions	50,000.00	-33,156.00	
		Dispositions	-50,000.00		31,358.50
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042				
		Acquisitions	100,000.00	-76,844.00	
		Dispositions	-150,000.00		117,219.65
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	280,000.00	-222,666.90	
		Dispositions	-280,000.00		210,092.20
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045				
		Acquisitions	80,000.00	-71,532.80	
		Dispositions	-80,000.00		66,543.20
SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041				
		Acquisitions	40,000.00	-40,093.60	
		Dispositions	-95,000.00		86,080.45
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	35,000.00	-30,193.45	
		Dispositions	-35,000.00		26,974.50
C12189LAP6	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043				
		Acquisitions	95,000.00	-98,324.05	
		Dispositions	-275,000.00		272,706.50
C12189LBK6	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	610,000.00	-609,670.60	
		Dispositions	-420,000.00		384,316.80
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	180,000.00	-177,748.35	
		Dispositions	-180,000.00		163,778.40
SB54BZ20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				
		Acquisitions	165,000.00	-191,975.65	
		Dispositions	-165,000.00		182,828.25
SB3Y5CW7	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE				
		Acquisitions	65,000.00	-76,700.55	
		Dispositions	-65,000.00		75,231.65
SB52J623	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	190,000.00	-235,781.50	
		Dispositions	-285,000.00		341,889.75
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE				
		Acquisitions	190,000.00	-220,654.55	
		Dispositions	-560,000.00		641,518.35
SBDZTSV9	CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE				
		Acquisitions	50,000.00	-39,846.50	
		Dispositions	-50,000.00		37,816.00
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Acquisitions	145,000.00	-174,659.85	
		Dispositions	-145,000.00		166,016.30
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG				
		Acquisitions	40,000.00	-26,377.90	
		Dispositions	-40,000.00		23,964.00
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Acquisitions	85,000.00	-75,366.50	
		Dispositions	-85,000.00		68,133.45
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				
		Acquisitions	954,000.00	-711,714.07	
		Dispositions	-60,000.00		50,148.00
C13648TAH0	CANADIAN PAC RY CO 4.2% 11-15-2069				
		Acquisitions	40,000.00	-31,890.00	
		Dispositions	-40,000.00		30,135.20
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043				
		Acquisitions	50,000.00	-42,225.00	
		Dispositions	-50,000.00		39,335.50
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO				
		Acquisitions	50,000.00	-39,887.50	
		Dispositions	-50,000.00		39,053.50
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	160,000.00	-111,354.00	
		Dispositions	-345,000.00		213,734.40
SBPQT8D4	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034				
		Acquisitions	535,000.00	-532,340.90	
		Dispositions	-535,000.00		521,415.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Acquisitions	190,000.00	-189,535.30	
		Dispositions	-190,000.00		176,888.10
C14040HCT0	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Acquisitions	140,000.00	-131,604.20	
		Dispositions	-615,000.00		554,144.85
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Dispositions	-295,000.00		284,324.00
C147448104	CASELLA WASTE SYS INC CL A COM STK				
		Acquisitions	249.00	-20,152.98	
		Dispositions	-1,355.00		104,787.66
SB3T0KH8	CATERPILLAR INS 5.2% DUE 05-27-2041				
		Acquisitions	110,000.00	-114,462.20	
		Dispositions	-110,000.00		105,272.20
SBRV2JQ2	CBRE SVCS INC 5.95% 08-15-2034				
		Acquisitions	110,000.00	-107,991.40	
		Dispositions	-110,000.00		105,830.50
C124857AJ2	CBS CORP NEW 4.85% DUE 07-01-2042				
		Acquisitions	305,000.00	-224,303.10	
		Dispositions	-445,000.00		295,450.25
SB1BS7H5	CDN NAT RES LTD 6.5% DUE 02-15-2037				
		Acquisitions	90,000.00	-92,565.90	
		Dispositions	-90,000.00		87,593.40
C15089QAY0	CELANESE US HLDGS LLC 6.7% 11-15-2033				
		Acquisitions	1,245,000.00	-1,235,596.30	
		Dispositions	-550,000.00		550,540.40
SBNTFNR4	CENOVUS ENERGY INC 2.65% 01-15-2032				
		Acquisitions	70,000.00	-56,455.70	
		Dispositions	-70,000.00		57,127.70
SBRQNXB3	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033				
		Acquisitions	60,000.00	-59,853.60	
		Dispositions	-60,000.00		58,477.20
C808513CE3	CHARLES SCHWAB CORP 5.853% 05-19-2034				
		Acquisitions	1,055,000.00	-1,051,173.40	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-330,000.00		310,473.90
C16115Q308	CHART INDS INC COM PAR $0.01 COM PAR $0.01				
		Acquisitions	270.00	-41,215.59	
		Dispositions	-438.00		70,084.24
C161175BZ6	CHARTER 3.5% DUE 06-01-2041				
		Acquisitions	50,000.00	-33,069.00	
		Dispositions	-395,000.00		255,171.65
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	165,000.00	-131,216.80	
		Dispositions	-165,000.00		126,643.15
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	80,000.00	-77,127.20	
		Dispositions	-165,000.00		158,253.05
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	70,000.00	-65,107.70	
		Dispositions	-70,000.00		62,043.80
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055				
		Acquisitions	30,000.00	-28,494.90	
		Dispositions	-30,000.00		26,324.40
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	220,000.00	-134,223.00	
		Dispositions	-280,000.00		171,100.20
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	130,000.00	-90,168.50	
		Dispositions	-465,000.00		287,468.70
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	345,000.00	-259,547.70	
		Dispositions	-370,000.00		261,852.70
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Dispositions	-320,000.00		236,133.40
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	90,000.00	-65,633.40	
		Dispositions	-175,000.00		134,038.05
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	190,000.00	-115,379.25	
		Dispositions	-360,000.00		204,550.05
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050				
		Acquisitions	45,000.00	-31,273.65	
		Dispositions	-45,000.00		29,744.10
C171604101	CHUYS HOLDINGS INC COM USD0.01				
		Acquisitions	197.00	-7,193.20	
		Dispositions	-1,362.00		44,336.08
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	95,000.00	-86,076.65	
		Dispositions	-95,000.00		86,998.90
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	115,000.00	-85,371.90	
		Dispositions	-270,000.00		175,384.50
SBQT56R6	CIGNA GROUP 5.4% DUE 03-15-2033				
		Acquisitions	165,000.00	-164,844.90	
		Dispositions	-165,000.00		173,231.85
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051				
		Acquisitions	65,000.00	-47,674.25	
		Dispositions	-65,000.00		41,843.75
C172967NF4	CITIGROUP INC 2.904% 11-03-2042				
		Dispositions	-1,629,000.00		1,171,934.66
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	45,000.00	-32,301.45	
		Dispositions	-480,000.00		326,391.90
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	120,000.00	-98,056.80	
		Dispositions	-120,000.00		94,784.40
C17327CAR4	CITIGROUP INC 6.174% DUE 05-25-2034				
		Acquisitions	1,165,000.00	-1,172,310.95	
		Dispositions	-1,165,000.00		1,179,398.00
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034				
		Acquisitions	570,000.00	-572,925.00	
		Dispositions	-570,000.00		545,074.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	30,000.00	-31,119.90	
		Dispositions	-120,000.00		127,804.50
C177835105	CITY HLDG CO COM				
		Acquisitions	60.00	-5,596.07	
		Dispositions	-758.00		68,941.70
SBMFDGY3	CMS ENERGY CORP 4.875 DUE 03-01-2044				
		Acquisitions	85,000.00	-78,961.60	
		Dispositions	-85,000.00		72,230.45
C12621E103	CNO FINL GROUP INC COM				
		Acquisitions	2,524.00	-60,670.99	
		Dispositions	-2,524.00		60,415.99
SBK93JD5	COCA COLA CO 2.5% 03-15-2051				
		Acquisitions	45,000.00	-29,308.95	
		Dispositions	-45,000.00		30,659.85
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050				
		Acquisitions	95,000.00	-61,184.50	
		Dispositions	-95,000.00		57,226.10
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	300,000.00	-222,866.45	
		Dispositions	-300,000.00		211,432.90
C197236102	COLUMBIA BKG SYS INC COM				
		Acquisitions	16.00	-338.06	
		Dispositions	-1,851.66		37,585.69
		Free Receipt	1,835.66	53,362.64	
C199333105	COLUMBUS MCKINNON CORP N Y COM				
		Acquisitions	169.00	-6,270.02	
		Dispositions	-2,138.00		74,544.62
SBQPF818	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	190,000.00	-187,912.85	
		Dispositions	-190,000.00		178,406.20
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	350,000.00	-341,088.85	
		Dispositions	-350,000.00		319,346.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	240,000.00	-164,486.40	
		Dispositions	-240,000.00		159,360.00
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	110,000.00	-71,743.10	
		Dispositions	-335,000.00		202,913.10
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	850,000.00	-575,572.70	
		Dispositions	-1,900,000.00		1,387,579.90
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	80,000.00	-65,012.80	
		Dispositions	-80,000.00		59,172.80
SB0B7ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035				
		Acquisitions	15,000.00	-14,505.75	
		Dispositions	-40,000.00		41,880.20
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056				
		Acquisitions	155,000.00	-91,047.60	
		Dispositions	-412,000.00		232,615.20
SBKMD3V8	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049				
		Acquisitions	145,000.00	-121,148.95	
		Dispositions	-145,000.00		106,202.35
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051				
		Acquisitions	65,000.00	-45,258.85	
		Dispositions	-140,000.00		86,728.60
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053				
		Acquisitions	180,000.00	-187,768.00	
		Dispositions	-180,000.00		175,769.60
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048				
		Acquisitions	115,000.00	-104,676.35	
		Dispositions	-115,000.00		95,889.30
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038				
		Acquisitions	90,000.00	-80,398.95	
		Dispositions	-265,000.00		239,966.65
C207410101	CONMED CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	76.00	-8,456.08	
		Dispositions	-988.00		94,781.89
C207597EP6	CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053				
		Acquisitions	165,000.00	-164,651.85	
		Dispositions	-165,000.00		165,615.45
C20826FBE5	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	1,225,000.00	-1,212,525.25	
		Dispositions	-465,000.00		422,950.35
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	220,000.00	-218,358.60	
		Dispositions	-220,000.00		204,922.50
C20826FAV8	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Dispositions	-250,000.00		196,620.00
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	50,000.00	-40,035.50	
		Dispositions	-175,000.00		136,713.05
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	40,000.00	-37,405.60	
		Dispositions	-40,000.00		37,649.60
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063				
		Acquisitions	220,000.00	-219,643.85	
		Dispositions	-220,000.00		207,127.80
C20848V105	CONSENSUS CLOUD SOLUTIONS INC COM USD0.001				
		Acquisitions	39.00	-1,672.16	
		Dispositions	-1,320.00		45,001.73
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059				
		Acquisitions	65,000.00	-48,314.50	
		Dispositions	-120,000.00		79,597.80
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO				
		Acquisitions	90,000.00	-90,744.30	
		Dispositions	-90,000.00		88,137.00
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	40,000.00	-36,960.80	
		Dispositions	-85,000.00		74,088.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	60,000.00	-44,344.20	
		Dispositions	-60,000.00		46,683.00
SBQYLSJ5	CONSTELLATION BRANDS INC 4.9% 05-01-2033				
		Acquisitions	185,000.00	-183,716.10	
		Dispositions	-185,000.00		179,840.35
C21044C107	CONSTRUCTION PARTNERS INC CL A CL A				
		Acquisitions	328.00	-12,686.49	
		Dispositions	-328.00		12,843.39
SBNYNTF3	CONSUMERS ENERGY 4.2% DUE 09-01-2052				
		Acquisitions	55,000.00	-44,899.25	
		Dispositions	-115,000.00		93,458.20
SBJXCLV3	CORNING INC 3.9% DUE 11-15-2049				
		Acquisitions	75,000.00	-59,496.75	
		Dispositions	-75,000.00		52,805.25
SB4YPKP3	CORNING INC 5.75% DUE 08-15-2040				
		Acquisitions	45,000.00	-45,309.15	
		Dispositions	-85,000.00		79,756.35
SBK73B42	CORTEVA INC COM USD0.01 WI				
		Acquisitions	509.00	-32,806.45	
		Dispositions	-2,827.00		155,770.61
SBKT5YN6	COTTAGE HLTH CR 3.304% DUE 11-01-2049				
		Acquisitions	75,000.00	-54,814.50	
		Dispositions	-75,000.00		48,935.25
SBBBSMJ2	COTY INC COM CL A COM CL A				
		Acquisitions	644.00	-7,265.86	
		Dispositions	-14,331.00		143,417.59
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	115,000.00	-84,424.95	
		Dispositions	-165,000.00		107,853.90
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	200,000.00	-173,004.70	
		Dispositions	-200,000.00		168,750.20
CG2717B108	CUSHMAN & WAKEFIELD INC				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,457.00	-41,900.13	
		Dispositions	-5,457.00		41,745.71
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043				
		Acquisitions	30,000.00	-30,008.70	
		Dispositions	-195,000.00		167,877.45
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	150,000.00	-103,072.50	
		Dispositions	-150,000.00		100,690.50
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	115,000.00	-99,500.05	
		Dispositions	-240,000.00		184,120.80
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	60,000.00	-52,640.40	
		Dispositions	-315,000.00		289,737.00
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	1,000,000.00	-899,386.35	
		Dispositions	-730,000.00		608,555.90
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	1,165,000.00	-1,077,239.70	
		Dispositions	-1,245,000.00		1,045,313.00
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	150,000.00	-134,028.00	
		Dispositions	-495,000.00		443,953.15
SBNGF9C4	CVS HEALTH CORP 5.25% 02-21-2033				
		Acquisitions	225,000.00	-224,601.75	
		Dispositions	-225,000.00		219,496.50
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	230,000.00	-229,072.40	
		Dispositions	-230,000.00		225,627.50
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	155,000.00	-149,550.50	
		Dispositions	-155,000.00		148,016.95
SB9B9X32	CVS HEALTH CORP 6.125% DUE 09-15-2039				
		Acquisitions	65,000.00	-65,659.10	
		Dispositions	-65,000.00		65,152.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063				
		Acquisitions	195,000.00	-193,093.35	
		Dispositions	-195,000.00		186,275.25
C235825205	DANA INC COM				
		Acquisitions	369.00	-5,953.03	
		Dispositions	-4,640.00		63,339.01
S2250870	DANAHER CORP COM				
		Acquisitions	1,088.00	-271,279.72	
		Dispositions	-1,088.00		239,777.62
SBPJK3B7	DEERE JOHN CAP FIXED 5.15% 09-08-2033				
		Acquisitions	35,000.00	-34,994.75	
		Dispositions	-35,000.00		34,070.40
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	40,000.00	-35,881.60	
		Dispositions	-190,000.00		148,878.30
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039				
		Acquisitions	70,000.00	-58,189.60	
		Dispositions	-245,000.00		181,836.55
SBRBS443	DIAGEO CAP PLC 5.625% 10-05-2033				
		Acquisitions	210,000.00	-209,223.00	
		Dispositions	-210,000.00		208,758.00
SB1FN4V9	DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG				
		Acquisitions	100,000.00	-111,958.00	
		Dispositions	-100,000.00		103,097.00
C25278XAW9	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	230,000.00	-229,880.40	
		Dispositions	-660,000.00		647,605.50
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	65,000.00	-47,797.10	
		Dispositions	-65,000.00		46,477.60
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	85,000.00	-67,967.25	
		Dispositions	-125,000.00		92,011.25
C252784301	DIAMONDROCK HOSPITALITY CO COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	680.00	-5,488.44	
		Dispositions	-8,595.00		68,425.73
C254687FZ4	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Acquisitions	1,420,000.00	-1,034,455.80	
		Dispositions	-1,420,000.00		1,040,971.30
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Acquisitions	95,000.00	-72,189.05	
		Dispositions	-95,000.00		66,052.55
SBJQX533	DISNEY WALT CO SR NT 4.75% 09-15-2044				
		Acquisitions	70,000.00	-66,087.00	
		Dispositions	-70,000.00		59,170.30
SBRBKHP1	DOLLAR GENERAL CORP 5.45% 07-05-2033				
		Acquisitions	240,000.00	-226,739.90	
		Dispositions	-240,000.00		221,983.20
S2272476	DOLLAR TREE INC COM STK				
		Acquisitions	588.00	-69,550.26	
		Dispositions	-588.00		64,710.23
SBKBZCX0	DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048				
		Acquisitions	55,000.00	-53,149.25	
		Dispositions	-55,000.00		48,445.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049				
		Acquisitions	40,000.00	-36,374.40	
		Dispositions	-40,000.00		31,707.20
SBPYT0D0	DTE ELEC CO 5.4% DUE 04-01-2053				
		Acquisitions	340,000.00	-342,885.75	
		Dispositions	-340,000.00		324,521.30
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	260,000.00	-185,723.20	
		Dispositions	-700,000.00		438,687.70
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050				
		Dispositions	-40,000.00		24,235.20
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048				
		Acquisitions	95,000.00	-77,997.45	
		Dispositions	-95,000.00		73,130.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPYT0C9	DTE ELEC CO 5.2% DUE 04-01-2033				
		Acquisitions	85,000.00	-86,643.90	
		Dispositions	-85,000.00		86,572.50
S2280220	DTE ENERGY CO COM				
		Acquisitions	1,919.00	-209,207.31	
		Dispositions	-1,919.00		190,539.94
SBQ0N1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053				
		Acquisitions	50,000.00	-50,501.50	
		Dispositions	-50,000.00		46,702.50
C26442CBL7	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	610,000.00	-607,785.70	
		Dispositions	-225,000.00		204,687.00
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	50,000.00	-49,818.50	
		Dispositions	-50,000.00		50,976.00
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047				
		Acquisitions	100,000.00	-78,453.00	
		Dispositions	-170,000.00		118,406.70
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	185,000.00	-162,763.40	
		Dispositions	-385,000.00		344,287.70
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	65,000.00	-43,100.85	
		Dispositions	-65,000.00		41,492.10
SBM9B9B1	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO				
		Acquisitions	75,000.00	-73,450.50	
		Dispositions	-75,000.00		72,669.75
SB4NTXW4	DUKE ENERGY IND 6.45% DUE 04-01-2039				
		Acquisitions	60,000.00	-68,118.00	
		Dispositions	-60,000.00		61,229.40
SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049				
		Acquisitions	45,000.00	-32,080.05	
		Dispositions	-150,000.00		94,353.00
SBRRFZJ0	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,000.00	-65,246.35	
		Dispositions	-65,000.00		58,752.20
SBMF9RC6	DUKE ENERGY OHIO INC 5.65% 04-01-2053				
		Acquisitions	75,000.00	-75,029.05	
		Dispositions	-75,000.00		69,512.25
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	50,000.00	-49,703.50	
		Dispositions	-50,000.00		51,719.00
SBMZN0W9	DUKE UNIV 2.832% 10-01-2055				
		Acquisitions	50,000.00	-33,422.00	
		Dispositions	-50,000.00		29,739.00
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO				
		Acquisitions	55,000.00	-34,040.05	
		Dispositions	-205,000.00		115,041.90
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Acquisitions	125,000.00	-122,665.30	
		Dispositions	-125,000.00		118,365.20
SBSPHGL4	ELEVANCE HEALTH INC				
		Acquisitions	418.00	-197,483.63	
		Dispositions	-1,278.00		595,538.27
SBNTB0H1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052				
		Acquisitions	115,000.00	-128,986.85	
		Dispositions	-305,000.00		325,966.95
C532457CH9	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	125,000.00	-123,306.25	
		Dispositions	-125,000.00		121,956.25
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	440,000.00	-450,074.30	
		Dispositions	-440,000.00		435,023.40
C532457CG1	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Acquisitions	125,000.00	-124,921.25	
		Dispositions	-125,000.00		125,593.75
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Acquisitions	220,000.00	-219,557.80	
		Dispositions	-220,000.00		219,206.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C291011BS2	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO				
		Acquisitions	245,000.00	-167,606.95	
		Dispositions	-245,000.00		162,856.40
SBLDBF90	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO				
		Dispositions	-130,000.00		77,251.20
S2313405	EMERSON ELECTRIC CO COM				
		Acquisitions	3,561.00	-309,380.48	
		Dispositions	-3,561.00		342,449.85
SB3D20S1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038				
		Acquisitions	65,000.00	-76,088.35	
		Dispositions	-65,000.00		68,458.00
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Acquisitions	80,000.00	-62,721.60	
		Dispositions	-80,000.00		65,420.80
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033				
		Acquisitions	75,000.00	-74,904.00	
		Dispositions	-75,000.00		77,393.25
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051				
		Acquisitions	40,000.00	-27,744.80	
		Dispositions	-40,000.00		28,106.80
SB29R1C4	ENCANA CORP 6.5% DUE 02-01-2038				
		Acquisitions	50,000.00	-49,261.50	
		Dispositions	-50,000.00		48,341.30
SB23Y0M4	ENCANA CORP 6.625% DUE 08-15-2037				
		Acquisitions	20,000.00	-19,951.80	
		Dispositions	-105,000.00		102,718.75
SBJQ05Y5	ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A				
		Acquisitions	3,988.00	-94,059.76	
		Dispositions	-10,499.00		206,077.06
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				
		Acquisitions	50,000.00	-44,288.00	
		Dispositions	-50,000.00		39,779.50
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045				
		Acquisitions	190,000.00	-159,071.20	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-270,000.00		224,062.60
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048				
		Acquisitions	55,000.00	-53,852.70	
		Dispositions	-225,000.00		206,125.50
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047				
		Acquisitions	30,000.00	-25,560.60	
		Dispositions	-125,000.00		101,111.25
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045				
		Acquisitions	50,000.00	-44,630.50	
		Dispositions	-125,000.00		111,578.75
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	50,000.00	-40,412.00	
		Dispositions	-85,000.00		67,860.60
S2599700	ENTEGRIS INC COM				
		Acquisitions	1,616.00	-139,943.37	
		Dispositions	-1,616.00		158,621.56
SBNNMM07	ENTERGY ARK LLC 5.15% DUE 01-15-2033				
		Acquisitions	60,000.00	-59,803.80	
		Dispositions	-60,000.00		61,888.80
C29365TAN4	ENTERGY TEXAS INC 5.8% 09-01-2053				
		Acquisitions	195,000.00	-194,329.20	
		Dispositions	-195,000.00		196,702.35
SBQV0JS1	ENTERGY TEXAS INC 5.8% 09-01-2053				
		Acquisitions	50,000.00	-50,294.00	
		Dispositions	-50,000.00		46,817.50
C293712105	ENTERPRISE FINL SVCS CORP COM STK				
		Acquisitions	85.00	-3,619.32	
		Dispositions	-1,080.00		40,030.74
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051				
		Acquisitions	80,000.00	-60,432.00	
		Dispositions	-80,000.00		61,451.20
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	40,000.00	-33,463.60	
		Dispositions	-40,000.00		32,748.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	95,000.00	-84,801.15	
		Dispositions	-155,000.00		126,414.90
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046				
		Acquisitions	35,000.00	-31,433.15	
		Dispositions	-180,000.00		164,146.95
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	120,000.00	-107,697.60	
		Dispositions	-120,000.00		105,329.45
SBQD01K5	ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023				
		Acquisitions	140,000.00	-139,724.20	
		Dispositions	-140,000.00		140,603.10
SB5LM203	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042				
		Acquisitions	65,000.00	-56,323.15	
		Dispositions	-435,000.00		374,669.85
S2318024	EOG RESOURCES INC COM				
		Acquisitions	866.00	-108,530.43	
		Dispositions	-4,050.00		513,195.19
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	120,000.00	-85,516.60	
		Dispositions	-120,000.00		79,182.00
SBM8SST4	EQUINOR ASA 3.625% DUE 04-06-2040				
		Acquisitions	125,000.00	-104,702.50	
		Dispositions	-125,000.00		98,226.35
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	60,000.00	-45,727.80	
		Dispositions	-60,000.00		43,198.20
C296315104	ESCO TECHNOLOGIES INC				
		Acquisitions	152.00	-15,064.63	
		Dispositions	-671.00		70,373.48
CG3198U102	ESSENT GROUP LTD COM STK				
		Acquisitions	191.00	-8,735.84	
		Dispositions	-2,439.00		118,115.24
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-143,460.00	
		Dispositions	-185,000.00		167,178.65
SBMWGS16	ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053				
		Acquisitions	170,000.00	-168,798.75	
		Dispositions	-170,000.00		151,600.90
SBN0XP93	EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050				
		Acquisitions	60,000.00	-42,094.80	
		Dispositions	-60,000.00		37,886.40
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052				
		Acquisitions	50,000.00	-31,914.00	
		Dispositions	-280,000.00		167,778.00
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050				
		Acquisitions	65,000.00	-49,344.10	
		Dispositions	-105,000.00		70,933.80
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	55,000.00	-45,666.50	
		Dispositions	-55,000.00		42,336.80
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050				
		Acquisitions	105,000.00	-88,225.70	
		Dispositions	-105,000.00		82,419.75
SBN45Q25	EXELON CORP 5.6% DUE 03-15-2053				
		Acquisitions	215,000.00	-211,315.15	
		Dispositions	-215,000.00		208,073.25
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	120.00	-7,020.61	
		Dispositions	-4,666.00		159,046.55
		Free Receipt	3,536.00		
C30231GBM3	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	985,000.00	-795,665.55	
		Dispositions	-650,000.00		461,007.20
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	160,000.00	-112,344.00	
		Dispositions	-160,000.00		111,294.40
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	65,000.00	-57,985.85	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-65,000.00		51,512.50
C313855108	FEDERAL SIGNAL CORP COM				
		Acquisitions	192.00	-10,511.09	
		Dispositions	-2,985.00		181,355.47
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048				
		Acquisitions	90,000.00	-66,116.75	
		Dispositions	-90,000.00		65,393.10
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045				
		Acquisitions	50,000.00	-40,945.50	
		Dispositions	-50,000.00		37,079.00
C31428XBN5	FEDEX CORP 4.4% DUE 01-15-2047				
		Dispositions	-1,030,000.00		853,700.80
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047				
		Acquisitions	165,000.00	-130,844.25	
		Dispositions	-190,000.00		147,164.85
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046				
		Acquisitions	100,000.00	-83,626.00	
		Dispositions	-230,000.00		185,720.55
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	60,000.00	-49,278.00	
		Dispositions	-125,000.00		108,134.95
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	55,000.00	-53,191.60	
		Dispositions	-55,000.00		48,049.10
C318910106	FIRST BANCORP N C COM				
		Acquisitions	124.00	-4,178.64	
		Dispositions	-1,797.00		51,046.62
C320209109	FIRST FINL BANCORP OHIO COM				
		Acquisitions	225.00	-4,941.38	
		Dispositions	-3,749.00		75,932.61
C32055Y201	FIRST INTERSTATE BANCSYS/MT				
		Acquisitions	218.00	-6,229.15	
		Dispositions	-2,795.00		68,598.35
SB8T1786	FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70,000.00	-75,368.30	
		Dispositions	-70,000.00		69,983.20
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049				
		Acquisitions	50,000.00	-36,864.50	
		Dispositions	-50,000.00		31,894.50
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	50,000.00	-38,908.50	
		Dispositions	-205,000.00		160,922.00
S2579467	FL PWR & LT CO 5.625% DUE 04-01-2034				
		Acquisitions	110,000.00	-114,758.00	
		Dispositions	-110,000.00		110,276.10
C341081GE1	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	1,895,000.00	-1,254,641.20	
		Dispositions	-595,000.00		357,160.65
SBQ3RM69	FLORIDA POWER & LIGHT COMPANY 4.8% 05-15-2033				
		Acquisitions	180,000.00	-178,938.65	
		Dispositions	-180,000.00		177,434.70
SBPYT0M9	FLORIDA POWER & LIGHT COMPANY 5.1% DUE 04-01-2033				
		Acquisitions	35,000.00	-36,264.20	
		Dispositions	-35,000.00		35,647.15
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	230,000.00	-233,526.20	
		Dispositions	-230,000.00		230,009.10
SB27YLH2	FLORIDA PWR CORP 6.35% DUE 09-15-2037				
		Acquisitions	25,000.00	-27,148.00	
		Dispositions	-25,000.00		25,447.25
SB39XY20	FLORIDA PWR CORP 6.4% DUE 06-15-2038				
		Acquisitions	165,000.00	-183,984.90	
		Dispositions	-165,000.00		169,316.40
SBJYGNS5	FMC CORP 4.5% DUE 10-01-2049				
		Acquisitions	75,000.00	-55,709.25	
		Dispositions	-75,000.00		51,180.00
SBNDT811	FMC CORP 6.375% 05-18-2053				
		Acquisitions	195,000.00	-189,806.55	
		Dispositions	-195,000.00		176,000.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C35086T109	FOUR CORNERS PPTY TR INC COM				
		Acquisitions	882.00	-22,862.97	
		Dispositions	-3,229.00		70,992.98
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	30,000.00	-27,148.20	
		Dispositions	-105,000.00		91,176.30
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,687,060.33	
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,687,060.33	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-79.00		
		Free Receipt	79.00	-8,993,203.41	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-79.00		
		Free Receipt	79.00	-8,993,203.41	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-360,390.64	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-360,390.64	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,754,920.73	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,754,920.73	
C999599GH0	FUT JUN 23 CBT ULT TNOTE				
		Free Delivery	-79.00		
		Free Receipt	79.00	-9,361,875.96	
C999599GH0	FUT JUN 23 CBT ULT TNOTE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-79.00		
		Free Receipt	79.00	-9,361,875.96	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-31.00		
		Free Receipt	40.00	-5,600,070.89	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-40.00		
		Free Receipt	31.00	-4,394,640.08	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,517,093.00	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,517,093.00	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-56.00		
		Free Receipt	56.00	-7,401,367.91	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-56.00		
		Free Receipt	56.00	-7,401,367.91	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-92.00		
		Free Receipt	92.00	-10,872,188.65	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-92.00		
		Free Receipt	92.00	-10,872,188.65	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-385,375.00	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-385,375.00	
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Acquisitions	70,000.00	-57,271.20	
		Dispositions	-110,000.00		90,497.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051				
		Acquisitions	60,000.00	-42,544.80	
		Dispositions	-185,000.00		117,790.50
C361448BH5	GATX CORP 3.1% DUE 06-01-2051				
		Acquisitions	90,000.00	-56,711.70	
		Dispositions	-1,240,000.00		712,172.20
SBLH1J61	GATX CORP 3.1% DUE 06-01-2051				
		Dispositions	-40,000.00		22,999.60
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052				
		Acquisitions	190,000.00	-200,339.50	
		Dispositions	-190,000.00		193,516.60
SBL6JPG8	GE HEALTHCARE TECHNOLOGIES INC COM				
		Acquisitions	2,699.00	-183,805.27	
		Dispositions	-4,016.00		278,046.68
		Free Receipt	1,317.00	69,819.37	
C369550BH0	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				
		Acquisitions	755,000.00	-697,261.70	
		Dispositions	-405,000.00		347,075.60
SBNVTWX3	GENERAL MILLS INC 4.95% DUE 03-29-2033				
		Acquisitions	135,000.00	-134,725.95	
		Dispositions	-135,000.00		136,348.65
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	70,000.00	-60,736.90	
		Dispositions	-70,000.00		58,730.70
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050				
		Acquisitions	70,000.00	-54,398.40	
		Dispositions	-70,000.00		51,833.60
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	75,000.00	-79,613.25	
		Dispositions	-140,000.00		134,664.60
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	65,000.00	-44,851.30	
		Dispositions	-65,000.00		44,344.95
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	95,000.00	-94,786.25	
		Dispositions	-95,000.00		90,374.45
C378272BQ0	GLENCORE FDG LLC NT 144A 6.5% 10-06-2033				
		Acquisitions	1,220,000.00	-1,218,245.35	
		Dispositions	-375,000.00		374,310.00
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	170,000.00	-184,203.60	
		Dispositions	-345,000.00		355,812.00
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	55,000.00	-41,217.20	
		Dispositions	-100,000.00		68,289.00
C38141GYJ7	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032				
		Acquisitions	1,175,000.00	-918,482.70	
		Dispositions	-170,000.00		129,217.00
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	75,000.00	-53,139.75	
		Dispositions	-160,000.00		111,393.85
C38141GYC2	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Dispositions	-770,000.00		554,908.20
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	60,000.00	-43,489.80	
		Dispositions	-770,000.00		539,216.45
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% 04-23-2039				
		Acquisitions	175,000.00	-154,467.25	
		Dispositions	-755,000.00		648,668.95
S2395997	GRAND MET INVT 7.45% DUE 04-15-2035				
		Acquisitions	35,000.00	-42,450.45	
		Dispositions	-35,000.00		41,448.75
C404030108	H & E EQUIP SVCS INC COM				
		Acquisitions	372.00	-15,473.00	
		Dispositions	-372.00		16,582.76
SBMW4TQ2	HACKENSACK 2.675% DUE 09-01-2041				
		Acquisitions	85,000.00	-58,875.25	
		Dispositions	-85,000.00		53,817.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	197.00	-7,528.88	
		Dispositions	-2,862.00		105,708.69
C407497106	HAMILTON LANE INC CL A CL A				
		Acquisitions	116.00	-9,187.53	
		Dispositions	-1,470.00		127,579.74
C404119CQ0	HCA INC 5.5% DUE 06-01-2033				
		Acquisitions	620,000.00	-619,578.40	
		Dispositions	-620,000.00		611,456.40
C404119CR8	HCA INC 5.9% 06-01-2053				
		Acquisitions	960,000.00	-911,289.55	
		Dispositions	-960,000.00		945,907.20
CG4388N106	HELEN TROY LTD COM STK				
		Acquisitions	158.00	-16,367.87	
		Dispositions	-542.00		61,206.48
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	35,000.00	-35,185.50	
		Dispositions	-35,000.00		31,363.85
C43137PAA8	HILL CITY FDG TR PRE CAPITALIZED TR SEC 144A 4.046% 08-15-2041				
		Acquisitions	240,000.00	-170,241.60	
		Dispositions	-610,000.00		398,152.30
SBJN4573	HOAG MEM HOSP 3.803% DUE 07-15-2052				
		Acquisitions	50,000.00	-41,402.50	
		Dispositions	-145,000.00		104,540.65
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	70,000.00	-45,323.60	
		Dispositions	-70,000.00		42,646.80
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	65,000.00	-46,522.45	
		Dispositions	-375,000.00		255,705.90
C437076CK6	HOME DEPOT INC SR NT 2.75% 09-15-2051				
		Acquisitions	1,675,000.00	-1,151,998.00	
		Dispositions	-470,000.00		277,676.00
SBP0TWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-85,000.00		49,958.75
SBMFS1P4	HONEYWELL INTERNATIONAL 5% 02-15-2033 BEO				
		Acquisitions	65,000.00	-67,076.75	
		Dispositions	-345,000.00		353,277.45
SBMWGT57	HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034				
		Acquisitions	245,000.00	-242,390.35	
		Dispositions	-245,000.00		226,689.95
S2020459	HONEYWELL INTL INC COM STK				
		Acquisitions	554.00	-109,633.73	
		Dispositions	-1,698.00		318,389.79
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051				
		Acquisitions	45,000.00	-31,911.75	
		Dispositions	-85,000.00		54,126.30
SBK81093	HSBC HLDGS PLC 6.254% 03-09-2034				
		Acquisitions	20,000.00	-20,467.40	
		Dispositions	-20,000.00		19,981.40
SBPXXDF6	HSBC HLDGS PLC 6.547% 06-20-2034				
		Acquisitions	325,000.00	-323,481.25	
		Dispositions	-325,000.00		306,832.50
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044				
		Acquisitions	415,000.00	-435,344.25	
		Dispositions	-415,000.00		396,088.10
C443320106	HUB GROUP INC CL A CL A				
		Acquisitions	125.00	-10,255.56	
		Dispositions	-1,560.00		122,212.48
SBQMS2B8	HUMANA INC 5.5% 03-15-2053				
		Acquisitions	160,000.00	-155,616.55	
		Dispositions	-160,000.00		149,081.15
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033				
		Acquisitions	50,000.00	-51,702.00	
		Dispositions	-50,000.00		51,857.00
C447011107	HUNTSMAN CORP COM STK				
		Acquisitions	624.00	-16,522.76	
		Dispositions	-1,840.00		43,261.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG4740B105	ICHOR HOLDINGS LTD COM USD0.0001				
		Acquisitions	439.00	-13,872.77	
		Dispositions	-1,686.00		50,249.87
SBNYLD66	IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053				
		Acquisitions	30,000.00	-29,717.10	
		Dispositions	-30,000.00		31,194.00
C45245E109	IMAX CORP COM				
		Acquisitions	478.00	-8,198.70	
		Dispositions	-3,607.00		64,595.03
C45378A106	INDEPENDENCE RLTY TR INC COM				
		Acquisitions	480.00	-7,907.75	
		Dispositions	-6,067.00		85,084.11
C453836108	INDEPENDENT BK CORP MASS COM COM STK USD0.01				
		Acquisitions	87.00	-5,182.33	
		Dispositions	-1,099.00		53,335.29
C45384B106	INDEPENDENT BK GROUP INC COM				
		Acquisitions	78.00	-3,387.48	
		Dispositions	-970.00		37,512.07
SBMDB9N9	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053				
		Acquisitions	110,000.00	-110,678.15	
		Dispositions	-110,000.00		113,565.30
SBRF5C24	INGERSOLL RAND INC 5.7% DUE 08-14-2033				
		Acquisitions	115,000.00	-114,119.10	
		Dispositions	-115,000.00		111,333.10
C457669307	INSMED INC COM PAR $.01				
		Acquisitions	561.00	-10,537.75	
		Dispositions	-4,113.00		99,116.59
C457730109	INSPIRE MED SYS INC COM				
		Acquisitions	21.00	-5,663.05	
		Dispositions	-512.00		126,668.00
C457790103	INSTRUCTURE HLDGS INC COM				
		Acquisitions	187.00	-4,779.74	
		Dispositions	-2,368.00		62,408.37
C458140BG4	INTEL CORP 3.734% 12-08-2047 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	230,000.00	-182,249.30	
		Dispositions	-805,000.00		599,435.25
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO				
		Dispositions	-175,000.00		122,750.25
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	10,000.00	-9,583.10	
		Dispositions	-430,000.00		354,130.80
SBMX7H88	INTEL CORP 5.625% 02-10-2043				
		Acquisitions	175,000.00	-176,994.05	
		Dispositions	-175,000.00		181,071.45
C458140CJ7	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	125,000.00	-124,946.25	
		Dispositions	-125,000.00		127,267.50
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	180,000.00	-183,611.75	
		Dispositions	-180,000.00		178,051.95
C458140CK4	INTEL CORP 6.02% 02-10-2063				
		Acquisitions	100,000.00	-99,954.00	
		Dispositions	-100,000.00		99,464.10
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				
		Acquisitions	55,000.00	-49,589.10	
		Dispositions	-55,000.00		45,440.45
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	175,000.00	-125,063.00	
		Dispositions	-175,000.00		113,648.50
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	40,000.00	-26,531.60	
		Dispositions	-40,000.00		24,342.80
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	50,000.00	-49,296.50	
		Dispositions	-175,000.00		162,053.55
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	130,000.00	-108,104.10	
		Dispositions	-315,000.00		258,923.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQVW5T0	INTERNATIONAL BUSINESS MACHS CORP 4.75% 02-06-2033				
		Acquisitions	505,000.00	-504,970.15	
		Dispositions	-505,000.00		495,824.60
C459200KV2	INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052				
		Dispositions	-250,000.00		247,075.00
SBPLNYL1	INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052				
		Acquisitions	65,000.00	-60,467.55	
		Dispositions	-290,000.00		268,056.25
SBMWS953	INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053				
		Acquisitions	385,000.00	-382,957.00	
		Dispositions	-385,000.00		343,953.50
S2005973	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	1,781.00	-224,990.10	
		Dispositions	-2,676.00		374,459.42
C459200KK6	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	145,000.00	-108,052.55	
		Dispositions	-1,075,000.00		719,841.50
SBMZ81Z4	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	190,000.00	-130,575.90	
		Dispositions	-190,000.00		127,797.00
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	20,000.00	-12,702.80	
		Dispositions	-20,000.00		11,877.40
S2464165	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	789.00	-74,484.20	
		Dispositions	-3,572.00		297,951.71
C46116X101	INTRA-CELLULAR THERAPIES INC COM				
		Acquisitions	1,543.00	-96,033.04	
		Dispositions	-1,543.00		81,095.42
SBNNJDM7	INTUIT INC 5.5% 09-15-2053				
		Acquisitions	65,000.00	-64,461.80	
		Dispositions	-65,000.00		61,809.15
SBDR73G1	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	516.00	-106,066.70	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,206.00		241,870.07
C466032109	J & J SNACK FOODS CORP COM STK NPV				
		Acquisitions	69.00	-11,013.25	
		Dispositions	-850.00		130,155.30
C466367109	JACK IN THE BOX INC COM				
		Acquisitions	186.00	-15,494.36	
		Dispositions	-705.00		45,408.53
SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048				
		Acquisitions	90,000.00	-78,111.00	
		Dispositions	-90,000.00		74,457.00
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036				
		Acquisitions	60,000.00	-55,054.80	
		Dispositions	-115,000.00		96,864.50
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	95,000.00	-81,122.40	
		Dispositions	-95,000.00		73,109.15
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	40,000.00	-42,779.60	
		Dispositions	-40,000.00		40,915.20
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	470,000.00	-314,804.55	
		Dispositions	-470,000.00		317,161.30
C46647PCD6	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Dispositions	-985,000.00		773,096.95
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	125,000.00	-91,228.75	
		Dispositions	-125,000.00		84,808.75
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	495,000.00	-379,905.65	
		Dispositions	-495,000.00		355,226.85
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	255,000.00	-221,317.05	
		Dispositions	-255,000.00		216,772.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,000.00	-33,085.50	
		Dispositions	-35,000.00		32,244.45
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	10,000.00	-9,582.60	
		Dispositions	-10,000.00		9,371.60
S2190385	JPMORGAN CHASE & CO COM				
		Acquisitions	992.00	-139,161.46	
		Dispositions	-2,864.00		423,744.34
C48282T104	KADANT INC COM				
		Acquisitions	45.00	-9,185.32	
		Dispositions	-558.00		126,506.31
C483007704	KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01				
		Acquisitions	218.00	-15,893.01	
		Dispositions	-990.00		67,925.82
SBMF8YY4	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041				
		Acquisitions	40,000.00	-28,986.40	
		Dispositions	-40,000.00		26,461.20
SB5BT721	KANSAS ST DEPT TRANSN HWY REV 4.596% 09-01-2035 BEO TAXABLE				
		Acquisitions	145,000.00	-142,300.10	
		Dispositions	-145,000.00		133,739.30
C48666K109	KB HOME COM				
		Acquisitions	208.00	-9,588.27	
		Dispositions	-2,764.00		126,479.44
SBD31BB8	KELLANOVA 4.5% DUE 04-01-2046				
		Acquisitions	45,000.00	-37,147.05	
		Dispositions	-45,000.00		35,940.15
C488401100	KEMPER CORP DEL COM				
		Acquisitions	22.00	-1,194.68	
		Dispositions	-1,119.00		53,549.04
SBMF0FJ2	KENVUE INC 5.1% 03-22-2043				
		Acquisitions	370,000.00	-367,974.35	
		Dispositions	-370,000.00		365,651.00
C49177JAQ5	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	245,000.00	-243,285.00	
		Dispositions	-245,000.00		250,708.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF0FM5	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	345,000.00	-346,823.60	
		Dispositions	-345,000.00		310,593.95
SBQ84ZQ6	KENVUE INC COM				
		Acquisitions	6,599.00	-151,520.36	
		Dispositions	-10,992.72		216,277.67
SBNC5VR7	KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051				
		Acquisitions	110,000.00	-76,605.10	
		Dispositions	-110,000.00		75,267.50
SB63ZC30	KIMBERLY-CLARK 5.3% DUE 03-01-2041				
		Acquisitions	45,000.00	-46,431.90	
		Dispositions	-45,000.00		42,776.10
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	95,000.00	-81,556.55	
		Dispositions	-95,000.00		82,946.40
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	50,000.00	-46,809.00	
		Dispositions	-50,000.00		45,527.50
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034				
		Acquisitions	75,000.00	-68,718.75	
		Dispositions	-100,000.00		90,964.00
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	45,000.00	-42,084.45	
		Dispositions	-150,000.00		134,248.45
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	140,000.00	-96,804.75	
		Dispositions	-140,000.00		89,871.80
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050				
		Acquisitions	105,000.00	-65,195.40	
		Dispositions	-105,000.00		63,860.35
C49803T300	KITE RLTY GROUP TR COM NEW COM NEW				
		Acquisitions	434.00	-9,399.77	
		Dispositions	-5,475.00		113,549.25
C482480AN0	KLA CORP 5.25% 07-15-2062				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-500,000.00		478,640.00
SBQ5J0D6	KLA CORP 5.25% 07-15-2062				
		Acquisitions	55,000.00	-52,514.25	
		Dispositions	-245,000.00		217,251.30
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Acquisitions	45,000.00	-46,811.45	
		Dispositions	-45,000.00		46,581.75
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	50,000.00	-41,228.00	
		Dispositions	-505,000.00		423,796.50
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	140,000.00	-125,776.60	
		Dispositions	-140,000.00		120,055.60
SBKSYG16	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039				
		Acquisitions	250,000.00	-223,344.35	
		Dispositions	-290,000.00		248,110.50
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	75,000.00	-70,321.50	
		Dispositions	-75,000.00		66,557.55
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	25,000.00	-24,866.25	
		Dispositions	-25,000.00		22,358.50
SBNXJJF2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033				
		Acquisitions	140,000.00	-139,850.20	
		Dispositions	-140,000.00		134,832.80
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053				
		Acquisitions	70,000.00	-68,051.30	
		Dispositions	-70,000.00		67,559.80
C505336107	LA Z BOY INC COM				
		Acquisitions	334.00	-10,143.57	
		Dispositions	-2,238.00		65,954.03
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	40,000.00	-37,386.80	
		Dispositions	-95,000.00		81,811.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2502247	LAM RESH CORP COM				
		Acquisitions	42.00	-20,845.11	
		Dispositions	-663.00		424,935.14
C516544103	LANTHEUS HLDGS INC COM				
		Acquisitions	1,199.00	-96,384.32	
		Dispositions	-1,199.00		78,512.10
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	232.00	-15,640.79	
		Dispositions	-1,150.00		64,361.63
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052				
		Acquisitions	170,000.00	-131,410.00	
		Dispositions	-170,000.00		131,450.80
SBRJVGG0	LOCKHEED MARTIN CORP 4.75% 02-15-2034				
		Acquisitions	395,000.00	-393,712.30	
		Dispositions	-395,000.00		385,081.55
SB4LSB85	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE				
		Acquisitions	50,000.00	-59,295.00	
		Dispositions	-50,000.00		55,106.50
SBN7KCF2	LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		89,476.20
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	40,000.00	-39,947.20	
		Dispositions	-40,000.00		40,390.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	40,000.00	-27,951.20	
		Dispositions	-40,000.00		23,104.00
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	65,000.00	-49,424.25	
		Dispositions	-165,000.00		119,625.00
C548661EF0	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	240,000.00	-185,592.00	
		Dispositions	-1,500,000.00		1,209,925.50
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	95,000.00	-74,339.40	
		Dispositions	-245,000.00		192,958.35
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063				
		Acquisitions	107,000.00	-106,782.66	
		Dispositions	-107,000.00		101,144.52
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	80,000.00	-79,418.80	
		Dispositions	-80,000.00		77,534.15
C529043101	LXP INDUSTRIAL TRUST COM USD0.0001				
		Acquisitions	2,582.00	-26,586.63	
		Dispositions	-8,130.00		68,822.94
C50249AAH6	LYB INTL FIN III 3.375% DUE 10-01-2040				
		Acquisitions	150,000.00	-116,443.50	
		Dispositions	-1,610,000.00		1,168,101.30
SBMF74Z2	LYB INTL FIN III 3.375% DUE 10-01-2040				
		Acquisitions	170,000.00	-130,798.00	
		Dispositions	-280,000.00		188,300.00
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	50,000.00	-36,711.00	
		Dispositions	-50,000.00		34,705.00
SBYWPDY5	MA INST TECH 3.959% DUE 07-01-2038				
		Acquisitions	440,000.00	-416,145.60	
		Dispositions	-440,000.00		380,257.05
C55405Y100	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK				
		Acquisitions	236.00	-16,228.10	
		Dispositions	-1,144.00		93,330.81
C556269108	MADDEN STEVEN LTD COM				
		Acquisitions	324.00	-10,983.79	
		Dispositions	-4,102.00		132,157.01
C559663109	MAGNOLIA OIL & GAS CORP CL A CL A				
		Acquisitions	3,241.00	-73,821.77	
		Dispositions	-3,241.00		75,111.19
C56117J100	MALIBU BOATS INC COM CL A COM CL A				
		Acquisitions	34.00	-1,822.98	
		Dispositions	-1,681.00		82,876.02

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037				
		Acquisitions	35,000.00	-36,143.10	
		Dispositions	-35,000.00		33,649.70
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	40,000.00	-32,644.80	
		Dispositions	-40,000.00		31,245.20
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	85,000.00	-67,898.85	
		Dispositions	-120,000.00		88,987.20
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053				
		Acquisitions	80,000.00	-79,760.00	
		Dispositions	-80,000.00		76,303.20
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051				
		Acquisitions	40,000.00	-26,633.60	
		Dispositions	-40,000.00		23,513.20
SBNKJSM5	MARVELL TECHNOLOGY INC COM				
		Acquisitions	3,023.00	-123,818.98	
		Dispositions	-5,390.00		309,217.71
SBNK94L6	MASTERCARD INC 4.85% DUE 03-09-2033				
		Acquisitions	385,000.00	-384,638.10	
		Dispositions	-385,000.00		388,099.70
SBK80XH9	MATCH GROUP INC NEW COM				
		Acquisitions	772.00	-30,588.23	
		Dispositions	-5,861.00		238,391.02
C57776J100	MAXLINEAR INC COMMON STOCK				
		Acquisitions	560.00	-15,797.85	
		Dispositions	-3,206.00		72,243.52
S2550707	MC DONALDS CORP COM				
		Acquisitions	192.00	-51,728.81	
		Dispositions	-1,245.00		342,494.78
SB2Q1JQ9	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038				
		Acquisitions	185,000.00	-205,477.65	
		Dispositions	-185,000.00		198,839.85
SBTN1Y11	MEDTRONIC PLC COMMON STOCK STOCK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,178.00	-516,903.87	
		Dispositions	-6,178.00		471,545.39
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	155,000.00	-106,825.20	
		Dispositions	-195,000.00		119,533.45
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	180,000.00	-126,684.90	
		Dispositions	-180,000.00		107,316.00
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	165,000.00	-165,401.95	
		Dispositions	-165,000.00		160,970.10
SBG490B5	MERCK & CO INC 5.85% DUE 06-30-2039				
		Acquisitions	80,000.00	-87,410.00	
		Dispositions	-80,000.00		78,344.80
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	80,000.00	-56,396.80	
		Dispositions	-410,000.00		264,556.60
C58933YBM6	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	1,145,000.00	-1,147,808.80	
		Dispositions	-375,000.00		339,588.75
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	285,000.00	-279,821.30	
		Dispositions	-285,000.00		277,662.10
SBG5GXT4	MERCK & CO INC NEW 6.55% DUE 09-15-2037				
		Acquisitions	5,000.00	-5,994.05	
		Dispositions	-35,000.00		37,494.45
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050				
		Acquisitions	45,000.00	-27,814.50	
		Dispositions	-160,000.00		93,847.65
C589889104	MERIT MED SYS INC COM				
		Acquisitions	224.00	-16,541.05	
		Dispositions	-2,076.00		139,109.29
C30303M8K1	META PLATFORMS INC 4.65% 08-15-2062				
		Dispositions	-666,000.00		564,825.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				
		Acquisitions	65,000.00	-55,290.10	
		Dispositions	-435,000.00		346,786.30
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	90,000.00	-89,750.70	
		Dispositions	-90,000.00		88,090.85
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	340,000.00	-336,664.80	
		Dispositions	-340,000.00		320,303.80
SB7TL820	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	100.00	-13,358.84	
		Dispositions	-2,700.00		845,220.43
C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	620,000.00	-518,011.30	
		Dispositions	-520,000.00		423,222.50
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	75,000.00	-63,890.95	
		Dispositions	-75,000.00		62,531.80
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	200,000.00	-172,250.45	
		Dispositions	-200,000.00		153,964.00
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043				
		Acquisitions	85,000.00	-78,522.20	
		Dispositions	-85,000.00		76,364.10
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054				
		Acquisitions	455,000.00	-456,244.60	
		Dispositions	-455,000.00		435,470.20
SBMV3KX4	METLIFE INC 5.375% 07-15-2033				
		Acquisitions	445,000.00	-447,884.65	
		Dispositions	-445,000.00		435,399.40
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035				
		Acquisitions	20,000.00	-20,465.40	
		Dispositions	-60,000.00		60,177.60
SB019VJ1	METLIFE INC 6.375% DUE 06-15-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-53,220.50	
		Dispositions	-100,000.00		107,095.50
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041				
		Acquisitions	65,000.00	-46,592.65	
		Dispositions	-110,000.00		71,985.10
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	315,000.00	-220,638.85	
		Dispositions	-1,225,000.00		739,439.10
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	140,000.00	-100,925.10	
		Dispositions	-140,000.00		91,793.45
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046				
		Acquisitions	25,000.00	-20,918.25	
		Dispositions	-380,000.00		299,756.40
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045				
		Acquisitions	110,000.00	-98,831.70	
		Dispositions	-110,000.00		97,453.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039				
		Acquisitions	95,000.00	-95,266.00	
		Dispositions	-95,000.00		94,772.95
C594918AM6	MICROSOFT CORP 5.3% DUE 02-08-2041				
		Acquisitions	45,000.00	-45,564.30	
		Dispositions	-45,000.00		45,163.80
C594918CA0	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047				
		Acquisitions	20,000.00	-19,522.80	
		Dispositions	-60,000.00		53,563.80
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057				
		Acquisitions	315,000.00	-297,832.50	
		Dispositions	-315,000.00		272,289.15
SBL9FK80	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044				
		Acquisitions	60,000.00	-52,426.20	
		Dispositions	-165,000.00		132,874.50
C595620AY1	MIDAMERICAN ENERGY 5.858% 09-15-2054				
		Acquisitions	545,000.00	-544,367.80	
		Dispositions	-545,000.00		551,903.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				
		Acquisitions	165,000.00	-164,956.10	
		Dispositions	-165,000.00		163,366.20
C595620AW5	MIDAMERICAN ENERGY CO 2.7% 08-01-2052				
		Acquisitions	506,000.00	-298,944.32	
		Dispositions	-175,000.00		94,412.50
SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052				
		Dispositions	-100,000.00		64,677.00
C595620AU9	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	905,000.00	-739,773.25	
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	40,000.00	-34,989.60	
		Dispositions	-125,000.00		96,788.75
C603158106	MINERALS TECHNOLOGIES INC COM				
		Acquisitions	308.00	-18,420.00	
		Dispositions	-2,285.00		114,089.16
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051				
		Acquisitions	75,000.00	-50,849.60	
		Dispositions	-95,000.00		55,266.25
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046				
		Acquisitions	120,000.00	-94,581.45	
		Dispositions	-205,000.00		156,145.90
SBG49491	MOLSON COORS 5 DUE 05-01-2042				
		Acquisitions	55,000.00	-48,805.35	
		Dispositions	-130,000.00		111,069.40
SBZ07BW4	MONSTER BEVERAGE CORP NEW COM				
		Dispositions	-1,838.00		109,407.57
		Free Receipt	912.00		
SBNQSGJ9	MOODYS CORP 3.75% 02-25-2052				
		Acquisitions	45,000.00	-33,836.85	
		Dispositions	-80,000.00		55,874.40
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	355,000.00	-235,395.05	
		Dispositions	-355,000.00		225,493.05

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	115,000.00	-102,120.00	
		Dispositions	-230,000.00		191,437.75
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047				
		Acquisitions	55,000.00	-47,341.80	
		Dispositions	-55,000.00		42,694.85
C61747YFE0	MORGAN STANLEY 5.25% 04-21-2034				
		Acquisitions	895,000.00	-888,051.05	
		Dispositions	-895,000.00		884,164.45
C61747YES0	MORGAN STANLEY 5.297% 04-20-2037				
		Dispositions	-1,760,000.00		1,664,229.15
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	605,000.00	-583,198.95	
		Dispositions	-825,000.00		775,145.85
SBL0NRR1	MORGAN STANLEY 5.948% 01-19-2038				
		Acquisitions	860,000.00	-868,959.20	
		Dispositions	-860,000.00		866,045.55
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	160,000.00	-175,647.10	
		Dispositions	-160,000.00		178,362.70
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	295,000.00	-218,742.50	
		Dispositions	-295,000.00		210,523.80
C61945CAD5	MOSAIC CO NEW 5.45% DUE 11-15-2033				
		Acquisitions	1,215,000.00	-1,198,565.75	
		Dispositions	-910,000.00		857,922.90
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	55,000.00	-47,411.65	
		Dispositions	-95,000.00		76,793.25
C55336VAT7	MPLX LP 5.5% DUE 02-15-2049				
		Acquisitions	725,000.00	-667,144.00	
		Dispositions	-305,000.00		256,508.05
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Dispositions	-215,000.00		185,898.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047				
		Acquisitions	65,000.00	-54,837.90	
		Dispositions	-170,000.00		148,984.10
C55336VBT6	MPLX LP SR NT 4.95% 03-14-2052				
		Dispositions	-1,070,000.00		909,851.40
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	155,000.00	-137,302.45	
		Dispositions	-200,000.00		160,796.70
C55405W104	MYR GROUP INC DEL COM STK				
		Acquisitions	29.00	-3,626.51	
		Dispositions	-1,031.00		133,458.63
SBQZDPN3	NASDAQ INC 5.55% 02-15-2034				
		Acquisitions	65,000.00	-64,981.80	
		Dispositions	-65,000.00		64,701.00
SBRT75P0	NASDAQ INC 5.95% 08-15-2053				
		Acquisitions	90,000.00	-85,760.80	
		Dispositions	-90,000.00		86,171.20
SBRT75N8	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	260,000.00	-250,180.55	
		Dispositions	-260,000.00		237,464.85
C637432NR2	NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO				
		Acquisitions	300,000.00	-248,838.20	
		Dispositions	-300,000.00		231,711.00
C64049M209	NEOGENOMICS INC COM NEW COM NEW				
		Acquisitions	1,279.00	-19,318.52	
		Dispositions	-3,804.00		46,637.42
C64111Q104	NETGEAR INC COM				
		Acquisitions	31.00	-566.71	
		Dispositions	-1,050.00		14,891.75
SBS99X04	NEVADA PWR CO 6.0% 03-15-2054				
		Acquisitions	240,000.00	-239,850.20	
		Dispositions	-240,000.00		229,899.40
SB40VJC5	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE				
		Acquisitions	80,000.00	-81,516.80	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-140,000.00		139,305.60
S2636607	NEWMONT CORPORATION				
		Acquisitions	6,718.00	-299,812.38	
		Dispositions	-6,718.00		261,446.33
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053				
		Acquisitions	625,000.00	-588,396.35	
		Dispositions	-625,000.00		544,558.85
S2640147	NIKE INC CL B				
		Acquisitions	2,468.00	-237,091.34	
		Dispositions	-2,468.00		251,965.23
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047				
		Acquisitions	70,000.00	-60,589.90	
		Dispositions	-70,000.00		52,574.90
C629209305	NMI HOLDINGS INC COMMON STOCK				
		Acquisitions	347.00	-8,766.49	
		Dispositions	-4,769.00		129,792.17
C637417AS5	NNN REIT INC 5.6% 10-15-2033				
		Acquisitions	195,000.00	-190,468.20	
		Dispositions	-195,000.00		188,457.75
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	35,000.00	-28,316.40	
		Dispositions	-35,000.00		27,756.40
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054				
		Acquisitions	60,000.00	-51,894.00	
		Dispositions	-60,000.00		53,899.20
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Acquisitions	145,000.00	-98,684.10	
		Dispositions	-145,000.00		88,396.35
SB8HY550	NORFOLK SOUTHN 3.95 DUE 10-01-2042				
		Acquisitions	30,000.00	-24,756.90	
		Dispositions	-30,000.00		22,752.00
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048				
		Acquisitions	90,000.00	-73,730.70	
		Dispositions	-90,000.00		76,208.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C655844CL0	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	130,000.00	-79,446.90	
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	35,000.00	-25,078.90	
		Dispositions	-80,000.00		46,752.00
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053				
		Acquisitions	115,000.00	-113,162.55	
		Dispositions	-115,000.00		110,917.00
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	60,000.00	-39,973.20	
		Dispositions	-105,000.00		58,880.85
C666807BH4	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,035,000.00	-988,766.55	
		Dispositions	-380,000.00		324,683.40
SBNC3911	NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033				
		Acquisitions	225,000.00	-224,770.50	
		Dispositions	-225,000.00		219,758.95
C666807CJ9	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	1,105,000.00	-1,098,290.25	
		Dispositions	-1,105,000.00		1,086,203.95
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	270,000.00	-267,016.50	
		Dispositions	-270,000.00		236,973.90
C668074305	NORTHWESTERN ENERGY GROUP INC				
		Acquisitions	232.00	-11,980.08	
		Dispositions	-1,602.00		78,088.57
SBLB6SV0	NORTHWESTERN UNIV 2.64% DUE 12-01-2050				
		Acquisitions	105,000.00	-69,539.40	
		Dispositions	-105,000.00		61,875.45
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044				
		Acquisitions	110,000.00	-99,238.70	
		Dispositions	-110,000.00		93,474.70
SBN72M25	NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052				
		Acquisitions	30,000.00	-27,797.10	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,000.00		25,608.00
SB29QQD7	NUCOR CORP FIXED 6.4% DUE 12-01-2037				
		Acquisitions	50,000.00	-54,810.00	
		Dispositions	-50,000.00		51,206.50
C67077MBB3	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	630,000.00	-626,012.10	
		Dispositions	-630,000.00		609,317.10
SBRJG2L2	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	85,000.00	-84,461.95	
		Dispositions	-85,000.00		77,440.10
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				
		Acquisitions	115,000.00	-88,396.10	
		Dispositions	-115,000.00		83,565.90
SBYQ27T5	OCCIDENTAL PETE 4.625% DUE 06-15-2045				
		Acquisitions	50,000.00	-38,860.00	
		Dispositions	-50,000.00		35,763.00
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040				
		Acquisitions	65,000.00	-63,672.70	
		Dispositions	-65,000.00		61,357.40
SB677P66	OGLETHORPE PWR 5.25% DUE 09-01-2050				
		Acquisitions	40,000.00	-36,608.40	
		Dispositions	-40,000.00		33,192.00
SBQB7DR9	OHIO PWR CO 5.0% 06-01-2033				
		Acquisitions	60,000.00	-59,716.80	
		Dispositions	-60,000.00		57,510.00
C680033107	OLD NATL BANCORP IND COM				
		Acquisitions	544.00	-8,423.96	
		Dispositions	-6,952.00		101,357.82
C68218J103	OMNIAB INC COM				
		Acquisitions	286.00	-1,359.37	
		Dispositions	-4,730.00		23,309.01
C68213N109	OMNICELL INC COM				
		Acquisitions	187.00	-9,736.07	
		Dispositions	-1,089.00		48,660.01

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ16JQ0	ONCOR ELEC 3.75% DUE 04-01-2045				
		Acquisitions	65,000.00	-51,355.20	
		Dispositions	-65,000.00		50,703.25
SBPX1TR4	ONCOR ELEC FIXED 4.6% DUE 06-01-2052				
		Acquisitions	30,000.00	-28,722.60	
		Dispositions	-30,000.00		24,444.60
SBKFV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	30,000.00	-23,573.70	
		Dispositions	-30,000.00		21,332.70
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Acquisitions	50,000.00	-41,770.50	
		Dispositions	-105,000.00		91,755.45
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	170,000.00	-126,670.05	
		Dispositions	-745,000.00		542,094.75
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	500,000.00	-350,828.90	
		Dispositions	-500,000.00		321,175.00
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	160,000.00	-129,596.80	
		Dispositions	-160,000.00		125,524.80
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	170,000.00	-124,967.10	
		Dispositions	-170,000.00		119,770.80
SBD390R1	ORACLE CORP 4% 11-15-2047				
		Acquisitions	70,000.00	-52,346.00	
		Dispositions	-310,000.00		222,749.45
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	165,000.00	-118,997.95	
		Dispositions	-215,000.00		155,270.15
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	105,000.00	-79,623.60	
		Dispositions	-105,000.00		80,115.00
SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	45,000.00	-36,324.45	
		Dispositions	-45,000.00		34,480.80
SBMWS997	ORACLE CORP 4.9% 02-06-2033				
		Acquisitions	55,000.00	-54,961.50	
		Dispositions	-55,000.00		53,563.95
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	25,000.00	-21,694.25	
		Dispositions	-210,000.00		202,433.90
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	130,000.00	-129,340.90	
		Dispositions	-130,000.00		120,264.30
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	220,000.00	-159,877.75	
		Dispositions	-695,000.00		498,873.95
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	35,000.00	-22,425.55	
		Dispositions	-200,000.00		125,934.00
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040				
		Acquisitions	185,000.00	-146,875.75	
		Dispositions	-445,000.00		342,849.50
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	100,000.00	-79,769.00	
		Dispositions	-925,000.00		699,412.90
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	40,000.00	-31,820.40	
		Dispositions	-235,000.00		180,465.40
C69478X105	PAC PREMIER BANCORP COM				
		Acquisitions	203.00	-4,858.05	
		Dispositions	-2,561.00		55,356.10
C69404D108	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK				
		Acquisitions	428.00	-4,858.17	
		Dispositions	-5,412.00		44,888.52
SB80L9N4	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042				
		Acquisitions	40,000.00	-29,660.40	
		Dispositions	-40,000.00		28,006.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB6XRFT3	PACIFIC GAS & ELEC CO 4.5% 12-15-2041				
		Acquisitions	80,000.00	-60,178.40	
		Dispositions	-160,000.00		108,030.40
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044				
		Acquisitions	230,000.00	-180,993.25	
		Dispositions	-435,000.00		326,551.65
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053				
		Acquisitions	35,000.00	-34,498.80	
		Dispositions	-35,000.00		35,012.95
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053				
		Acquisitions	35,000.00	-35,061.95	
		Dispositions	-35,000.00		34,955.20
SB7MTCC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042				
		Acquisitions	65,000.00	-40,949.35	
		Dispositions	-65,000.00		41,207.40
SBNVRFD8	PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052				
		Acquisitions	160,000.00	-158,097.40	
		Dispositions	-250,000.00		249,776.30
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD				
		Acquisitions	40,000.00	-26,302.80	
		Dispositions	-40,000.00		21,864.40
SBNBXR85	PACIFICORP 5.5% 05-15-2054				
		Acquisitions	125,000.00	-125,134.30	
		Dispositions	-125,000.00		123,129.60
C695127100	PACIRA BIOSCIENCES INC COM USD0.001				
		Acquisitions	1,453.00	-47,899.13	
		Dispositions	-1,453.00		41,435.15
S2671501	PARKER-HANNIFIN CORP COM				
		Acquisitions	111.00	-34,339.79	
		Dispositions	-1,240.00		489,214.71
SBK8T213	PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060				
		Acquisitions	75,000.00	-51,681.00	
		Dispositions	-75,000.00		49,758.75
C703481AD3	PATTERSON-UTI ENERGY INC 7.15% 10-01-2033				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,260,000.00	-1,273,869.30	
		Dispositions	-315,000.00		313,821.90
C703481101	PATTERSON-UTI ENERGY INC COM				
		Acquisitions	1,199.00	-17,016.19	
		Dispositions	-17,127.69		238,476.30
		Free Receipt	5,616.69	83,744.85	
SBP5H680	PAYPAL HLDGS INC 5.05% 06-01-2052				
		Acquisitions	35,000.00	-33,971.00	
		Dispositions	-35,000.00		31,090.50
SBK0Y670	PEACEHEALTH 4.787% DUE 11-15-2048				
		Acquisitions	55,000.00	-49,335.55	
		Dispositions	-55,000.00		43,382.90
C70509V100	PEBBLEBROOK HOTEL TR COM STK				
		Acquisitions	1,119.00	-15,880.24	
		Dispositions	-4,043.00		53,988.43
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	70,000.00	-54,658.10	
		Dispositions	-70,000.00		51,858.80
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	120,000.00	-83,072.40	
		Dispositions	-120,000.00		77,475.60
SBD3VCR1	PEPSICO INC 3.45% DUE 10-06-2046				
		Acquisitions	35,000.00	-28,229.95	
		Dispositions	-70,000.00		52,421.60
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	50,000.00	-43,455.50	
		Dispositions	-50,000.00		36,984.00
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	35,000.00	-33,006.40	
		Dispositions	-35,000.00		28,394.10
SBNK9W34	PEPSICO INC 4.65% 02-15-2053				
		Acquisitions	70,000.00	-69,955.20	
		Dispositions	-70,000.00		68,415.90
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041				
		Acquisitions	45,000.00	-33,988.95	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-45,000.00		30,154.95
SB58NF99	PEPSICO INC SR NT 4.875 DUE 11-01-2040				
		Acquisitions	140,000.00	-126,445.20	
		Dispositions	-210,000.00		201,588.80
C71424F105	PERMIAN RES CORP CL A				
		Acquisitions	10,364.00	-110,530.19	
		Dispositions	-10,364.00		147,403.15
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038				
		Acquisitions	60,000.00	-63,829.80	
		Dispositions	-155,000.00		156,718.95
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	40,000.00	-28,590.40	
		Dispositions	-130,000.00		91,691.50
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	560,000.00	-540,704.10	
		Dispositions	-560,000.00		526,603.75
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	1,905,000.00	-1,885,133.10	
		Dispositions	-525,000.00		487,068.75
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	775,000.00	-780,275.10	
		Dispositions	-775,000.00		748,424.55
C716973AH5	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	1,240,000.00	-1,214,425.00	
		Dispositions	-1,240,000.00		1,214,691.40
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	1,040,000.00	-1,023,977.70	
		Dispositions	-1,040,000.00		958,192.50
SBP6WVN4	PG&E RECOVERY FDG 5.536% DUE 07-15-2049				
		Acquisitions	0.00	0.00	
		Dispositions	-155,000.00		144,935.85
C718172DB2	PHILIP MORRIS INTL INC 5.375% 02-15-2033				
		Acquisitions	1,785,000.00	-1,757,910.85	
		Dispositions	-1,020,000.00		994,238.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C71844V201	PHILLIPS EDISON & CO INC COM NEW COM NEW				
		Acquisitions	2,006.00	-60,139.36	
		Dispositions	-2,006.00		68,211.63
SBJ2Z0H2	PINTEREST INC CL A CL A				
		Acquisitions	8,647.00	-228,525.44	
		Dispositions	-8,647.00		234,796.93
C69343T107	PJT PARTNERS INC COM CL A COM CL A				
		Acquisitions	932.00	-69,784.29	
		Dispositions	-932.00		72,355.81
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	105,000.00	-85,170.40	
		Dispositions	-105,000.00		82,105.45
SBPTJT38	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034				
		Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		111,644.30
SBPXYP86	PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053				
		Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		122,528.40
C737679DE7	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Dispositions	-440,000.00		399,185.60
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	55,000.00	-45,661.00	
		Dispositions	-145,000.00		119,432.65
SBRBNHY9	PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053				
		Acquisitions	215,000.00	-218,948.20	
		Dispositions	-215,000.00		205,062.95
C74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM				
		Acquisitions	188.00	-11,906.07	
		Dispositions	-2,762.00		165,219.44
C74251VAU6	PRIN FINL GROUP FIXED 5.5% 03-15-2053				
		Acquisitions	1,245,000.00	-1,173,210.40	
		Dispositions	-490,000.00		430,684.00
SBNHN7V2	PRIN FINL GROUP FIXED 5.5% 03-15-2053				
		Acquisitions	55,000.00	-53,043.10	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		47,747.15
C743312100	PROGRESS SOFTWARE CORP COM				
		Acquisitions	1,043.00	-61,101.72	
		Dispositions	-1,043.00		55,183.09
SBRJVGJ3	PROGRESSIVE CORP 4.95% 06-15-2033				
		Acquisitions	140,000.00	-139,351.00	
		Dispositions	-140,000.00		134,880.20
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO				
		Acquisitions	35,000.00	-28,208.60	
		Dispositions	-75,000.00		55,824.75
SBP6V8D0	PROLOGIS L P 4.75% 06-15-2033				
		Acquisitions	75,000.00	-74,861.25	
		Dispositions	-75,000.00		72,742.50
SBMY63P3	PROLOGIS L P 5.125% 01-15-2034				
		Acquisitions	70,000.00	-69,351.80	
		Dispositions	-70,000.00		68,056.90
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	130,000.00	-128,660.40	
		Dispositions	-130,000.00		114,809.50
SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050				
		Acquisitions	70,000.00	-48,664.70	
		Dispositions	-105,000.00		63,384.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	45,000.00	-38,325.60	
		Dispositions	-45,000.00		34,902.00
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	60,000.00	-48,494.40	
		Dispositions	-135,000.00		96,253.65
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	140,000.00	-116,876.40	
		Dispositions	-325,000.00		229,606.65
C69366J200	PTC THERAPEUTICS INC COM				
		Acquisitions	431.00	-20,010.10	
		Dispositions	-2,116.00		49,311.67

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2707677	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	410.00	-25,054.62	
		Dispositions	-5,667.00		343,760.66
SBNVTVM5	PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053				
		Acquisitions	205,000.00	-200,568.15	
		Dispositions	-205,000.00		197,690.40
SBLNMF37	PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053				
		Acquisitions	55,000.00	-54,967.55	
		Dispositions	-55,000.00		54,863.60
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053				
		Acquisitions	40,000.00	-39,892.80	
		Dispositions	-40,000.00		36,131.20
SBFY8V23	PUBLIC SVC CO COLO 4.05% 09-15-2049				
		Acquisitions	50,000.00	-41,125.50	
		Dispositions	-130,000.00		93,327.00
SBJBZSV3	PUBLIC SVC CO N H 3.6% DUE 07-01-2049				
		Acquisitions	30,000.00	-24,589.20	
		Dispositions	-80,000.00		56,008.80
SB80G7N5	PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042				
		Acquisitions	75,000.00	-59,858.25	
		Dispositions	-75,000.00		55,738.50
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052				
		Acquisitions	285,000.00	-228,475.95	
		Dispositions	-680,000.00		517,733.60
C19828TAE6	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043				
		Acquisitions	95,000.00	-94,998.10	
		Dispositions	-95,000.00		94,231.45
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063				
		Acquisitions	200,000.00	-200,438.20	
		Dispositions	-200,000.00		195,462.25
C19828TAC0	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053				
		Acquisitions	195,000.00	-194,918.10	
		Dispositions	-195,000.00		193,090.95
SBRYQ9Q1	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,000.00	-65,089.95	
		Dispositions	-65,000.00		63,889.15
SB4K4RG4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO				
		Acquisitions	35,000.00	-38,958.15	
		Dispositions	-35,000.00		35,362.25
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051				
		Acquisitions	95,000.00	-58,743.80	
		Dispositions	-225,000.00		145,602.45
SBYM4ZC4	PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046				
		Acquisitions	195,000.00	-163,124.50	
		Dispositions	-195,000.00		148,837.65
SBRJRD23	PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053				
		Acquisitions	145,000.00	-144,275.00	
		Dispositions	-145,000.00		143,723.55
C32026V104	PVTPL FIRST FNDTN INC COM				
		Acquisitions	26.00	-397.78	
		Dispositions	-2,380.00		18,173.45
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052				
		Acquisitions	120,000.00	-128,959.80	
		Dispositions	-310,000.00		351,628.35
SB2QP9M7	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO				
		Acquisitions	30,000.00	-30,632.40	
		Dispositions	-90,000.00		87,978.60
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO				
		Acquisitions	45,000.00	-48,883.95	
		Dispositions	-45,000.00		47,493.35
SBMDM750	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO				
		Acquisitions	55,000.00	-36,505.15	
		Dispositions	-55,000.00		31,402.80
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053				
		Acquisitions	95,000.00	-92,635.45	
		Dispositions	-95,000.00		88,781.30
C49177JAN2	PVTPL KENVUE INC 5.05% 03-22-2053				
		Acquisitions	245,000.00	-243,427.10	
		Dispositions	-245,000.00		249,047.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF0FG9	PVTPL KENVUE INC 5.05% 03-22-2053				
		Acquisitions	150,000.00	-149,037.00	
		Dispositions	-150,000.00		142,925.25
SBJJRMQ4	PVTPL MARS INC 4.75% DUE 04-20-2033				
		Acquisitions	215,000.00	-214,660.30	
		Dispositions	-215,000.00		212,867.20
SBMF9D39	PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033				
		Acquisitions	380,000.00	-378,798.00	
		Dispositions	-380,000.00		395,524.75
SBS0FMX7	PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033				
		Acquisitions	115,000.00	-114,817.15	
		Dispositions	-115,000.00		114,451.10
C629377CT7	PVTPL NRG ENERGY INC 7.0% 03-15-2033				
		Acquisitions	1,160,000.00	-1,173,346.80	
		Dispositions	-555,000.00		532,516.70
C68233JCP7	PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052				
		Acquisitions	210,000.00	-199,945.20	
		Dispositions	-210,000.00		196,696.05
SBMXG280	PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052				
		Acquisitions	310,000.00	-292,216.45	
		Dispositions	-310,000.00		279,020.30
SB8KL7G3	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043				
		Acquisitions	115,000.00	-111,808.35	
		Dispositions	-115,000.00		103,140.15
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	115,000.00	-76,784.35	
		Dispositions	-310,000.00		202,785.40
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	630,000.00	-524,918.70	
		Free Delivery	-1,470,000.00		
SBS99XZ9	PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054				
		Acquisitions	30,000.00	-29,848.20	
		Dispositions	-30,000.00		28,343.40
SBMDTNQ4	PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	0.00	0.00	
		Dispositions	-135,000.00		119,838.15
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033				
		Acquisitions	150,000.00	-150,750.00	
		Dispositions	-150,000.00		150,724.70
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	265,000.00	-315,093.50	
		Dispositions	-520,000.00		560,838.05
SBN4JN93	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033				
		Acquisitions	165,000.00	-164,496.75	
		Dispositions	-165,000.00		158,637.60
C74736L109	Q2 HLDGS INC COM				
		Acquisitions	566.00	-18,209.64	
		Dispositions	-2,616.00		85,620.88
C747316107	QUAKER CHEM CORP COM				
		Acquisitions	58.00	-11,219.27	
		Dispositions	-429.00		64,637.89
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	70,000.00	-55,986.70	
		Dispositions	-70,000.00		55,692.70
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	25,000.00	-28,240.00	
		Dispositions	-970,000.00		1,009,320.85
S2714923	QUALCOMM INC COM				
		Acquisitions	1,747.00	-206,342.40	
		Dispositions	-2,827.00		312,343.80
C753422104	RAPID7 INC COM				
		Acquisitions	276.00	-12,332.50	
		Dispositions	-1,770.00		87,570.99
C75886FAF4	REGENERON FIXED 2.8% DUE 09-15-2050				
		Acquisitions	125,000.00	-82,144.75	
		Dispositions	-125,000.00		72,698.20
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034				
		Acquisitions	55,000.00	-54,718.95	
		Dispositions	-55,000.00		51,667.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB53WC78	REPUBLIC SVCS INC 6.2% DUE 03-01-2040				
		Acquisitions	25,000.00	-27,411.50	
		Dispositions	-25,000.00		25,159.00
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	105,000.00	-91,712.25	
		Dispositions	-105,000.00		87,958.45
C76720AAP1	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	1,255,000.00	-1,236,889.85	
		Dispositions	-450,000.00		412,430.55
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	140,000.00	-138,362.70	
		Dispositions	-140,000.00		136,567.90
SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050				
		Acquisitions	90,000.00	-58,236.95	
		Dispositions	-90,000.00		51,660.90
SBYZGJZ8	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048				
		Acquisitions	65,000.00	-53,164.80	
		Dispositions	-65,000.00		52,984.10
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Dispositions	-970,000.00		748,892.55
		Free Receipt	1,470,000.00	1,158,280.49	
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040				
		Acquisitions	170,000.00	-120,987.35	
		Dispositions	-170,000.00		110,789.00
C78081BAM5	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050				
		Acquisitions	45,000.00	-29,545.20	
		Dispositions	-125,000.00		85,868.95
SBNDVXM3	RTX CORP 4.875% 10-15-2040				
		Acquisitions	80,000.00	-76,583.20	
		Dispositions	-115,000.00		98,598.30
SBMYT802	RTX CORPORATION 2.375% 03-15-2032				
		Acquisitions	90,000.00	-75,013.20	
		Dispositions	-90,000.00		74,134.80
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70,000.00	-43,848.00	
		Dispositions	-115,000.00		65,361.40
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				
		Acquisitions	230,000.00	-146,770.85	
		Dispositions	-230,000.00		137,068.50
C75513EAC5	RTX CORPORATION 3.125% 07-01-2050				
		Acquisitions	935,000.00	-562,749.30	
		Dispositions	-520,000.00		322,426.00
SBLBCYC1	RTX CORPORATION 3.125% 07-01-2050				
		Acquisitions	145,000.00	-111,267.20	
		Dispositions	-145,000.00		99,731.70
SBD8Z3T7	RTX CORPORATION 4.05% 05-04-2047				
		Acquisitions	205,000.00	-171,248.45	
		Dispositions	-325,000.00		238,667.00
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038				
		Acquisitions	60,000.00	-52,148.40	
		Dispositions	-145,000.00		124,993.50
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	30,000.00	-28,074.60	
		Dispositions	-180,000.00		171,538.80
SBN7GF51	RTX CORPORATION 4.7% DUE 12-15-2041				
		Acquisitions	100,000.00	-90,027.00	
		Dispositions	-100,000.00		82,762.00
SBQS6Q47	RTX CORPORATION 5.15% DUE 02-27-2033				
		Acquisitions	295,000.00	-294,989.30	
		Dispositions	-295,000.00		294,255.65
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	415,000.00	-409,659.30	
		Dispositions	-415,000.00		402,415.60
SBG495S7	RTX CORPORATION 5.4% DUE 05-01-2035				
		Acquisitions	85,000.00	-86,442.35	
		Dispositions	-85,000.00		81,972.30
SB4359G8	S CAROLINA ELEC & 5.45% DUE 02-01-2041				
		Acquisitions	90,000.00	-92,864.70	
		Dispositions	-235,000.00		215,974.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYV2325	S&P GLOBAL INC COM				
		Acquisitions	724.00	-259,637.65	
		Dispositions	-724.00		268,811.54
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	115,000.00	-80,344.95	
		Dispositions	-115,000.00		70,915.90
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO				
		Acquisitions	35,000.00	-23,639.35	
		Dispositions	-35,000.00		23,492.35
C797440BW3	SAN DIEGO GAS & 4.15% DUE 05-15-2048				
		Acquisitions	35,000.00	-28,646.80	
		Dispositions	-35,000.00		26,357.80
C797440CD4	SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023				
		Acquisitions	905,000.00	-874,171.40	
		Dispositions	-905,000.00		785,543.80
C816300107	SELECTIVE INS GROUP INC COM				
		Acquisitions	131.00	-12,991.66	
		Dispositions	-1,653.00		168,558.12
SBFWJFR1	SEMPRA 4% DUE 02-01-2048				
		Acquisitions	235,000.00	-186,286.75	
		Dispositions	-305,000.00		221,317.30
C816850101	SEMTECH CORP COM				
		Acquisitions	1,191.00	-35,019.74	
		Dispositions	-2,904.00		67,605.27
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	45,000.00	-40,485.60	
		Dispositions	-95,000.00		77,478.20
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Acquisitions	35,000.00	-38,647.00	
		Dispositions	-70,000.00		73,697.40
S2804211	SHERWIN-WILLIAMS CO COM				
		Acquisitions	267.00	-68,880.63	
		Dispositions	-1,405.00		358,121.59
C826919102	SILICON LABORATORIES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	94.00	-13,914.67	
		Dispositions	-827.00		95,727.76
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Dispositions	-525,000.00		351,429.75
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	35,000.00	-26,712.35	
		Dispositions	-65,000.00		49,503.30
SB7RRL54	SIMON PPTY GROUP L 4.75% DUE 03-15-2042				
		Acquisitions	65,000.00	-51,882.35	
		Dispositions	-100,000.00		84,276.90
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049				
		Acquisitions	30,000.00	-21,835.50	
		Dispositions	-180,000.00		125,761.65
SBMGQP77	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053				
		Acquisitions	155,000.00	-148,575.90	
		Dispositions	-155,000.00		141,251.10
C78454L100	SM ENERGY CO COM				
		Acquisitions	2,200.00	-88,113.06	
		Dispositions	-2,200.00		90,351.95
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043				
		Acquisitions	90,000.00	-89,369.85	
		Dispositions	-90,000.00		89,040.60
SBMTQVJ8	SMUCKER J M CO 6.5% 11-15-2053				
		Acquisitions	40,000.00	-39,715.20	
		Dispositions	-40,000.00		39,529.20
C83545G102	SONIC AUTOMOTIVE INC CL A				
		Acquisitions	47.00	-2,274.72	
		Dispositions	-723.00		31,124.76
SBN6M4F3	SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051				
		Acquisitions	45,000.00	-29,085.75	
		Dispositions	-45,000.00		29,255.85
SBF6DYS3	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043				
		Acquisitions	35,000.00	-28,054.95	
		Dispositions	-35,000.00		28,043.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053				
		Acquisitions	85,000.00	-85,383.60	
		Dispositions	-85,000.00		80,038.75
C842400HV8	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	240,000.00	-238,872.00	
		Dispositions	-240,000.00		251,918.40
SBQMS2D0	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	30,000.00	-29,221.80	
		Dispositions	-30,000.00		27,191.70
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053				
		Acquisitions	155,000.00	-154,339.05	
		Dispositions	-155,000.00		148,612.80
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Dispositions	-1,170,000.00		944,133.30
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Acquisitions	135,000.00	-110,916.35	
		Dispositions	-135,000.00		96,618.15
S2317894	SOUTHN CAL EDISON 6% DUE 01-15-2034				
		Acquisitions	45,000.00	-46,481.85	
		Dispositions	-130,000.00		128,311.60
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Acquisitions	55,000.00	-62,607.60	
		Dispositions	-205,000.00		229,126.35
C840441109	SOUTHSTATE CORP COM				
		Acquisitions	90.00	-6,562.59	
		Dispositions	-1,268.00		87,816.82
SBN7B2R7	SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033				
		Acquisitions	60,000.00	-59,921.40	
		Dispositions	-60,000.00		56,487.60
C845743BS1	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048				
		Acquisitions	55,000.00	-46,182.95	
		Dispositions	-470,000.00		340,966.20
SBGYKMF6	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048				
		Dispositions	-50,000.00		37,435.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038				
		Acquisitions	30,000.00	-31,018.20	
		Dispositions	-30,000.00		31,392.60
C84857L101	SPIRE INC COM				
		Acquisitions	103.00	-6,824.64	
		Dispositions	-1,290.00		74,404.70
C85209W109	SPROUT SOCIAL INC COM CL A COM CL A				
		Acquisitions	454.00	-19,640.23	
		Dispositions	-1,334.00		66,490.32
C78463M107	SPS COMM INC COM				
		Acquisitions	257.00	-45,153.95	
		Dispositions	-625.00		104,670.16
C857477CC5	STATE STR CORP FLTG RT 5.159% DUE 05-18-2034				
		Acquisitions	1,210,000.00	-1,207,924.50	
		Dispositions	-465,000.00		431,073.60
C85771PAL6	STATOIL ASA 3.95 DUE 05-15-2043				
		Acquisitions	670,000.00	-560,426.10	
		Dispositions	-185,000.00		145,907.65
SBLSP5D1	STATOIL ASA 3.95 DUE 05-15-2043				
		Dispositions	-60,000.00		53,381.40
SB710SM5	STATOIL ASA 4.25 DUE 11-23-2041				
		Acquisitions	75,000.00	-65,945.25	
		Dispositions	-75,000.00		61,423.50
SB522X65	STATOIL ASA 5.1 DUE 08-17-2040				
		Acquisitions	245,000.00	-239,708.00	
		Dispositions	-245,000.00		238,746.30
C86614U100	SUMMIT MATLS INC CL A CL A				
		Acquisitions	562.00	-18,269.66	
		Dispositions	-4,630.00		154,553.53
C866683105	SUN CTRY AIRLS HLDGS INC COM				
		Acquisitions	1,913.00	-33,908.29	
		Dispositions	-4,874.00		69,231.79
SBD5W818	SUNCOR ENERGY INC 4% DUE 11-15-2047				
		Acquisitions	95,000.00	-73,677.25	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-95,000.00		66,557.00
SB8BHLQ8	SUNOCO LOGISTICS 4.95% DUE 01-15-2043				
		Acquisitions	50,000.00	-40,426.00	
		Dispositions	-170,000.00		134,250.40
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	80,000.00	-72,016.90	
		Dispositions	-180,000.00		147,645.00
C868459108	SUPERNUS PHARMACEUTICALS INC COM STK				
		Acquisitions	361.00	-12,088.48	
		Dispositions	-3,269.00		84,764.26
SBQB9ZT1	SUTTER HEALTH 5.547% DUE 08-15-2053				
		Acquisitions	35,000.00	-35,000.00	
		Dispositions	-35,000.00		33,006.05
SB0LCXQ1	SYSCO CORP 5.375% DUE 09-21-2035				
		Acquisitions	60,000.00	-59,606.40	
		Dispositions	-60,000.00		56,800.80
SBM5M5S7	SYSCO CORP 6.6% DUE 04-01-2040				
		Acquisitions	110,000.00	-111,789.15	
		Dispositions	-110,000.00		110,991.10
S2868165	SYSCO CORP COM				
		Acquisitions	1,853.00	-142,472.51	
		Dispositions	-4,718.00		333,835.52
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040				
		Acquisitions	70,000.00	-53,739.00	
		Dispositions	-305,000.00		213,558.70
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	160,000.00	-112,967.10	
		Dispositions	-330,000.00		227,026.45
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049				
		Acquisitions	35,000.00	-29,094.10	
		Dispositions	-35,000.00		26,906.95
SBF09HX3	TAPESTRY INC COM USD0.01				
		Acquisitions	2,411.00	-84,751.48	
		Dispositions	-8,300.00		261,178.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPRCP08	TARGET CORP 4.4% DUE 01-15-2033				
		Acquisitions	325,000.00	-325,314.05	
		Dispositions	-325,000.00		312,881.55
C87612EBR6	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	1,230,000.00	-1,243,652.19	
		Dispositions	-505,000.00		425,927.25
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	435,000.00	-437,504.65	
		Dispositions	-435,000.00		386,974.45
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001				
		Acquisitions	318.00	-13,726.10	
		Dispositions	-4,184.00		177,200.20
SB62B7C3	TE CONNECTIVITY LTD				
		Acquisitions	923.00	-119,282.77	
		Dispositions	-3,309.00		414,186.79
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047				
		Acquisitions	40,000.00	-33,905.20	
		Dispositions	-40,000.00		30,388.40
SB7VFK35	TECK RESOURCES LTD 6.25% DUE 07-15-2041				
		Acquisitions	70,000.00	-67,125.80	
		Dispositions	-70,000.00		64,225.00
C87938WAC7	TELEFONICA 7.045% DUE 06-20-2036				
		Acquisitions	120,000.00	-134,775.60	
		Dispositions	-275,000.00		279,947.25
SB616C79	TESLA INC COM USD0.001				
		Acquisitions	624.00	-101,153.21	
		Dispositions	-1,809.00		448,919.23
SBNNML22	TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE				
		Acquisitions	80,000.00	-62,340.80	
		Dispositions	-80,000.00		59,800.80
C882508BQ6	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	910,000.00	-780,067.70	
		Dispositions	-775,000.00		641,927.95
C882508BD5	TEXAS INSTRS INC 4.15% DUE 05-15-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	45,000.00	-39,648.15	
		Dispositions	-45,000.00		40,568.40
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	120,000.00	-121,032.90	
		Dispositions	-120,000.00		112,921.25
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	355,000.00	-349,010.20	
		Dispositions	-355,000.00		320,000.60
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	30.00	-3,091.49	
		Dispositions	-1,527.00		154,146.37
C882722KF7	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Acquisitions	365,000.00	-382,862.05	
		Dispositions	-880,000.00		968,228.80
SB78JF35	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Dispositions	-70,000.00		67,840.50
C05589G102	THE BALDWIN INSURANCE GROUP INC CLASS A COMMON STOCK				
		Acquisitions	3,187.00	-77,394.06	
		Dispositions	-3,187.00		72,296.83
SBQH6206	THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033				
		Acquisitions	165,000.00	-165,277.20	
		Dispositions	-165,000.00		166,306.80
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043				
		Acquisitions	105,000.00	-106,240.05	
		Dispositions	-105,000.00		99,081.15
S2886907	THERMO FISHER SCIENTIFIC INC COM USD1				
		Acquisitions	191.00	-101,660.74	
		Dispositions	-645.00		321,636.72
SBMDYXZ8	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057				
		Acquisitions	45,000.00	-32,866.65	
		Dispositions	-150,000.00		101,677.80
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	280,000.00	-208,551.60	
		Dispositions	-280,000.00		192,261.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				
		Acquisitions	55,000.00	-40,249.00	
		Dispositions	-120,000.00		73,906.80
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060				
		Acquisitions	105,000.00	-72,763.95	
		Dispositions	-170,000.00		102,567.60
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	75,000.00	-66,847.50	
		Dispositions	-75,000.00		57,084.75
C87264ACY9	T-MOBILE USA INC 5.05% 07-15-2033				
		Acquisitions	605,000.00	-598,462.15	
		Dispositions	-605,000.00		590,807.35
SBN72M14	T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO				
		Acquisitions	65,000.00	-63,460.80	
		Dispositions	-65,000.00		64,367.55
SBN4JN15	T-MOBILE USA INC 5.75% 01-15-2034				
		Acquisitions	90,000.00	-89,869.50	
		Dispositions	-90,000.00		87,243.30
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	70,000.00	-69,881.00	
		Dispositions	-70,000.00		66,074.40
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040				
		Acquisitions	40,000.00	-33,448.40	
		Dispositions	-815,000.00		724,304.15
C87264ACW3	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	1,540,000.00	-1,544,326.30	
		Dispositions	-505,000.00		504,053.30
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	300,000.00	-313,209.00	
		Dispositions	-300,000.00		287,839.15
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	55,000.00	-55,217.55	
		Dispositions	-235,000.00		229,894.05
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	305,000.00	-210,442.45	
		Dispositions	-305,000.00		188,084.40
C89352HAY5	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	320,000.00	-279,076.50	
		Dispositions	-415,000.00		330,236.25
SBD366Z2	TRANSCANADA 4.875% DUE 05-15-2048				
		Dispositions	-40,000.00		36,713.60
C89377M109	TRANSMEDICS GROUP INC COM				
		Acquisitions	170.00	-9,723.43	
		Dispositions	-2,199.00		118,185.10
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Acquisitions	95,000.00	-94,623.80	
		Dispositions	-95,000.00		97,266.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050				
		Acquisitions	50,000.00	-31,389.00	
		Dispositions	-50,000.00		29,207.50
C89422G107	TRAVERE THERAPEUTICS INC COM				
		Acquisitions	1,063.00	-16,391.90	
		Dispositions	-5,609.00		42,208.60
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034				
		Acquisitions	65,000.00	-63,504.35	
		Dispositions	-65,000.00		60,812.05
SBPX1Z87	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		158,424.00
SBN7BQ75	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041				
		Acquisitions	400,000.00	-404,209.65	
		Dispositions	-400,000.00		377,768.00
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				
		Acquisitions	130,000.00	-108,397.90	
		Dispositions	-130,000.00		102,828.70
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				
		Acquisitions	235,000.00	-210,550.60	
		Dispositions	-235,000.00		201,406.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C91159HJN1	U S BANCORP 5.836% 06-12-2034				
		Acquisitions	415,000.00	-415,000.00	
		Dispositions	-415,000.00		406,349.55
C91159HJJ0	U S BANCORP 5.85% 10-21-2033				
		Acquisitions	1,220,000.00	-1,227,049.80	
		Dispositions	-1,700,000.00		1,707,137.35
SBM9WJ58	U S BANCORP 5.85% 10-21-2033				
		Dispositions	-90,000.00		92,086.20
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034				
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		450,166.05
C902613AY4	UBS GROUP AG 4.875% 05-15-2045				
		Acquisitions	85,000.00	-71,574.25	
		Dispositions	-150,000.00		122,014.50
		Free Receipt	65,000.00	66,080.55	
C90400D108	ULTRAGENYX PHARMACEUTICAL INC COM				
		Acquisitions	21.00	-847.93	
		Dispositions	-1,178.00		54,481.94
SBMHZRF5	UNION ELEC CO 2.625% DUE 03-15-2051				
		Acquisitions	65,000.00	-43,573.40	
		Dispositions	-65,000.00		36,276.50
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049				
		Acquisitions	65,000.00	-45,829.55	
		Dispositions	-110,000.00		66,448.80
SBMXMYJ3	UNION ELEC CO 5.45% 03-15-2053				
		Acquisitions	40,000.00	-39,476.00	
		Dispositions	-40,000.00		36,504.00
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	65,000.00	-49,234.90	
		Dispositions	-65,000.00		47,295.30
C907818FZ6	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	1,560,000.00	-1,185,438.90	
		Dispositions	-1,560,000.00		1,123,365.90
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-115,000.00		80,433.20
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	95,000.00	-78,887.85	
		Dispositions	-95,000.00		77,192.25
S2914734	UNION PAC CORP COM				
		Acquisitions	1,145.00	-230,432.48	
		Dispositions	-2,371.00		504,457.55
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052				
		Acquisitions	120,000.00	-84,498.40	
		Dispositions	-120,000.00		72,938.40
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062				
		Acquisitions	80,000.00	-50,260.80	
		Dispositions	-80,000.00		44,748.80
C90984P303	UNITED CMNTY BK BLAIRSVILLE GA COM				
		Acquisitions	210.00	-5,821.91	
		Dispositions	-2,651.00		68,164.64
SBQMRXX4	UNITED PARCEL SVC INC 5.05% 03-03-2053				
		Acquisitions	90,000.00	-89,142.60	
		Dispositions	-90,000.00		88,830.00
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047				
		Acquisitions	45,000.00	-39,719.25	
		Dispositions	-45,000.00		35,158.05
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Dispositions	-125,000.00		142,713.75
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	35,000.00	-36,508.50	
		Dispositions	-35,000.00		34,696.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				
		Acquisitions	145,000.00	-107,059.95	
		Dispositions	-145,000.00		96,245.05
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	80,000.00	-60,492.80	
		Dispositions	-625,000.00		450,783.15
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	60,000.00	-41,563.20	
		Dispositions	-160,000.00		103,606.40
SBN7K9K6	UNITEDHEALTH GROUP INC 4.5% 04-15-2033				
		Acquisitions	35,000.00	-34,778.45	
		Dispositions	-35,000.00		34,836.90
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	1,140,000.00	-962,428.40	
		Dispositions	-515,000.00		446,827.10
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	30,000.00	-27,284.70	
		Dispositions	-95,000.00		89,767.80
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	260,000.00	-254,962.75	
		Dispositions	-260,000.00		242,949.20
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Acquisitions	510,000.00	-498,282.20	
		Dispositions	-510,000.00		459,118.00
S2917766	UNITEDHEALTH GROUP INC COM				
		Acquisitions	831.00	-412,825.72	
		Dispositions	-831.00		445,260.15
C913366EP1	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Acquisitions	490,000.00	-539,700.70	
SB8N3JB5	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Dispositions	-60,000.00		63,854.40
C91688F104	UPWORK INC COM				
		Acquisitions	60.00	-659.58	
		Dispositions	-1,992.00		15,970.16
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050				
		Acquisitions	90,000.00	-51,447.60	
		Dispositions	-90,000.00		51,156.00
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038				
		Acquisitions	45,000.00	-57,238.20	
		Dispositions	-45,000.00		55,667.25
C919794107	VAL NATL BANCORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	604.00	-5,587.85	
		Dispositions	-7,633.00		63,209.08
C91911TAR4	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	610,000.00	-604,613.70	
		Dispositions	-610,000.00		617,520.00
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	480,000.00	-475,761.60	
		Dispositions	-480,000.00		463,496.00
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	35,000.00	-25,106.55	
		Dispositions	-125,000.00		84,534.25
C91913YBE9	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	790,000.00	-577,391.90	
		Dispositions	-525,000.00		357,084.00
C922280102	VARONIS SYS INC COM				
		Acquisitions	520.00	-13,527.80	
		Dispositions	-3,171.00		97,358.77
SBPGMZQ5	VERALTO CORP COM				
		Dispositions	-261.33		19,363.50
		Free Receipt	261.33	22,922.99	
C92343X100	VERINT SYS INC COM				
		Acquisitions	923.00	-33,523.80	
		Dispositions	-2,358.00		52,637.17
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	230,000.00	-151,585.20	
		Dispositions	-375,000.00		233,388.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042				
		Acquisitions	50,000.00	-39,365.00	
		Dispositions	-50,000.00		36,541.50
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036				
		Acquisitions	85,000.00	-77,007.45	
		Dispositions	-85,000.00		75,728.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033				
		Acquisitions	105,000.00	-98,428.05	
		Dispositions	-105,000.00		97,714.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039				
		Acquisitions	110,000.00	-100,999.80	
		Dispositions	-240,000.00		211,906.35
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	400,000.00	-304,397.90	
		Dispositions	-570,000.00		397,119.00
C92343VGB4	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	1,090,000.00	-789,569.30	
		Dispositions	-1,760,000.00		1,153,812.00
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	85,000.00	-61,245.20	
		Dispositions	-120,000.00		84,492.85
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				
		Acquisitions	95,000.00	-88,443.60	
		Dispositions	-95,000.00		84,513.95
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG				
		Acquisitions	95,000.00	-94,297.95	
		Dispositions	-95,000.00		90,229.70
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	325,000.00	-219,028.20	
		Dispositions	-590,000.00		350,188.20
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	315,000.00	-207,666.90	
		Dispositions	-850,000.00		498,580.30
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036				
		Acquisitions	55,000.00	-51,192.90	
		Dispositions	-55,000.00		48,804.80
C92553PAW2	VIACOM INC NEW 5.25% DUE 04-01-2044				
		Acquisitions	75,000.00	-60,033.75	
		Dispositions	-160,000.00		108,835.20
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043				
		Acquisitions	25,000.00	-19,997.75	
		Dispositions	-25,000.00		19,962.00
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	80,000.00	-64,504.80	
		Dispositions	-80,000.00		59,375.20
C92556VAE6	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	1,035,000.00	-677,775.55	
		Dispositions	-1,320,000.00		912,111.40
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	55,000.00	-37,149.20	
		Dispositions	-165,000.00		109,145.20
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053				
		Acquisitions	140,000.00	-139,248.45	
		Dispositions	-140,000.00		133,339.90
C927804GN8	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053				
		Acquisitions	1,350,000.00	-1,345,167.00	
		Dispositions	-515,000.00		476,605.20
SBRBDVV4	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053				
		Acquisitions	30,000.00	-29,295.30	
		Dispositions	-30,000.00		27,770.10
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045				
		Acquisitions	175,000.00	-154,319.25	
		Dispositions	-285,000.00		252,865.00
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053				
		Acquisitions	130,000.00	-126,553.90	
		Dispositions	-130,000.00		122,138.20
SBNHTNW3	VODAFONE GROUP PLC 5.75% 02-10-2063				
		Acquisitions	125,000.00	-123,955.00	
		Dispositions	-125,000.00		108,331.25
SBJQ2JX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG				
		Acquisitions	85,000.00	-72,012.00	
		Dispositions	-85,000.00		67,023.35
SBYZLMX2	WALMART INC 3.625% DUE 12-15-2047				
		Acquisitions	90,000.00	-79,128.90	
		Dispositions	-90,000.00		71,343.30
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038				
		Acquisitions	120,000.00	-108,120.00	
		Dispositions	-120,000.00		102,298.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6LMP0	WALMART INC 4.1% DUE 04-15-2033				
		Acquisitions	185,000.00	-185,000.00	
		Dispositions	-185,000.00		180,169.65
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053				
		Acquisitions	165,000.00	-160,304.05	
		Dispositions	-165,000.00		156,696.10
C931142EZ2	WALMART INC 4.5% DUE 09-09-2052 BEO				
		Acquisitions	705,000.00	-669,534.00	
		Dispositions	-450,000.00		392,643.90
SBG49725	WALMART INC 5% DUE 10-25-2040				
		Acquisitions	30,000.00	-30,916.80	
		Dispositions	-30,000.00		30,428.40
S2936921	WALMART INC COM				
		Acquisitions	1,063.00	-163,540.23	
		Dispositions	-3,707.00		595,081.77
S2270726	WALT DISNEY CO				
		Acquisitions	1,361.00	-134,024.98	
		Dispositions	-4,517.00		399,246.19
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	220,000.00	-169,514.90	
		Dispositions	-1,000,000.00		739,679.40
		Free Receipt	1,160,000.00	910,101.64	
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	200,000.00	-162,328.00	
		Dispositions	-525,000.00		421,435.45
		Free Receipt	325,000.00	255,389.40	
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Dispositions	-495,000.00		367,384.65
SBQPF8K7	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	55,000.00	-42,157.50	
		Dispositions	-485,000.00		381,427.00
SBN45324	WASTE MANAGEMENT INC SR NT 4.625% 02-15-2033				
		Acquisitions	400,000.00	-399,304.00	
		Dispositions	-400,000.00		393,427.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNXJJN0	WASTE MGMT INC DEL 4.875% 02-15-2034				
		Acquisitions	605,000.00	-595,937.10	
		Dispositions	-605,000.00		570,746.25
SBFNYBT9	WELLPOINT INC 5.85% DUE 01-15-2036				
		Acquisitions	65,000.00	-66,806.35	
		Dispositions	-65,000.00		62,831.85
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053				
		Acquisitions	325,000.00	-282,210.75	
		Dispositions	-720,000.00		644,244.85
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	45,000.00	-40,282.65	
		Dispositions	-45,000.00		37,237.05
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	100,000.00	-92,390.00	
		Dispositions	-100,000.00		86,856.00
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041				
		Acquisitions	20,000.00	-15,578.80	
		Dispositions	-2,040,000.00		1,374,594.80
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				
		Acquisitions	895,000.00	-799,050.20	
		Dispositions	-1,600,000.00		1,520,906.30
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	25,000.00	-20,747.50	
		Dispositions	-25,000.00		19,054.75
SBNFZXQ7	WELLS FARGO & COMPANY 5.557% 07-25-2034				
		Acquisitions	150,000.00	-139,467.00	
		Dispositions	-150,000.00		141,306.00
C95058W100	WENDYS CO COM				
		Acquisitions	106.00	-2,310.77	
		Dispositions	-2,628.00		54,766.39
C950755108	WERNER ENTERPRISES INC COM				
		Acquisitions	221.00	-9,841.32	
		Dispositions	-2,787.00		110,521.74
C950810101	WESBANCO INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	164.00	-4,676.71	
		Dispositions	-2,497.00		62,289.59
SBKFVB37	WESTAR ENERGY INC FIXED 3.25% 09-01-2049				
		Acquisitions	105,000.00	-68,286.05	
		Dispositions	-170,000.00		114,082.65
SBMTVQ21	WILLIAMS COMPANIES INC 3.5% 10-15-2051				
		Acquisitions	50,000.00	-34,035.00	
		Dispositions	-50,000.00		31,688.00
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	60,000.00	-54,952.20	
		Dispositions	-110,000.00		98,230.00
SBNJZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044				
		Acquisitions	45,000.00	-40,739.40	
		Dispositions	-45,000.00		40,459.95
SBHNG1G6	WILLIS-KNIGHTON 4.813% DUE 09-01-2048				
		Acquisitions	40,000.00	-36,264.80	
		Dispositions	-40,000.00		31,462.40
C98139A105	WORKIVA INC COM CL A COM CL A				
		Acquisitions	842.00	-78,881.34	
		Dispositions	-842.00		82,641.82
C981811102	WORTHINGTON ENTERPRISES INC				
		Acquisitions	185.00	-11,699.30	
		Dispositions	-2,055.00		129,387.89
C929328102	WSFS FINANCIAL CORP COM				
		Acquisitions	162.00	-6,351.34	
		Dispositions	-2,589.00		97,614.61
C98389BAX8	XCEL ENERGY INC 3.5% DUE 12-01-2049				
		Acquisitions	90,000.00	-60,445.25	
		Dispositions	-90,000.00		58,338.00
C985817105	YELP INC COM				
		Acquisitions	184.00	-6,694.16	
		Dispositions	-2,326.00		98,146.15
C98585X104	YETI HLDGS INC COM				
		Acquisitions	448.00	-19,409.46	
		Dispositions	-1,013.00		42,531.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2989356	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	592.00	-170,722.77	
		Dispositions	-918.00		232,193.48
C48123V102	ZIFF DAVIS INC COM USD0.001				
		Acquisitions	116.00	-8,323.40	
		Dispositions	-1,475.00		91,336.59
SBDTYMK7	ZOETIS INC FIXED 4.45% DUE 08-20-2048				
		Acquisitions	30,000.00	-27,371.40	
		Dispositions	-150,000.00		131,036.25
SBMWF095	ZOOMINFO TECHNOLOGIES INC COM USD0.01				
		Acquisitions	5,283.00	-111,604.07	
		Dispositions	-10,453.00		184,820.74
C98983L108	ZURN ELKAY WATER SOLUTIONS CORPORATION				
		Acquisitions	715.00	-18,391.35	
		Dispositions	-3,035.00		81,705.99

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APPENDIX C

SCHEDULE OF REPORTABLE TRANSACTIONS

(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2023

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	44,935,000.000	13 Oct 23	81.6719			0.00	36,699,257.03	36,699,257.03	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000,000.000	16 Oct 23		80.6953		0.00	40,812,512.78	40,347,656.25	-464,856.53
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	34,750,000.000	13 Oct 23	92.2969			0.00	32,073,164.06	32,073,164.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-35,024,000.000	16 Oct 23		91.3906		0.00	32,353,762.61	32,008,652.50	-345,110.11
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	129,092,380.260	17 Oct 23	1.0000			0.00	129,092,380.26	129,092,380.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	220,027,821.950	18 Oct 23	1.0000			0.00	220,027,821.95	220,027,821.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-40,000,000.000	18 Oct 23		1.0000		0.00	40,000,000.00	40,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-129,787,231.760	18 Oct 23		1.0000		0.00	129,787,231.76	129,787,231.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-208,280,553.000	19 Oct 23		1.0000		0.00	208,280,553.00	208,280,553.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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 601,454,091.82

◆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 601,454,091.82

◆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 601,454,091.82

◆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 3.625% 02-15-2053 SEDOL: BQXLPR3	Total acquisitions	253	25,897,825.14			0.00	25,897,825.14	25,897,825.14
	Total dispositions	211		24,361,549.04		0.00	24,964,939.38	24,361,549.04
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	Total acquisitions	222	66,159,981.74			0.00	66,159,981.74	66,159,981.74
	Total dispositions	178		64,539,067.77		0.00	65,428,236.89	64,539,067.77
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2	Total acquisitions	83	43,979,741.92			0.00	43,979,741.92	43,979,741.92
	Total dispositions	83		42,834,802.74		0.00	43,340,512.69	42,834,802.74
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1	Total acquisitions	107	29,252,066.29			0.00	29,252,066.29	29,252,066.29
	Total dispositions	52		29,204,833.29		0.00	29,252,066.29	29,204,833.29
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	Total acquisitions	71	20,176,756.83			0.00	20,176,756.83	20,176,756.83
	Total dispositions	60		22,085,531.49		0.00	22,140,675.07	22,085,531.49
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	Total acquisitions	115	18,961,907.09			0.00	18,961,907.09	18,961,907.09
	Total dispositions	95		18,531,106.85		0.00	18,961,907.09	18,531,106.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	Total acquisitions	210	25,275,703.44			0.00	25,275,703.44	25,275,703.44
	Total dispositions	227		24,288,947.80		0.00	24,258,353.49	24,288,947.80

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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 TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 SEDOL: BQXLPX9	Total acquisitions	124	20,647,431.93			0.00	20,647,431.93	20,647,431.93
	Total dispositions	76		20,611,654.07		0.00	20,647,431.93	20,611,654.07
WI TREASURY SEC 3.375% 05-15-2033 SEDOL: BQYLTK3	Total acquisitions	82	18,246,840.14			0.00	18,246,840.14	18,246,840.14
	Total dispositions	85		18,149,227.67		0.00	18,246,840.14	18,149,227.67
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP: 8X1999F89	Total dispositions	3		30,500,000.00		0.00	25,951,347.86	30,500,000.00
CF BLACKROCK US DEBT INDEX FUND E CUSIP: 8EN99YB29	Total acquisitions	5	49,500,000.00			0.00	49,500,000.00	49,500,000.00
	Total dispositions	21		56,500,000.00		0.00	60,718,696.53	56,500,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	567	609,254,176.90			0.00	609,254,176.90	609,254,176.90
	Total dispositions	418		589,832,100.46		0.00	589,832,100.46	589,832,100.46

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	-40,000.000	9 Feb 23		84.2031		0.00	31,465.00	33,681.25	2,216.25
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	-25,000.000	17 Feb 23		82.4258		0.00	19,665.63	20,606.45	940.82
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	5,000.000	10 Jan 23	86.2578			0.00	4,312.89	4,312.89	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	95,000.000	31 Jan 23	87.9219			0.00	83,525.78	83,525.78	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	35,000.000	6 Feb 23	87.5156			0.00	30,630.47	30,630.47	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	70,000.000	6 Feb 23	87.6094			0.00	61,326.56	61,326.56	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	25,000.000	7 Feb 23	87.0469			0.00	21,761.72	21,761.72	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	65,000.000	7 Feb 23	87.0781			0.00	56,600.78	56,600.78	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	20,000.000	10 Feb 23	86.1797			0.00	17,235.94	17,235.94	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-60,000.000	6 Jan 23		87.2383		0.00	51,585.79	52,342.97	757.18
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-15,000.000	9 Jan 23		87.6094		0.00	12,902.76	13,141.41	238.65
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	11 Jan 23		87.1875		0.00	38,747.25	39,234.38	487.13
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-195,000.000	11 Jan 23		87.2344		0.00	167,904.77	170,107.03	2,202.26
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-140,000.000	18 Jan 23		89.3359		0.00	122,775.90	125,070.31	2,294.41
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-135,000.000	20 Jan 23		88.0313		0.00	118,400.25	118,842.19	441.94
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-70,000.000	20 Jan 23		87.9063		0.00	61,392.72	61,534.38	141.66
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	24 Jan 23		88.5781		0.00	26,332.13	26,573.44	241.31
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	31 Jan 23		87.8984		0.00	22,077.40	21,974.61	-102.79

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	31 Jan 23		87.9766		0.00	26,492.88	26,392.97	-99.91
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-60,000.000	31 Jan 23		87.9297		0.00	52,985.76	52,757.81	-227.95
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	7 Feb 23		87.0313		0.00	26,260.32	26,109.38	-150.94
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-35,000.000	8 Feb 23		86.7969		0.00	30,427.17	30,378.91	-48.26
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-15,000.000	8 Feb 23		86.9375		0.00	13,040.22	13,040.63	0.41
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	145,000.000	30 May 23	94.6094			0.00	137,183.59	137,183.59	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	30,000.000	31 May 23	95.4688			0.00	28,640.63	28,640.63	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	90,000.000	12 Jul 23	93.2813			0.00	83,953.13	83,953.13	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	295,000.000	28 Jul 23	93.0039			0.00	274,361.52	274,361.52	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-105,000.000	15 May 23		96.1602		0.00	101,591.46	100,968.16	-623.30
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-520,000.000	16 May 23		95.8594		0.00	501,214.38	498,468.75	-2,745.63
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-290,000.000	16 May 23		95.8594		0.00	279,523.40	277,992.19	-1,531.21
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-20,000.000	24 May 23		94.2188		0.00	18,954.15	18,843.75	-110.40
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	24 May 23		94.2188		0.00	28,431.23	28,265.63	-165.60
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	30 May 23		94.6094		0.00	75,871.12	75,687.50	-183.62
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	20 Jun 23		96.5938		0.00	76,403.01	77,275.00	871.99
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	26 Jun 23		96.3945		0.00	38,248.60	38,557.81	309.21
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	28 Jun 23		96.4805		0.00	47,844.08	48,240.23	396.15

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-60,000.000	28 Jun 23		96.7031		0.00	57,412.90	58,021.88	608.98
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	28 Jun 23		96.6484		0.00	33,490.86	33,826.95	336.09
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	11 Jul 23		93.2188		0.00	33,231.50	32,626.56	-604.94
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	18 Jul 23		95.0938		0.00	23,699.57	23,773.44	73.87
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-5,000.000	21 Jul 23		95.0781		0.00	4,744.11	4,753.91	9.80
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	25 Jul 23		94.6172		0.00	23,721.87	23,654.30	-67.57
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	2 Aug 23		90.1953		0.00	37,474.06	36,078.13	-1,395.93
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-160,000.000	2 Aug 23		90.1953		0.00	149,896.25	144,312.50	-5,583.75
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	10 Aug 23		90.1797		0.00	27,648.87	27,053.91	-594.96
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	15,000.000	13 Sep 23	87.9844			0.00	13,197.66	13,197.66	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	25,000.000	14 Sep 23	87.8438			0.00	21,960.94	21,960.94	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	22 Sep 23	85.5313			0.00	29,935.94	29,935.94	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	30,000.000	28 Sep 23	82.2578			0.00	24,677.34	24,677.34	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	360,000.000	28 Sep 23	82.7500			0.00	297,900.00	297,900.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	50,000.000	29 Sep 23	82.4375			0.00	41,218.75	41,218.75	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	55,000.000	6 Oct 23	79.9063			0.00	43,948.44	43,948.44	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	80,000.000	13 Oct 23	81.7813			0.00	65,425.00	65,425.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	60,000.000	13 Oct 23	81.8203			0.00	49,092.19	49,092.19	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	280,000.000		16 Oct 23	80.5781			0.00	225,618.75	225,618.75	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-455,000.000		8 Aug 23		90.1250		0.00	413,940.40	410,068.75	-3,871.65
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-430,000.000		11 Aug 23		89.0000		0.00	386,712.27	382,700.00	-4,012.27
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-30,000.000		23 Aug 23		88.7539		0.00	26,533.32	26,626.17	92.85
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-355,000.000		7 Sep 23		87.7656		0.00	314,091.72	311,567.97	-2,523.75
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		11 Sep 23		87.4961		0.00	22,080.20	21,874.02	-206.18
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-65,000.000		22 Sep 23		84.8125		0.00	56,093.27	55,128.13	-965.14
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		27 Sep 23		82.7813		0.00	21,261.00	20,695.31	-565.69
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-80,000.000		29 Sep 23		83.3750		0.00	66,157.20	66,700.00	542.80
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-5,000.000		2 Oct 23		81.5977		0.00	4,079.86	4,079.88	0.02
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000.000		2 Oct 23		81.5156		0.00	40,798.56	40,757.81	-40.75
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-3,122,000.000		16 Oct 23		80.6953		0.00	2,548,333.30	2,519,307.66	-29,025.64
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000,000.000	*	16 Oct 23		80.6953		0.00	40,812,512.78	40,347,656.25	-464,856.53
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	70,000.000		6 Jan 23	101.3516			0.00	70,946.09	70,946.09	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	70,000.000		12 Jan 23	103.6797			0.00	72,575.78	72,575.78	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	35,000.000		24 Jan 23	103.7578			0.00	36,315.23	36,315.23	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	30,000.000		31 Jan 23	103.2969			0.00	30,989.06	30,989.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	30,000.000		7 Feb 23	102.0391			0.00	30,611.72	30,611.72	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	45,000.000		13 Feb 23	100.8125			0.00	45,365.63	45,365.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	160,000.000		12 Apr 23	103.0938			0.00	164,950.00	164,950.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-65,000.000		4 Jan 23		100.2813		0.00	65,600.05	65,182.81	-417.24
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-65,000.000		3 Feb 23		103.3750		0.00	66,892.89	67,193.75	300.86
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-85,000.000		15 Feb 23		100.0313		0.00	86,926.54	85,026.56	-1,899.98
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	110,000.000		25 Sep 23	94.1719			0.00	103,589.06	103,589.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-35,024,000.000	*	16 Oct 23		91.3906		0.00	32,353,762.61	32,008,652.50	-345,110.11
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-3,890,000.000		16 Oct 23		91.3906		0.00	3,593,425.55	3,555,095.31	-38,330.24
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	30,000.000		5 Sep 23	96.9297			0.00	29,078.91	29,078.91	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	65,000.000		6 Sep 23	96.6172			0.00	62,801.17	62,801.17	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	75,000.000		6 Sep 23	97.0117			0.00	72,758.79	72,758.79	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	80,000.000		2 Oct 23	93.6484			0.00	74,918.75	74,918.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	45,000.000		6 Oct 23	92.9844			0.00	41,842.97	41,842.97	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	50,000.000		6 Oct 23	92.9453			0.00	46,472.66	46,472.66	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	100,000.000		11 Oct 23	94.3906			0.00	94,390.63	94,390.63	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-95,000.000		16 Aug 23		97.3906		0.00	92,691.73	92,521.09	-170.64
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-70,000.000		7 Sep 23		96.7422		0.00	67,880.96	67,719.53	-161.43
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-160,000.000		11 Sep 23		96.6719		0.00	155,004.54	154,675.00	-329.54

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-90,000.000	11 Sep 23		96.6719		0.00	87,190.05	87,004.69	-185.36
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	30,000.000	11 Jan 23	104.5859			0.00	31,375.78	31,375.78	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	90,000.000	12 Jan 23	105.6172			0.00	95,055.47	95,055.47	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	90,000.000	23 Jan 23	104.8828			0.00	94,394.53	94,394.53	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	70,000.000	31 Jan 23	105.1172			0.00	73,582.03	73,582.03	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	70,000.000	31 Jan 23	104.9688			0.00	73,478.13	73,478.13	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	30,000.000	1 Feb 23	105.8281			0.00	31,748.44	31,748.44	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	65,000.000	2 Feb 23	106.3125			0.00	69,103.13	69,103.13	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	50,000.000	8 Feb 23	103.7891			0.00	51,894.53	51,894.53	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-45,000.000	5 Jan 23		103.1680		0.00	46,979.15	46,425.59	-553.56
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-55,000.000	6 Jan 23		104.4375		0.00	57,428.61	57,440.63	12.02
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-315,000.000	10 Jan 23		104.1250		0.00	328,799.73	327,993.75	-805.98
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-70,000.000	18 Jan 23		106.0391		0.00	73,509.69	74,227.34	717.65
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	625,000.000	10 Aug 23	75.1055			0.00	469,409.18	469,409.18	0.00
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	510,000.000	13 Sep 23	60.6953			0.00	309,546.09	309,546.09	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	-380,000.000	18 May 23		64.8594		0.00	254,526.45	246,465.63	-8,060.82
UNITED STATES TREAS BDS 1.875% 11-15-205 1	-555,000.000	12 Oct 23		54.8320		0.00	347,433.66	304,317.77	-43,115.89
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	-150,000.000	7 Jun 23		72.0938		0.00	115,270.57	108,140.63	-7,129.94
UNITED STATES TREAS BDS 15/05/2042 3.25% DUE 05-15-2042 REG	-570,000.000	10 Aug 23		86.1680		0.00	531,970.50	491,157.42	-40,813.08
UNITED STATES TREAS BDS 2.0% 02-15-2052	-655,000.000	29 Sep 23		61.4023		0.00	453,306.10	402,185.35	-51,120.75
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	-195,000.000	12 Apr 23		79.7852		0.00	169,040.54	155,581.05	-13,459.49
UNITED STATES TREAS BDS 2.25% 08-15-2049	-805,000.000	25 Aug 23		66.9922		0.00	801,299.42	539,287.11	-262,012.31
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	210,000.000	7 Aug 23	77.2109			0.00	162,142.97	162,142.97	0.00
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	-1,565,000.000	16 Oct 23		71.6133		0.00	1,210,060.35	1,120,747.85	-89,312.50
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	-525,000.000	16 Oct 23		71.1133		0.00	458,524.73	373,344.73	-85,180.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	-120,000.000	16 Oct 23		81.8438		0.00	104,923.77	98,212.50	-6,711.27
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	-395,000.000	9 Jun 23		96.3945		0.00	436,307.91	380,758.40	-55,549.51
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	135,000.000	7 Jun 23	95.4570			0.00	128,866.99	128,866.99	0.00
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	-225,000.000	7 Aug 23		72.1602		0.00	161,742.36	162,360.35	617.99
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	-20,000.000	16 Oct 23		65.4688		0.00	14,377.10	13,093.75	-1,283.35
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	380,000.000	18 May 23	64.2695			0.00	244,224.22	244,224.22	0.00
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	85,000.000	25 Jul 23	63.5313			0.00	54,001.56	54,001.56	0.00
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	-510,000.000	13 Sep 23		60.1484		0.00	324,607.03	306,757.03	-17,850.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	22 Feb 23	97.2969			0.00	29,189.06	29,189.06	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	195,000.000	22 Feb 23	97.1875			0.00	189,515.63	189,515.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	95,000.000	23 Feb 23	97.2500			0.00	92,387.50	92,387.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	20,000.000	6 Mar 23	96.6719			0.00	19,334.38	19,334.38	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	15,000.000	8 Mar 23	97.2500			0.00	14,587.50	14,587.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	15 Mar 23	101.2891			0.00	30,386.72	30,386.72	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	31 Mar 23	100.5313			0.00	50,265.63	50,265.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	55,000.000	10 Apr 23	101.8203			0.00	56,001.17	56,001.17	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	13 Apr 23	101.5820			0.00	50,791.02	50,791.02	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	40,000.000	17 Apr 23	99.3984			0.00	39,759.38	39,759.38	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	17 Apr 23	99.3594			0.00	49,679.69	49,679.69	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	40,000.000	17 Apr 23	99.3594			0.00	39,743.75	39,743.75	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-90,000.000	1 Mar 23		96.1406		0.00	87,369.55	86,526.56	-842.99
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-60,000.000	1 Mar 23		96.2344		0.00	58,246.37	57,740.63	-505.74
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-45,000.000	3 Mar 23		96.2813		0.00	43,582.50	43,326.56	-255.94
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-60,000.000	3 Mar 23		96.3203		0.00	58,110.00	57,792.19	-317.81
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-475,000.000	23 Mar 23		101.1836		0.00	465,509.95	480,622.07	15,112.12
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	20,000.000	17 Feb 23	102.4961			0.00	20,499.22	20,499.22	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	55,000.000	22 Feb 23	101.5469			0.00	55,850.78	55,850.78	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	55,000.000	22 Feb 23	101.2344			0.00	55,678.91	55,678.91	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	15,000.000	23 Feb 23	101.7578			0.00	15,263.67	15,263.67	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	70,000.000	23 Feb 23	101.9844			0.00	71,389.06	71,389.06	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	1 Mar 23	100.6797			0.00	45,305.86	45,305.86	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	70,000.000	1 Mar 23	100.6250			0.00	70,437.50	70,437.50	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	2 Mar 23	99.4922			0.00	29,847.66	29,847.66	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	3 Mar 23	101.8906			0.00	30,567.19	30,567.19	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	3 Mar 23	101.2969			0.00	35,453.91	35,453.91	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	3 Mar 23	101.4531			0.00	25,363.28	25,363.28	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	60,000.000	8 Mar 23	101.9141			0.00	61,148.44	61,148.44	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	85,000.000	14 Mar 23	104.7188			0.00	89,010.94	89,010.94	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	14 Mar 23	104.0938			0.00	41,637.50	41,637.50	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	14 Mar 23	104.7188			0.00	41,887.50	41,887.50	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	15 Mar 23	106.6172			0.00	47,977.73	47,977.73	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	21 Mar 23	105.0000			0.00	42,000.00	42,000.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	355,000.000	23 Mar 23	106.3125			0.00	377,409.38	377,409.38	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	4 Apr 23	107.4609			0.00	42,984.38	42,984.38	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	90,000.000	13 Apr 23	106.4922			0.00	95,842.97	95,842.97	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	12 May 23	104.3125			0.00	41,725.00	41,725.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-45,000.000	13 Feb 23		103.9766		0.00	46,745.77	46,789.45	43.68
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-105,000.000	15 Feb 23		103.3594		0.00	108,685.56	108,527.34	-158.22
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-115,000.000	15 Feb 23		103.3594		0.00	119,036.56	118,863.28	-173.28
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-80,000.000	22 Feb 23		101.3984		0.00	81,133.60	81,118.75	-14.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-220,000.000	23 Feb 23		101.9609		0.00	223,476.44	224,314.06	837.62
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	24 Feb 23		101.2500		0.00	35,417.16	35,437.50	20.34
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	27 Feb 23		101.0664		0.00	50,577.88	50,533.20	-44.68
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-95,000.000	28 Feb 23		101.1719		0.00	96,303.61	96,113.28	-190.33
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-70,000.000	1 Mar 23		100.6250		0.00	70,879.49	70,437.50	-441.99
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-10,000.000	2 Mar 23		99.6719		0.00	10,071.00	9,967.19	-103.81
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-10,000.000	8 Mar 23		102.4453		0.00	10,114.16	10,244.53	130.37
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-65,000.000	13 Mar 23		107.5469		0.00	68,250.13	69,905.47	1,655.34
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-25,000.000	20 Mar 23		106.1563		0.00	26,336.07	26,539.06	202.99
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-65,000.000	23 Mar 23		105.4688		0.00	68,808.72	68,554.69	-254.03
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-115,000.000	28 Mar 23		103.8125		0.00	119,947.96	119,384.38	-563.58
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	29 Mar 23		103.9922		0.00	52,108.14	51,996.09	-112.05

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	10 Apr 23		107.8086		0.00	37,665.24	37,733.01	67.77
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-40,000.000	10 Apr 23		107.0234		0.00	43,045.99	42,809.38	-236.61
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-60,000.000	12 Apr 23		106.9219		0.00	64,426.54	64,153.13	-273.41
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-85,000.000	16 Oct 23		86.4766		0.00	79,133.30	73,505.08	-5,628.22
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	40,000.000	15 Feb 23	85.1602			0.00	34,064.06	34,064.06	0.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	500,000.000	12 Oct 23	71.9688			0.00	359,843.75	359,843.75	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-80,000.000	25 Jul 23		69.5742		0.00	59,842.53	55,659.38	-4,183.15
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	60,000.000	22 Feb 23	96.6094			0.00	57,965.63	57,965.63	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	45,000.000	6 Mar 23	96.1250			0.00	43,256.25	43,256.25	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	70,000.000	9 Mar 23	96.3359			0.00	67,435.16	67,435.16	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	20,000.000	16 Mar 23	99.3594			0.00	19,871.88	19,871.88	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	30,000.000	27 Mar 23	100.0547			0.00	30,016.41	30,016.41	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	25,000.000	10 May 23	100.4688			0.00	25,117.19	25,117.19	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-125,000.000	24 Feb 23		96.3594		0.00	121,226.18	120,449.22	-776.96
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-80,000.000	14 Mar 23		98.9375		0.00	77,844.36	79,150.00	1,305.64
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-105,000.000	19 Apr 23		99.2109		0.00	104,150.22	104,171.48	21.26
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-275,000.000	26 Apr 23		100.4688		0.00	273,977.13	276,289.06	2,311.93
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	375,000.000	9 Jun 23	104.9883			0.00	393,706.05	393,706.05	0.00

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	-950,000.000	16 Oct 23		92.2813		0.00	961,144.80	876,671.88	-84,472.92
WI TREASURY SEC 3.375% 05-15-2033	215,000.000	13 Jun 23	96.6211			0.00	207,735.35	207,735.35	0.00
WI TREASURY SEC 3.375% 05-15-2033	40,000.000	14 Jun 23	96.6016			0.00	38,640.63	38,640.63	0.00
WI TREASURY SEC 3.375% 05-15-2033	35,000.000	16 Jun 23	96.7578			0.00	33,865.23	33,865.23	0.00
WI TREASURY SEC 3.375% 05-15-2033	130,000.000	21 Jun 23	97.1641			0.00	126,313.28	126,313.28	0.00
WI TREASURY SEC 3.375% 05-15-2033	35,000.000	26 Jun 23	97.1484			0.00	34,001.95	34,001.95	0.00
WI TREASURY SEC 3.375% 05-15-2033	60,000.000	4 Aug 23	94.4609			0.00	56,676.56	56,676.56	0.00
WI TREASURY SEC 3.375% 05-15-2033	-250,000.000	22 May 23		97.1016		0.00	244,497.28	242,753.91	-1,743.37
WI TREASURY SEC 3.375% 05-15-2033	-235,000.000	22 May 23		97.1133		0.00	229,827.44	228,216.21	-1,611.23
WI TREASURY SEC 3.375% 05-15-2033	-75,000.000	18 Jul 23		96.7695		0.00	72,489.26	72,577.15	87.89
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	520,000.000	8 Aug 23	85.1367			0.00	442,710.94	442,710.94	0.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	495,000.000	11 Aug 23	84.0313			0.00	415,954.69	415,954.69	0.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	715,000.000	25 Aug 23	83.7227			0.00	598,616.99	598,616.99	0.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	-2,155,000.000	16 Oct 23		76.4844		0.00	1,781,562.54	1,648,238.28	-133,324.26
WI TREASURY SEC 3.875% 05-15-2043	55,000.000	8 Jun 23	97.7266			0.00	53,749.61	53,749.61	0.00
WI TREASURY SEC 3.875% 05-15-2043	35,000.000	26 Jun 23	98.2031			0.00	34,371.09	34,371.09	0.00
WI TREASURY SEC 3.875% 05-15-2043	70,000.000	25 Jul 23	96.4844			0.00	67,539.06	67,539.06	0.00
WI TREASURY SEC 3.875% 05-15-2043	40,000.000	16 Aug 23	91.9141			0.00	36,765.63	36,765.63	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
WI TREASURY SEC 3.875% 05-15-2043	-35,000.000	31 May 23		97.8516		0.00	34,118.37	34,248.05	129.68
WI TREASURY SEC 3.875% 05-15-2043	-65,000.000	21 Jun 23		98.3516		0.00	63,529.71	63,928.52	398.81
WI TREASURY SEC 3.875% 05-15-2043	-35,000.000	21 Jun 23		98.3203		0.00	34,208.31	34,412.11	203.80
WI TREASURY SEC 3.875% 05-15-2043	-375,000.000	28 Jul 23		95.3203		0.00	361,728.54	357,451.17	-4,277.37
WI TREASURY SEC 3.875% 05-15-2043	-25,000.000	9 Aug 23		94.0156		0.00	23,620.32	23,503.91	-116.41
Corporate Debt Instruments - Preferred									
United States - USD									
ANTHEM INC 4.65% DUE 01-15-2043	-230,000.000	22 Feb 23		90.4990		0.00	266,503.10	208,147.70	-58,355.40
JOHNSON & JOHNSON 4.375 DUE 12-05-2033	-35,000.000	16 Jun 23		100.8420		0.00	43,907.57	35,294.70	-8,612.87
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042	75,000.000	3 Mar 23	79.8110			0.00	59,858.25	59,858.25	0.00
Corporate Debt Instruments - Other									
Belgium - USD									
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	-30,000.000	31 May 23		103.9690		0.00	32,064.90	31,190.70	-874.20
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	35,000.000	31 May 23	94.7140			0.00	33,149.90	33,149.90	0.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-75,000.000	14 Mar 23		95.0070		0.00	75,668.11	71,255.25	-4,412.86
Canada - USD									
CDN PAC RY LTD 4.8% DUE 09-15-2035	-25,000.000	27 Mar 23		99.2300		0.00	27,856.50	24,807.50	-3,049.00
NUTRIEN LTD 5.8% DUE 03-27-2053	85,000.000	23 Mar 23	99.3670			0.00	84,461.95	84,461.95	0.00

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CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
Taiwan - USD									
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	-90,000.000	6 Jan 23		79.9330		0.00	91,865.38	71,939.70	-19,925.68
United Kingdom - USD									
B A T CAP CORP 4.39% 08-15-2037	50,000.000	22 Mar 23	80.8490			0.00	40,424.50	40,424.50	0.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	-40,000.000	22 Feb 23		91.7790		0.00	37,497.20	36,711.60	-785.60
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	-40,000.000	22 Mar 23		107.3420		0.00	37,439.20	42,936.80	5,497.60
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	-90,000.000	23 Feb 23		96.6020		0.00	89,624.70	86,941.80	-2,682.90
United States - USD									
ABBVIE INC 4.05% DUE 11-21-2039 REG	-145,000.000	25 Sep 23		83.1540		0.00	142,486.18	120,573.30	-21,912.88
ALLSTATE CORP 3.85% DUE 08-10-2049	50,000.000	28 Jun 23	78.1980			0.00	39,099.00	39,099.00	0.00
ALTRIA GROUP INC 5.95% DUE 02-14-2049	85,000.000	31 Jan 23	94.0410			0.00	79,934.85	79,934.85	0.00
AMAZON.COM INC 3.95% 04-13-2052	-80,000.000	8 Mar 23		84.3940		0.00	66,938.40	67,515.20	576.80
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032	-35,000.000	11 Jan 23		107.0000		0.00	37,277.80	37,450.00	172.20
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	290,000.000	26 Apr 23	100.0000			0.00	290,000.00	290,000.00	0.00
AMERN INTL GROUP 4.375% DUE 06-30-2050	115,000.000	22 Feb 23	83.8060			0.00	96,376.90	96,376.90	0.00
AMGEN INC 3.375% 02-21-2050	-80,000.000	4 Apr 23		75.1860		0.00	69,068.68	60,148.80	-8,919.88
AMGEN INC 4.875% 03-01-2053	55,000.000	13 Mar 23	89.4860			0.00	49,217.30	49,217.30	0.00
AMGEN INC 5.6% DUE 03-01-2043	95,000.000	15 Feb 23	99.4410			0.00	94,468.95	94,468.95	0.00
AMGEN INC 5.65% 03-02-2053	130,000.000	15 Feb 23	99.8560			0.00	129,812.80	129,812.80	0.00

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CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
AMGEN INC 5.65% 03-02-2053	-50,000.000	13 Mar 23		100.0970		0.00	49,795.98	50,048.50	252.52
AMGEN INC 5.75% DUE 03-02-2063	135,000.000	15 Feb 23	99.0720			0.00	133,747.20	133,747.20	0.00
AMGEN INC SR NT 3% 01-15-2052	85,000.000	4 Apr 23	68.6360			0.00	58,340.60	58,340.60	0.00
AMGEN INC SR NT 3% 01-15-2052	-175,000.000	12 Sep 23		64.0490		0.00	116,259.75	112,085.75	-4,174.00
APPLE INC 2.65% 02-08-2051	-45,000.000	3 Mar 23		67.4490		0.00	30,732.75	30,352.05	-380.70
APPLE INC 3.45% DUE 02-09-2045	-45,000.000	17 Apr 23		84.2810		0.00	49,048.36	37,926.45	-11,121.91
APPLE INC 3.85% DUE 05-04-2043	59,000.000	1 Mar 23	85.4440			0.00	50,411.96	50,411.96	0.00
APPLE INC 3.85% DUE 05-04-2043	75,000.000	21 Jun 23	89.4430			0.00	67,082.25	67,082.25	0.00
APPLE INC 3.85% DUE 05-04-2043	-59,000.000	14 Jun 23		88.8420		0.00	50,411.96	52,416.78	2,004.82
APPLE INC 3.85% DUE 08-04-2046	55,000.000	14 Jun 23	87.0500			0.00	47,877.50	47,877.50	0.00
APPLE INC 3.95% 08-08-2052	-50,000.000	14 Mar 23		86.4290		0.00	44,582.82	43,214.50	-1,368.32
APPLE INC 4.1% DUE 08-08-2062 BEO	-50,000.000	1 Mar 23		83.8030		0.00	47,408.84	41,901.50	-5,507.34
APPLE INC 4.85% 05-10-2053	-45,000.000	12 May 23		100.6730		0.00	44,774.55	45,302.85	528.30
AT&T INC 3.5% DUE 09-15-2053 REG	55,000.000	11 Jul 23	68.2190			0.00	37,520.45	37,520.45	0.00
AT&T INC 3.65% DUE 06-01-2051	-25,000.000	10 Feb 23		74.2250		0.00	19,843.80	18,556.25	-1,287.55
AT&T INC 3.65% DUE 09-15-2059	-135,000.000	14 Mar 23		69.4810		0.00	102,569.10	93,799.35	-8,769.75
AT&T INC 3.8% 12-01-2057	90,000.000	28 Jun 23	72.0530			0.00	64,847.70	64,847.70	0.00
AT&T INC 3.8% 12-01-2057	-60,000.000	14 Mar 23		72.2350		0.00	47,900.67	43,341.00	-4,559.67

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CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	65,000.000	11 Jan 23	67.4690			0.00	43,854.85	43,854.85	0.00
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	-90,000.000	7 Feb 23		70.0400		0.00	61,598.10	63,036.00	1,437.90
BANK AMER CORP 3.483% 03-13-2052	90,000.000	20 Jan 23	76.9790			0.00	69,281.10	69,281.10	0.00
BANK AMER CORP 3.483% 03-13-2052	-90,000.000	1 Mar 23		72.4260		0.00	69,281.10	65,183.40	-4,097.70
BANK AMER CORP 4.083% 03-20-2051	170,000.000	20 Jan 23	84.8590			0.00	144,260.30	144,260.30	0.00
BANK OF AMERICA CORP 4.571% 04-27-2033	-110,000.000	12 Jan 23		95.0840		0.00	101,864.40	104,592.40	2,728.00
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	120,000.000	1 Mar 23	68.1210			0.00	81,745.20	81,745.20	0.00
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	-105,000.000	12 Jan 23		72.2810		0.00	93,697.15	75,895.05	-17,802.10
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	-100,000.000	25 Jul 23		70.6250		0.00	83,962.60	70,625.00	-13,337.60
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	-45,000.000	6 Mar 23		104.2000		0.00	44,658.72	46,890.00	2,231.28
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	-30,000.000	3 Aug 23		74.2210		0.00	28,464.86	22,266.30	-6,198.56
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	15,000.000	2 Mar 23	66.1010			0.00	9,915.15	9,915.15	0.00
CHARTER 5.375% DUE 04-01-2038	-80,000.000	2 Oct 23		80.9880		0.00	87,344.58	64,790.40	-22,554.18
CHARTER 5.375% DUE 04-01-2038	-50,000.000	6 Oct 23		80.3600		0.00	54,590.36	40,180.00	-14,410.36
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	85,000.000	2 Oct 23	59.1360			0.00	50,265.60	50,265.60	0.00
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	-70,000.000	29 Sep 23		65.4150		0.00	57,505.33	45,790.50	-11,714.83
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-25,000.000	6 Mar 23		109.6170		0.00	31,551.98	27,404.25	-4,147.73

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-35,000.000	15 Mar 23		111.1670		0.00	44,172.76	38,908.45	-5,264.31
CITIGROUP INC 6.174% DUE 05-25-2034	260,000.000	22 May 23	100.0000			0.00	260,000.00	260,000.00	0.00
CITIGROUP INC 6.174% DUE 05-25-2034	270,000.000	22 May 23	100.9580			0.00	272,586.60	272,586.60	0.00
CITIGROUP INC 6.174% DUE 05-25-2034	-50,000.000	6 Oct 23		93.5540		0.00	50,256.58	46,777.00	-3,479.58
COCA COLA CO FIXED 2.5% DUE 06-01-2040	-45,000.000	26 Jun 23		75.3220		0.00	32,716.35	33,894.90	1,178.55
COMCAST CORP 5.35% 05-15-2053	95,000.000	20 Jun 23	100.5400			0.00	95,513.00	95,513.00	0.00
COMCAST CORP 5.5% DUE 05-15-2064	165,000.000	2 Aug 23	96.8660			0.00	159,828.90	159,828.90	0.00
COMCAST CORP NEW 2.887% 11-01-2051 BEO	45,000.000	10 Aug 23	63.7130			0.00	28,670.85	28,670.85	0.00
COMCAST CORP NEW 3.25% 11-01-2039	-100,000.000	8 Mar 23		77.9070		0.00	110,976.71	77,907.00	-33,069.71
COMCAST CORP NEW 3.9% DUE 03-01-2038	-75,000.000	23 Jan 23		91.4050		0.00	76,062.28	68,553.75	-7,508.53
COMCAST CORP NEW 4% DUE 03-01-2048	80,000.000	8 Mar 23	81.2660			0.00	65,012.80	65,012.80	0.00
CONAGRA BRANDS INC 5.4% 11-01-2048	35,000.000	18 Jul 23	94.0130			0.00	32,904.55	32,904.55	0.00
CONAGRA BRANDS INC 5.4% 11-01-2048	35,000.000	25 Jul 23	94.0280			0.00	32,909.80	32,909.80	0.00
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	-105,000.000	21 Jun 23		96.8490		0.00	126,911.28	101,691.45	-25,219.83
CONOCOPHILLIPS CO 3.99% 03-15-2052	-65,000.000	15 Mar 23		80.9070		0.00	60,756.35	52,589.55	-8,166.80
CONOCOPHILLIPS CO 3.99% 03-15-2052	-60,000.000	21 Mar 23		80.8200		0.00	56,082.78	48,492.00	-7,590.78
CVS HEALTH CORP 2.7% DUE 08-21-2040	-75,000.000	17 Apr 23		71.1010		0.00	51,059.25	53,325.75	2,266.50
CVS HEALTH CORP 4.78% DUE 03-25-2038	60,000.000	7 Sep 23	87.7340			0.00	52,640.40	52,640.40	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
CVS HEALTH CORP 5.05% DUE 03-25-2048	40,000.000	24 Jan 23	95.2860			0.00	38,114.40	38,114.40	0.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	-40,000.000	24 Jan 23		96.8230		0.00	42,683.15	38,729.20	-3,953.95
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	-75,000.000	8 Jun 23		81.8870		0.00	63,750.75	61,415.25	-2,335.50
DOMINION ENERGY 4.85% DUE 08-15-2052	-35,000.000	3 Mar 23		87.2050		0.00	32,694.79	30,521.75	-2,173.04
DTE ELEC CO 5.2% DUE 04-01-2033	85,000.000	14 Mar 23	101.9340			0.00	86,643.90	86,643.90	0.00
DUKE ENERGY CORP 5% DUE 08-15-2052	-75,000.000	22 Feb 23		89.2270		0.00	71,740.49	66,920.25	-4,820.24
DUKE ENERGY OHIO INC 5.65% 04-01-2053	35,000.000	20 Mar 23	99.8830			0.00	34,959.05	34,959.05	0.00
ELI LILLY & CO 4.95% 02-27-2063	-95,000.000	18 May 23		98.3860		0.00	97,175.13	93,466.70	-3,708.43
ELI LILLY AND CO 4.875% DUE 02-27-2053	105,000.000	18 May 23	99.0770			0.00	104,030.85	104,030.85	0.00
ELI LILLY AND CO 4.875% DUE 02-27-2053	-95,000.000	12 Jul 23		101.2430		0.00	94,809.05	96,180.85	1,371.80
EXELON CORP 4.45% DUE 04-15-2046	55,000.000	3 Mar 23	83.0300			0.00	45,666.50	45,666.50	0.00
EXELON CORP 5.6% DUE 03-15-2053	25,000.000	24 May 23	97.0670			0.00	24,266.75	24,266.75	0.00
EXELON CORP 5.6% DUE 03-15-2053	-45,000.000	3 Mar 23		98.3490		0.00	44,030.25	44,257.05	226.80
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	-65,000.000	6 Oct 23		79.2500		0.00	57,985.85	51,512.50	-6,473.35
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	110,000.000	28 Feb 23	99.5020			0.00	109,452.20	109,452.20	0.00
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	80,000.000	13 Mar 23	103.5730			0.00	82,858.40	82,858.40	0.00
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	-55,000.000	4 Apr 23		107.5200		0.00	55,668.86	59,136.00	3,467.14
FMC CORP 6.375% 05-18-2053	135,000.000	15 May 23	99.7610			0.00	134,677.35	134,677.35	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
HESS CORP 5.6% DUE 02-15-2041	-40,000.000	7 Feb 23		99.0930		0.00	47,895.20	39,637.20	-8,258.00
HESS CORP 5.8% DUE 04-01-2047	35,000.000	7 Feb 23	100.5300			0.00	35,185.50	35,185.50	0.00
HOME DEPOT INC 3.125% DUE 12-15-2049	-90,000.000	6 Feb 23		76.0730		0.00	91,333.03	68,465.70	-22,867.33
INTEL CORP 5.625% 02-10-2043	-65,000.000	10 Apr 23		103.3520		0.00	65,740.65	67,178.80	1,438.15
INTEL CORP 5.82% 02-10-2053	55,000.000	10 Apr 23	102.8570			0.00	56,571.35	56,571.35	0.00
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	95,000.000	3 Feb 23	75.1720			0.00	71,413.40	71,413.40	0.00
JPMORGAN CHASE & CO 3.897% 01-23-2049	115,000.000	30 May 23	79.3710			0.00	91,276.65	91,276.65	0.00
JPMORGAN CHASE & CO 4.26% 02-22-2048	255,000.000	11 Jan 23	86.7910			0.00	221,317.05	221,317.05	0.00
JPMORGAN CHASE & CO 4.26% 02-22-2048	-30,000.000	7 Feb 23		90.2710		0.00	26,037.30	27,081.30	1,044.00
JPMORGAN CHASE & CO 4.26% 02-22-2048	-205,000.000	30 May 23		85.0350		0.00	177,921.55	174,321.75	-3,599.80
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	-45,000.000	2 Feb 23		117.6260		0.00	50,503.50	52,931.70	2,428.20
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	-20,000.000	16 Mar 23		101.0920		0.00	19,980.64	20,218.40	237.76
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	-30,000.000	10 May 23		102.0140		0.00	29,970.96	30,604.20	633.24
KENVUE INC 5.1% 03-22-2043	75,000.000	14 Mar 23	100.3930			0.00	75,294.75	75,294.75	0.00
KENVUE INC 5.2% 03-22-2063	-275,000.000	16 Oct 23		88.1890		0.00	276,469.37	242,519.75	-33,949.62
KINDER MORGAN INC 5.2% 03-01-2048	-50,000.000	9 Feb 23		91.0550		0.00	46,809.00	45,527.50	-1,281.50
KINDER MORGAN INC 5.3% DUE 12-01-2034	-100,000.000	11 Oct 23		90.9640		0.00	94,795.50	90,964.00	-3,831.50
KINDER MORGAN INC 5.45% DUE 08-01-2052	45,000.000	9 Feb 23	93.5210			0.00	42,084.45	42,084.45	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	-55,000.000	2 Mar 23		66.7490		0.00	40,155.50	36,711.95	-3,443.55
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	60,000.000	2 Mar 23	62.3630			0.00	37,417.80	37,417.80	0.00
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	85,000.000	29 Mar 23	79.8810			0.00	67,898.85	67,898.85	0.00
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	-40,000.000	6 Feb 23		87.3480		0.00	34,478.00	34,939.20	461.20
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	-50,000.000	13 Feb 23		93.6440		0.00	55,713.98	46,822.00	-8,891.98
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	70,000.000	10 Jan 23	69.0210			0.00	48,314.70	48,314.70	0.00
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	-70,000.000	10 Jan 23		67.1920		0.00	63,982.15	47,034.40	-16,947.75
MICROSOFT CORP 2.921% 03-17-2052 USD	50,000.000	2 Aug 23	70.4610			0.00	35,230.50	35,230.50	0.00
MORGAN STANLEY 5.25% 04-21-2034	110,000.000	19 Apr 23	100.2240			0.00	110,246.40	110,246.40	0.00
MORGAN STANLEY 5.948% 01-19-2038	-75,000.000	31 Jan 23		101.8820		0.00	75,910.65	76,411.50	500.85
MORGAN STANLEY 5.948% 01-19-2038	-75,000.000	31 Jan 23		102.0150		0.00	75,910.65	76,511.25	600.60
MORGAN STANLEY 5.948% 01-19-2038	-35,000.000	1 Feb 23		102.9880		0.00	35,424.97	36,045.80	620.83
NASDAQ INC 3.25% DUE 04-28-2050 REG	-45,000.000	28 Sep 23		62.1700		0.00	34,761.25	27,976.50	-6,784.75
NEXTERA ENERGY CAP 5.38% 02-28-2053	15,000.000	8 Feb 23	99.4870			0.00	14,923.05	14,923.05	0.00
NEXTERA ENERGY CAP 5.38% 02-28-2053	60,000.000	4 Apr 23	100.4520			0.00	60,271.20	60,271.20	0.00
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	-60,000.000	22 Feb 23		96.4010		0.00	59,938.80	57,840.60	-2,098.20
OGLETHORPE PWR 5.25% DUE 09-01-2050	40,000.000	24 May 23	91.5210			0.00	36,608.40	36,608.40	0.00
ORACLE CORP 4.9% 02-06-2033	-55,000.000	8 Feb 23		97.3890		0.00	54,961.50	53,563.95	-1,397.55

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
ORACLE CORP FIXED 3.85% DUE 04-01-2060	35,000.000	27 Sep 23	64.0730			0.00	22,425.55	22,425.55	0.00
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	100,000.000	4 Jan 23	79.6490			0.00	79,649.00	79,649.00	0.00
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-55,000.000	1 Feb 23		83.6410		0.00	52,114.84	46,002.55	-6,112.29
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	50,000.000	1 Feb 23	83.3940			0.00	41,697.00	41,697.00	0.00
PAYPAL HLDGS INC 5.05% 06-01-2052	35,000.000	31 Jan 23	97.0600			0.00	33,971.00	33,971.00	0.00
PEPSICO INC 4.2% DUE 07-18-2052	35,000.000	8 Feb 23	94.3040			0.00	33,006.40	33,006.40	0.00
PEPSICO INC FIXED 2.625% 10-21-2041	45,000.000	21 Jun 23	75.5310			0.00	33,988.95	33,988.95	0.00
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	590,000.000	16 May 23	99.8510			0.00	589,120.90	589,120.90	0.00
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	305,000.000	16 May 23	98.0570			0.00	299,073.85	299,073.85	0.00
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	25,000.000	3 Aug 23	94.9360			0.00	23,734.00	23,734.00	0.00
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	-55,000.000	22 Nov 22		100.7800		0.00	54,993.68	55,429.00	435.32
REVERSAL: PG&E RECOVERY FDG 5.536% DUE 07-15-2049	55,000.000	22 Nov 22		100.7800		0.00	-54,993.68	-55,429.00	-435.32
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	-50,000.000	17 Apr 23		81.2920		0.00	56,667.38	40,646.00	-16,021.38
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	-70,000.000	31 Mar 23		79.8650		0.00	57,417.50	55,905.50	-1,512.00
PROLOGIS L P 5.25% 06-15-2053	45,000.000	26 Jun 23	97.3480			0.00	43,806.60	43,806.60	0.00
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	-35,000.000	22 Sep 23		100.3880		0.00	35,076.69	35,135.80	59.11
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-20,000.000	13 Sep 23		64.9980		0.00	16,772.95	12,999.60	-3,773.35
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-35,000.000	14 Sep 23		64.9130		0.00	29,352.66	22,719.55	-6,633.11

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CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	95,000.000	29 Sep 23	97.5110			0.00	92,635.45	92,635.45	0.00
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	-65,000.000	22 Feb 23		95.4410		0.00	64,911.84	62,036.65	-2,875.19
REVERSAL: PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 5.057% DUE 08-01-2048 BEO	-135,000.000	8 Jun 22	99.9901			0.00	-134,986.66	-134,986.66	0.00
PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 5.057% DUE 08-01-2048 BEO	135,000.000	8 Jun 22	99.9901			0.00	134,986.66	134,986.66	0.00
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	165,000.000	11 Sep 23	99.6950			0.00	164,496.75	164,496.75	0.00
QUALCOMM INC 6% 05-20-2053	-45,000.000	4 Apr 23		114.0210		0.00	47,168.30	51,309.45	4,141.15
RTX CORPORATION 5.15% DUE 02-27-2033	130,000.000	24 Feb 23	99.0760			0.00	128,798.80	128,798.80	0.00
RTX CORPORATION 5.15% DUE 02-27-2033	-40,000.000	14 Jun 23		101.0480		0.00	39,998.55	40,419.20	420.65
RTX CORPORATION 5.375% 0 2-27-2053	265,000.000	23 Feb 23	99.8220			0.00	264,528.30	264,528.30	0.00
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	-35,000.000	31 Jan 23		92.9570		0.00	32,510.45	32,534.95	24.50
TARGET CORP 4.4% DUE 01-15-2033	75,000.000	18 Jan 23	100.9830			0.00	75,737.25	75,737.25	0.00
TARGET CORP 4.4% DUE 01-15-2033	80,000.000	1 Feb 23	99.9840			0.00	79,987.20	79,987.20	0.00
TARGET CORP 4.4% DUE 01-15-2033	-75,000.000	9 Mar 23		94.4920		0.00	75,072.47	70,869.00	-4,203.47
TARGET CORP 4.5% DUE 09-15-2032 BEO	-85,000.000	1 Feb 23		100.8980		0.00	82,516.30	85,763.30	3,247.00
TARGET CORP 4.8% DUE 01-15-2053	145,000.000	18 Jan 23	102.2650			0.00	148,284.25	148,284.25	0.00
TARGET CORP 4.8% DUE 01-15-2053	-35,000.000	2 Mar 23		91.8540		0.00	35,386.60	32,148.90	-3,237.70
T-MOBILE USA INC 5.75% 01-15-2034	90,000.000	11 Sep 23	99.8550			0.00	89,869.50	89,869.50	0.00
UNION PAC CORP 3.25% DUE 02-05-2050	65,000.000	13 Feb 23	75.7460			0.00	49,234.90	49,234.90	0.00

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CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
UNITED PARCEL SVC INC 5.05% 03-03-2053	40,000.000	24 Feb 23	98.5090			0.00	39,403.60	39,403.60	0.00
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-50,000.000	16 Aug 23		73.3200		0.00	41,835.37	36,660.00	-5,175.37
VERIZON 2.65% DUE 11-20-2040	40,000.000	9 Aug 23	66.6850			0.00	26,674.00	26,674.00	0.00
VERIZON 4.5% DUE 08-10-2033	-35,000.000	26 Jun 23		94.1440		0.00	32,809.35	32,950.40	141.05
VERIZON COMMUNICATIONS 4.4% DUE 11-01-20 34 REG	-30,000.000	5 Sep 23		89.1680		0.00	27,929.56	26,750.40	-1,179.16
VERIZON COMMUNICATIONS 4.4% DUE 11-01-20 34 REG	-65,000.000	6 Sep 23		88.8670		0.00	60,514.04	57,763.55	-2,750.49
WALMART INC 4.5% DUE 04-15-2053	70,000.000	12 Apr 23	99.7230			0.00	69,806.10	69,806.10	0.00
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	95,000.000	1 Mar 23	85.8130			0.00	81,522.35	81,522.35	0.00
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	-110,000.000	31 Jan 23		92.8270		0.00	106,381.63	102,109.70	-4,271.93
ZOETIS INC FIXED 4.45% DUE 08-20-2048	30,000.000	31 Jan 23	91.2380			0.00	27,371.40	27,371.40	0.00
Other									
Chile - USD									
CHILE REP 4.95% 01-05-2036	65,000.000	18 Jul 23	99.2000			0.00	64,480.00	64,480.00	0.00
REPUBLIC OF CHILE 5.33% 01-05-2054	170,000.000	6 Jul 23	97.2500			0.00	165,325.00	165,325.00	0.00
Hungary - USD									
PVTPL HUNGARY REP 6.75% DUE 09-25-2052	-55,000.000	13 Jul 23		105.0000		0.00	58,371.50	57,750.00	-621.50
Israel - USD									
ISRAEL(STATE OF) 4.5% DUE 01-17-2033 REG	335,000.000	10 Jan 23	99.4190			0.00	333,053.65	333,053.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
Other									
Israel - USD									
ISRAEL(STATE OF) 4.5% DUE 01-17-2033 REG	-395,000.000	31 May 23		98.4000		0.00	392,528.65	388,680.00	-3,848.65
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG	-35,000.000	17 Mar 23		84.2510		0.00	29,995.00	29,487.85	-507.15
Mexico - USD									
UNITED MEXICAN STATES 4.28% 08-14-2041	85,000.000	22 Aug 23	77.3500			0.00	65,747.50	65,747.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	105,000.000	5 Jul 23	102.4000			0.00	107,520.00	107,520.00	0.00
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	55,000.000	28 Feb 23	81.5750			0.00	44,866.25	44,866.25	0.00
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052	-120,000.000	23 Feb 23		77.1500		0.00	99,328.94	92,580.00	-6,748.94
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG	-45,000.000	28 Feb 23		107.2500		0.00	46,665.00	48,262.50	1,597.50
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	45,000.000	5 Jan 23	101.7000			0.00	45,765.00	45,765.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	95,000.000	5 Jan 23	101.4800			0.00	96,406.00	96,406.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	55,000.000	5 Jan 23	101.7500			0.00	55,962.50	55,962.50	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	85,000.000	5 Jan 23	101.9000			0.00	86,615.00	86,615.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	55,000.000	6 Jan 23	102.2000			0.00	56,210.00	56,210.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	35,000.000	6 Jan 23	103.0000			0.00	36,050.00	36,050.00	0.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	-240,000.000	6 Jul 23		84.5000		0.00	192,402.35	202,800.00	10,397.65
Peru - USD									
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-55,000.000	23 Feb 23		65.5000		0.00	48,533.71	36,025.00	-12,508.71
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-95,000.000	24 Feb 23		64.8750		0.00	83,830.96	61,631.25	-22,199.71

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Other									
Peru - USD									
PERU REP 3.0% 01-15-2034	-150,000.000	11 Apr 23		82.6700		0.00	117,000.00	124,005.00	7,005.00
PERU REP 3.3% 03-11-2041	115,000.000	11 Apr 23	76.3500			0.00	87,802.50	87,802.50	0.00
PERU REP 3.3% 03-11-2041	-25,000.000	21 Feb 23		73.5000		0.00	18,625.86	18,375.00	-250.86
PERU REP 3.3% 03-11-2041	-115,000.000	25 Apr 23		77.1500		0.00	87,802.50	88,722.50	920.00
Poland - USD									
REPUBLIC OF POLAND 5.5% DUE 04-04-2053	145,000.000	28 Mar 23	98.7700			0.00	143,216.50	143,216.50	0.00
Total CITIGROUP GLOBAL MARKETS INC.							**121,261,140.59**	**118,935,380.11**	**-2,325,760.48**

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	60,000.000	5 Jan 23	85.7188			0.00	51,431.25	51,431.25	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	45,000.000	6 Jan 23	87.2891			0.00	39,280.08	39,280.08	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	45,000.000	18 Jan 23	89.8750			0.00	40,443.75	40,443.75	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	35,000.000	31 Jan 23	87.8750			0.00	30,756.25	30,756.25	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	25,000.000	1 Feb 23	89.1875			0.00	22,296.88	22,296.88	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	60,000.000	6 Feb 23	87.5156			0.00	52,509.38	52,509.38	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	425,000.000	23 Aug 23	77.6992			0.00	330,221.68	330,221.68	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	4 Jan 23		85.6016		0.00	25,787.94	25,680.47	-107.47
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-100,000.000	11 Jan 23		87.1875		0.00	86,105.01	87,187.50	1,082.49
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-50,000.000	12 Jan 23		87.6953		0.00	43,137.59	43,847.66	710.07
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-50,000.000	18 Jan 23		89.5313		0.00	43,848.54	44,765.63	917.09
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	19 Jan 23		89.0859		0.00	35,078.83	35,634.38	555.55
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	19 Jan 23		89.3438		0.00	35,078.83	35,737.50	658.67
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-60,000.000	20 Jan 23		88.0000		0.00	52,622.33	52,800.00	177.67
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	24 Jan 23		88.3594		0.00	39,498.19	39,761.72	263.53
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-320,000.000	30 Jan 23		87.7227		0.00	281,662.50	280,712.50	-950.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-55,000.000	1 Feb 23		89.7031		0.00	48,585.28	49,336.72	751.44
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-80,000.000	2 Feb 23		89.4453		0.00	71,172.44	71,556.25	383.81

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	2 Feb 23		90.0313		0.00	22,241.39	22,507.81	266.42
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-110,000.000	2 Feb 23		89.3984		0.00	97,862.11	98,338.28	476.17
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	3 Feb 23		88.3203		0.00	40,009.76	39,744.14	-265.62
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	3 Feb 23		88.1953		0.00	22,227.65	22,048.83	-178.82
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-20,000.000	3 Feb 23		88.1953		0.00	17,782.12	17,639.06	-143.06
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	7 Feb 23		87.2109		0.00	39,390.48	39,244.92	-145.56
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	8 Feb 23		87.5000		0.00	34,773.91	35,000.00	226.09
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	8 Feb 23		86.7031		0.00	34,773.91	34,681.25	-92.66
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	8 Feb 23		86.9375		0.00	21,733.69	21,734.38	0.69
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-55,000.000	9 Feb 23		86.3125		0.00	47,825.22	47,471.88	-353.34
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	65,000.000	15 May 23	96.0469			0.00	62,430.47	62,430.47	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	65,000.000	15 May 23	96.0781			0.00	62,450.78	62,450.78	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	15 May 23	96.2188			0.00	33,676.56	33,676.56	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	80,000.000	16 May 23	95.4063			0.00	76,325.00	76,325.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	50,000.000	16 May 23	95.4141			0.00	47,707.03	47,707.03	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	17 May 23	95.5391			0.00	33,438.67	33,438.67	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	55,000.000	17 May 23	95.5391			0.00	52,546.48	52,546.48	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	15,000.000	19 May 23	94.3125			0.00	14,146.88	14,146.88	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	95,000.000	24 May 23	93.8594			0.00	89,166.41	89,166.41	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	40,000.000	31 May 23	95.1680			0.00	38,067.19	38,067.19	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	31 May 23	95.7500			0.00	23,937.50	23,937.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	1 Jun 23	96.0000			0.00	33,600.00	33,600.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	50,000.000	6 Jun 23	95.0625			0.00	47,531.25	47,531.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	20,000.000	6 Jun 23	95.2500			0.00	19,050.00	19,050.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	7 Jun 23	95.4609			0.00	33,411.33	33,411.33	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	20,000.000	8 Jun 23	95.0000			0.00	19,000.00	19,000.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	40,000.000	13 Jun 23	94.5938			0.00	37,837.50	37,837.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	13 Jun 23	94.5938			0.00	23,648.44	23,648.44	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	15,000.000	14 Jun 23	95.3750			0.00	14,306.25	14,306.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	40,000.000	15 Jun 23	96.4063			0.00	38,562.50	38,562.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	80,000.000	7 Jul 23	92.8008			0.00	74,240.63	74,240.63	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	12 Jul 23	94.2188			0.00	23,554.69	23,554.69	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	45,000.000	13 Jul 23	95.0664			0.00	42,779.88	42,779.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	65,000.000	17 Jul 23	94.5547			0.00	61,460.55	61,460.55	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	17 Jul 23	94.4375			0.00	23,609.38	23,609.38	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	18 Jul 23	95.0234			0.00	23,755.86	23,755.86	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	55,000.000	18 Jul 23	95.1016			0.00	52,305.86	52,305.86	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	60,000.000	1 Aug 23	91.6406			0.00	54,984.38	54,984.38	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-115,000.000	23 May 23		94.2500		0.00	109,264.97	108,387.50	-877.47
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-65,000.000	24 May 23		94.1406		0.00	61,601.00	61,191.41	-409.59
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	25 May 23		93.6719		0.00	23,681.49	23,417.97	-263.52
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	25 May 23		93.6875		0.00	33,154.09	32,790.63	-363.46
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-100,000.000	25 May 23		93.5000		0.00	94,725.97	93,500.00	-1,225.97
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	1 Jun 23		96.0391		0.00	33,453.95	33,613.67	159.72
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	1 Jun 23		96.2188		0.00	23,895.68	24,054.69	159.01
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	5 Jun 23		95.5313		0.00	23,891.72	23,882.81	-8.91
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-55,000.000	7 Jun 23		94.4375		0.00	52,507.45	51,940.63	-566.82
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-55,000.000	9 Jun 23		95.3750		0.00	52,494.47	52,456.25	-38.22
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	13 Jun 23		94.5234		0.00	38,168.18	37,809.38	-358.80
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	13 Jun 23		94.7188		0.00	38,168.18	37,887.50	-280.68
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	16 Jun 23		95.6563		0.00	76,372.80	76,525.00	152.20
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	21 Jun 23		95.7188		0.00	76,414.11	76,575.00	160.89
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-20,000.000	22 Jun 23		95.3750		0.00	19,103.50	19,075.00	-28.50
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	22 Jun 23		95.3750		0.00	28,655.25	28,612.50	-42.75

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	23 Jun 23		96.4375		0.00	47,771.21	48,218.75	447.54
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	23 Jun 23		96.4063		0.00	47,771.21	48,203.13	431.92
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	23 Jun 23		96.4063		0.00	38,216.97	38,562.50	345.53
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-335,000.000	26 Jun 23		96.5586		0.00	320,332.05	323,471.29	3,139.24
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-45,000.000	27 Jun 23		95.9844		0.00	43,054.00	43,192.97	138.97
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	30 Jun 23		95.7188		0.00	38,274.90	38,287.50	12.60
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	10 Jul 23		92.5938		0.00	23,762.98	23,148.44	-614.54
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-55,000.000	11 Jul 23		92.9375		0.00	52,220.93	51,115.63	-1,105.30
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	11 Jul 23		92.9531		0.00	33,231.50	32,533.59	-697.91
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	12 Jul 23		94.2188		0.00	33,178.00	32,976.56	-201.44
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	14 Jul 23		94.7188		0.00	33,181.79	33,151.56	-30.23
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-45,000.000	21 Jul 23		95.2891		0.00	42,696.97	42,880.08	183.11
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-20,000.000	28 Jul 23		92.8438		0.00	18,895.32	18,568.75	-326.57
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-915,000.000	31 Jul 23		93.1875		0.00	864,282.34	852,665.63	-11,616.71
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	31 Jul 23		93.1094		0.00	28,337.13	27,932.81	-404.32
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	1 Aug 23		91.6953		0.00	37,581.22	36,678.13	-903.09
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	3 Aug 23		88.6016		0.00	23,306.60	22,150.39	-1,156.21
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	4 Aug 23		89.9375		0.00	46,553.45	44,968.75	-1,584.70

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	7 Aug 23		89.5781		0.00	46,427.72	44,789.06	-1,638.66
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	10 Aug 23		90.6172		0.00	23,040.73	22,654.30	-386.43
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	40,000.000	15 Aug 23	88.7188			0.00	35,487.50	35,487.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	65,000.000	17 Aug 23	86.9688			0.00	56,529.69	56,529.69	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	45,000.000	22 Aug 23	87.0234			0.00	39,160.55	39,160.55	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	50,000.000	23 Aug 23	88.7500			0.00	44,375.00	44,375.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	60,000.000	23 Aug 23	88.7500			0.00	53,250.00	53,250.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	65,000.000	23 Aug 23	88.7813			0.00	57,707.81	57,707.81	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	30,000.000	23 Aug 23	88.7891			0.00	26,636.72	26,636.72	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	25,000.000	23 Aug 23	88.2813			0.00	22,070.31	22,070.31	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	23 Aug 23	88.7813			0.00	31,073.44	31,073.44	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	28 Aug 23	89.1484			0.00	31,201.95	31,201.95	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	55,000.000	6 Sep 23	87.8281			0.00	48,305.47	48,305.47	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	70,000.000	6 Sep 23	87.8281			0.00	61,479.69	61,479.69	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	25,000.000	7 Sep 23	87.8672			0.00	21,966.80	21,966.80	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	7 Sep 23	87.7188			0.00	30,701.56	30,701.56	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	80,000.000	8 Sep 23	88.0781			0.00	70,462.50	70,462.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	40,000.000	12 Sep 23	87.6094			0.00	35,043.75	35,043.75	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	65,000.000		25 Sep 23	83.8281			0.00	54,488.28	54,488.28	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	310,000.000		3 Oct 23	79.8672			0.00	247,588.28	247,588.28	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	60,000.000		4 Oct 23	80.3750			0.00	48,225.00	48,225.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000		4 Oct 23	80.5625			0.00	28,196.88	28,196.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000		6 Oct 23	79.8750			0.00	27,956.25	27,956.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	50,000.000		6 Oct 23	79.8750			0.00	39,937.50	39,937.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	55,000.000		6 Oct 23	79.8750			0.00	43,931.25	43,931.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	45,000.000		6 Oct 23	79.8594			0.00	35,936.72	35,936.72	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	190,000.000		13 Oct 23	81.6563			0.00	155,146.88	155,146.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	100,000.000		13 Oct 23	81.6563			0.00	81,656.25	81,656.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	44,935,000.000	*	13 Oct 23	81.6719			0.00	36,699,257.03	36,699,257.03	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	110,000.000		13 Oct 23	81.6563			0.00	89,821.88	89,821.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-75,000.000		14 Aug 23		89.4844		0.00	66,845.40	67,113.28	267.88
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		15 Aug 23		88.5703		0.00	22,189.55	22,142.58	-46.97
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		18 Aug 23		87.4688		0.00	22,147.93	21,867.19	-280.74
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-65,000.000		23 Aug 23		88.5039		0.00	57,488.86	57,527.54	38.68
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-385,000.000		23 Aug 23		87.9414		0.00	340,510.92	338,574.41	-1,936.51
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000		25 Aug 23		88.4375		0.00	35,383.24	35,375.00	-8.24

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000	30 Aug 23		90.0313		0.00	35,564.01	36,012.50	448.49
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	31 Aug 23		90.2969		0.00	31,155.39	31,603.91	448.52
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000	31 Aug 23		90.4063		0.00	22,253.85	22,601.56	347.71
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	6 Sep 23		87.8906		0.00	30,982.21	30,761.72	-220.49
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-45,000.000	8 Sep 23		88.4844		0.00	39,800.10	39,817.97	17.87
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	11 Sep 23		87.6094		0.00	30,912.28	30,663.28	-249.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	20 Sep 23		87.1563		0.00	30,416.59	30,504.69	88.10
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-95,000.000	26 Sep 23		83.0859		0.00	80,904.93	78,931.64	-1,973.29
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000.000	26 Sep 23		82.8438		0.00	42,581.54	41,421.88	-1,159.66
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-70,000.000	27 Sep 23		82.8750		0.00	59,530.79	58,012.50	-1,518.29
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-30,000.000	28 Sep 23		82.8516		0.00	24,790.01	24,855.47	65.46
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-55,000.000	28 Sep 23		82.6797		0.00	45,448.35	45,473.83	25.48
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000	28 Sep 23		82.6641		0.00	33,053.35	33,065.63	12.28
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-90,000.000	28 Sep 23		82.6563		0.00	74,370.03	74,390.63	20.60
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-30,000.000	28 Sep 23		82.6641		0.00	24,790.01	24,799.22	9.21
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000	5 Oct 23		80.1875		0.00	32,071.62	32,075.00	3.38
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-55,000.000	6 Oct 23		78.5625		0.00	43,974.37	43,209.38	-764.99
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-145,000.000	12 Oct 23		81.5156		0.00	116,506.24	118,197.66	1,691.42

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043	420,000.000	6 Sep 23	89.1406			0.00	374,390.63	374,390.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	25,000.000	18 Jan 23	103.8047			0.00	25,951.17	25,951.17	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	50,000.000	19 Jan 23	104.2500			0.00	52,125.00	52,125.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	60,000.000	25 Jan 23	103.3945			0.00	62,036.72	62,036.72	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	60,000.000	1 Feb 23	104.7188			0.00	62,831.25	62,831.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	50,000.000	7 Feb 23	102.2813			0.00	51,140.63	51,140.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	25,000.000	7 Feb 23	101.8203			0.00	25,455.08	25,455.08	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	45,000.000	8 Feb 23	102.3672			0.00	46,065.23	46,065.23	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	45,000.000	8 Feb 23	102.0313			0.00	45,914.06	45,914.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	55,000.000	13 Feb 23	101.1016			0.00	55,605.86	55,605.86	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-70,000.000	5 Jan 23		100.5859		0.00	70,618.85	70,410.16	-208.69
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-50,000.000	9 Jan 23		102.6250		0.00	50,530.03	51,312.50	782.47
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-180,000.000	11 Jan 23		101.8906		0.00	181,920.84	183,403.13	1,482.29
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-40,000.000	11 Jan 23		102.1250		0.00	40,426.85	40,850.00	423.15
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-55,000.000	18 Jan 23		104.8516		0.00	55,877.17	57,668.36	1,791.19
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-80,000.000	25 Jan 23		103.9063		0.00	81,912.12	83,125.00	1,212.88
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-35,000.000	30 Jan 23		102.9844		0.00	35,845.19	36,044.53	199.34
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-25,000.000	2 Feb 23		104.6563		0.00	25,725.84	26,164.06	438.22

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-15,000.000		3 Feb 23		103.2344		0.00	15,436.82	15,485.16	48.34
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-30,000.000		7 Feb 23		102.5234		0.00	30,799.04	30,757.03	-42.01
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-40,000.000		14 Feb 23		100.7656		0.00	40,906.61	40,306.25	-600.36
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	30,000.000		14 Sep 23	97.6875			0.00	29,306.25	29,306.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	15,000.000		18 Sep 23	97.1094			0.00	14,566.41	14,566.41	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	55,000.000		26 Sep 23	94.1094			0.00	51,760.16	51,760.16	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	55,000.000		28 Sep 23	93.0703			0.00	51,188.67	51,188.67	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	55,000.000		29 Sep 23	93.3125			0.00	51,321.88	51,321.88	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	40,000.000		3 Oct 23	90.6250			0.00	36,250.00	36,250.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	45,000.000		5 Oct 23	91.3672			0.00	41,115.23	41,115.23	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	34,750,000.000	*	13 Oct 23	92.2969			0.00	32,073,164.06	32,073,164.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	180,000.000		13 Oct 23	92.2969			0.00	166,134.38	166,134.38	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	280,000.000		13 Oct 23	92.2969			0.00	258,431.25	258,431.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	200,000.000		13 Oct 23	92.2969			0.00	184,593.75	184,593.75	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	140,000.000		13 Oct 23	92.2969			0.00	129,215.63	129,215.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	120,000.000		13 Oct 23	92.2969			0.00	110,756.25	110,756.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	100,000.000		13 Oct 23	92.2969			0.00	92,296.88	92,296.88	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-40,000.000		28 Aug 23		98.5313		0.00	39,493.35	39,412.50	-80.85

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-40,000.000	12 Sep 23		97.8281		0.00	39,333.06	39,131.25	-201.81
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-15,000.000	14 Sep 23		97.9609		0.00	14,741.48	14,694.14	-47.34
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-30,000.000	19 Sep 23		97.1641		0.00	29,442.38	29,149.22	-293.16
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-25,000.000	25 Sep 23		94.2188		0.00	24,363.86	23,554.69	-809.17
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-20,000.000	3 Oct 23		91.5508		0.00	19,138.54	18,310.16	-828.38
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-50,000.000	5 Oct 23		91.3672		0.00	47,702.75	45,683.59	-2,019.16
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-30,000.000	10 Oct 23		91.8594		0.00	28,498.56	27,557.81	-940.75
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-50,000.000	11 Oct 23		92.6719		0.00	47,497.60	46,335.94	-1,161.66
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	-135,000.000	9 Feb 23		79.6719		0.00	142,119.34	107,557.03	-34,562.31
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	100,000.000	25 Aug 23	97.1055			0.00	97,105.47	97,105.47	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	15,000.000	13 Sep 23	96.9688			0.00	14,545.31	14,545.31	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	25,000.000	13 Sep 23	96.9688			0.00	24,242.19	24,242.19	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	55,000.000	13 Sep 23	96.9688			0.00	53,332.81	53,332.81	0.00

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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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	115,000.000	29 Sep 23	94.7344			0.00	108,944.53	108,944.53	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	115,000.000	3 Oct 23	92.7813			0.00	106,698.44	106,698.44	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	65,000.000	4 Oct 23	93.3672			0.00	60,688.67	60,688.67	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	50,000.000	10 Oct 23	93.9297			0.00	46,964.84	46,964.84	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	13,085,000.000	13 Oct 23	94.0156			0.00	12,301,944.53	12,301,944.53	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	320,000.000	13 Oct 23	94.0313			0.00	300,900.00	300,900.00	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	170,000.000	13 Oct 23	94.0313			0.00	159,853.13	159,853.13	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	70,000.000	13 Oct 23	94.0313			0.00	65,821.88	65,821.88	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	150,000.000	13 Oct 23	94.0313			0.00	141,046.88	141,046.88	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-55,000.000	8 Sep 23		96.8906		0.00	53,335.04	53,289.84	-45.20
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-160,000.000	15 Sep 23		96.4141		0.00	154,985.77	154,262.50	-723.27
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-155,000.000	20 Sep 23		95.9141		0.00	150,142.46	148,666.80	-1,475.66
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-40,000.000	12 Oct 23		93.4922		0.00	37,280.69	37,396.88	116.19
UNITED STATES OF AMER TREAS NOTES 4.625% 09-30-2028	65,000.000	13 Oct 23	99.8906			0.00	64,928.91	64,928.91	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	60,000.000	4 Jan 23	103.6016			0.00	62,160.94	62,160.94	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	35,000.000	10 Jan 23	104.1406			0.00	36,449.22	36,449.22	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	295,000.000	11 Jan 23	104.5391			0.00	308,390.23	308,390.23	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	50,000.000	12 Jan 23	105.6953			0.00	52,847.66	52,847.66	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	50,000.000	13 Jan 23	105.1094			0.00	52,554.69	52,554.69	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	85,000.000	17 Jan 23	104.8984			0.00	89,163.67	89,163.67	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	90,000.000	24 Jan 23	105.4063			0.00	94,865.63	94,865.63	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	140,000.000	31 Jan 23	105.0859			0.00	147,120.31	147,120.31	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	55,000.000	3 Feb 23	104.8828			0.00	57,685.55	57,685.55	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-15,000.000	19 Jan 23		106.0234		0.00	15,771.75	15,903.52	131.77
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-440,000.000	30 Jan 23		104.6875		0.00	461,637.78	460,625.00	-1,012.78
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	130,000.000	9 Feb 23	85.4182			0.00	111,043.66	111,043.66	0.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	-110,000.000	25 Apr 23		68.7148		0.00	74,752.73	75,586.33	833.60
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	100,000.000	25 Apr 23	77.1914			0.00	77,191.41	77,191.41	0.00
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	80,000.000	23 Aug 23	68.1328			0.00	54,506.25	54,506.25	0.00
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	-200,000.000	23 Feb 23		105.3867		0.00	278,184.30	210,773.44	-67,410.86
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	-1,425,000.000	5 Oct 23		75.8047		0.00	1,702,627.08	1,080,216.80	-622,410.28
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	1,465,000.000	5 Oct 23	74.9648			0.00	1,098,234.96	1,098,234.96	0.00

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GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	490,000.000	26 Jun 23	108.5000			0.00	531,650.00	531,650.00	0.00
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	-140,000.000	23 Feb 23		94.9336		0.00	135,280.47	132,907.03	-2,373.44
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	35,000.000	1 Mar 23	96.1094			0.00	33,638.28	33,638.28	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	45,000.000	2 Mar 23	95.0234			0.00	42,760.55	42,760.55	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	80,000.000	2 Mar 23	95.1719			0.00	76,137.50	76,137.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	8 Mar 23	97.3594			0.00	58,415.63	58,415.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	120,000.000	9 Mar 23	96.5938			0.00	115,912.50	115,912.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	85,000.000	9 Mar 23	96.5938			0.00	82,104.69	82,104.69	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	40,000.000	9 Mar 23	96.5938			0.00	38,637.50	38,637.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	135,000.000	9 Mar 23	96.5938			0.00	130,401.56	130,401.56	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	9 Mar 23	96.5938			0.00	57,956.25	57,956.25	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	45,000.000	15 Mar 23	100.9063			0.00	45,407.81	45,407.81	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	16 Mar 23	100.0703			0.00	30,021.09	30,021.09	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	35,000.000	29 Mar 23	99.4531			0.00	34,808.59	34,808.59	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	5 Apr 23	102.7422			0.00	61,645.31	61,645.31	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	10 Apr 23	101.7656			0.00	30,529.69	30,529.69	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	35,000.000	13 Apr 23	101.9609			0.00	35,686.33	35,686.33	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	19 Apr 23	99.3281			0.00	59,596.88	59,596.88	0.00

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	27 Apr 23	100.0156			0.00	50,007.81	50,007.81	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	27 Apr 23	100.2813			0.00	50,140.63	50,140.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	25,000.000	2 May 23	99.4375			0.00	24,859.38	24,859.38	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	25,000.000	3 May 23	101.2813			0.00	25,320.31	25,320.31	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	45,000.000	8 May 23	99.6484			0.00	44,841.80	44,841.80	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	9 May 23	99.1406			0.00	29,742.19	29,742.19	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	95,000.000	11 May 23	100.7188			0.00	95,682.81	95,682.81	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	135,000.000	23 May 23	96.7773			0.00	130,649.41	130,649.41	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	780,000.000	31 May 23	98.2188			0.00	766,106.25	766,106.25	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-60,000.000	22 Feb 23		97.3438		0.00	58,265.61	58,406.25	140.64
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-35,000.000	22 Feb 23		97.3438		0.00	33,988.27	34,070.31	82.04
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-80,000.000	22 Feb 23		97.3438		0.00	77,687.48	77,875.00	187.52
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-30,000.000	22 Feb 23		97.3438		0.00	29,132.81	29,203.13	70.32
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-35,000.000	22 Feb 23		97.3438		0.00	33,988.27	34,070.31	82.04
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-85,000.000	22 Feb 23		97.3438		0.00	82,542.95	82,742.19	199.24
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-50,000.000	22 Feb 23		97.3438		0.00	48,554.68	48,671.88	117.20
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-75,000.000	1 Mar 23		96.1094		0.00	72,807.96	72,082.03	-725.93
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-30,000.000	1 Mar 23		96.1953		0.00	29,123.18	28,858.59	-264.59

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-65,000.000	6 Mar 23		96.8672		0.00	62,951.20	62,963.67	12.47
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-135,000.000	8 Mar 23		96.6680		0.00	130,802.14	130,501.76	-300.38
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-50,000.000	9 Mar 23		97.2188		0.00	48,424.71	48,609.38	184.67
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-65,000.000	21 Mar 23		99.6563		0.00	63,688.02	64,776.56	1,088.54
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-45,000.000	30 Mar 23		99.6406		0.00	44,243.71	44,838.28	594.57
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-20,000.000	30 Mar 23		99.6250		0.00	19,663.87	19,925.00	261.13
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-55,000.000	30 Mar 23		99.9219		0.00	54,075.65	54,957.03	881.38
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-50,000.000	30 Mar 23		99.8906		0.00	49,159.68	49,945.31	785.63
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-355,000.000	31 Mar 23		101.1367		0.00	349,331.94	359,035.35	9,703.41
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-70,000.000	3 Apr 23		101.3438		0.00	69,894.86	70,940.63	1,045.77
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-65,000.000	21 Apr 23		99.6016		0.00	65,125.96	64,741.02	-384.94
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-40,000.000	24 Apr 23		100.1094		0.00	40,077.51	40,043.75	-33.76
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-35,000.000	2 May 23		100.3516		0.00	35,140.50	35,123.05	-17.45
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-30,000.000	10 May 23		99.7734		0.00	30,038.34	29,932.03	-106.31
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-75,000.000	19 May 23		97.3750		0.00	75,054.60	73,031.25	-2,023.35
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	15 Feb 23	103.5859			0.00	36,255.08	36,255.08	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	16 Feb 23	102.1602			0.00	40,864.06	40,864.06	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	22 Feb 23	101.5156			0.00	25,378.91	25,378.91	0.00

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GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	60,000.000	22 Feb 23	101.5156			0.00	60,909.38	60,909.38	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	15,000.000	22 Feb 23	101.5156			0.00	15,227.34	15,227.34	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	50,000.000	22 Feb 23	101.5156			0.00	50,757.82	50,757.82	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	55,000.000	22 Feb 23	101.5156			0.00	55,833.60	55,833.60	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	22 Feb 23	101.2656			0.00	45,569.53	45,569.53	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	22 Feb 23	101.2656			0.00	35,442.97	35,442.97	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	22 Feb 23	101.5156			0.00	45,682.03	45,682.03	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	22 Feb 23	101.5156			0.00	40,606.25	40,606.25	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	22 Feb 23	101.5156			0.00	45,682.03	45,682.03	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	15,000.000	8 Mar 23	102.1250			0.00	15,318.75	15,318.75	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	9 Mar 23	102.3672			0.00	35,828.52	35,828.52	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	75,000.000	13 Mar 23	106.2344			0.00	79,675.78	79,675.78	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	17 Mar 23	107.5938			0.00	32,278.13	32,278.13	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	23 Mar 23	104.7578			0.00	31,427.34	31,427.34	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	5 Apr 23	108.1016			0.00	27,025.39	27,025.39	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	5 Apr 23	108.2344			0.00	27,058.59	27,058.59	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	13 Apr 23	105.8906			0.00	42,356.25	42,356.25	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	18 Apr 23	104.0391			0.00	46,817.58	46,817.58	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	19 Apr 23	104.0156			0.00	46,807.03	46,807.03	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	21 Apr 23	105.0391			0.00	47,267.58	47,267.58	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	24 Apr 23	105.2031			0.00	47,341.41	47,341.41	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	50,000.000	27 Apr 23	104.5000			0.00	52,250.00	52,250.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	27 Apr 23	105.0000			0.00	36,750.00	36,750.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	27 Apr 23	104.9609			0.00	36,736.33	36,736.33	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	27 Apr 23	105.0391			0.00	26,259.77	26,259.77	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	1 May 23	103.5078			0.00	25,876.95	25,876.95	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	3 May 23	105.7344			0.00	31,720.31	31,720.31	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	150,000.000	8 May 23	103.1406			0.00	154,710.94	154,710.94	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	9 May 23	102.9531			0.00	25,738.28	25,738.28	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	22 Feb 23		101.5156		0.00	50,708.50	50,757.81	49.31
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	24 Feb 23		101.7266		0.00	35,417.17	35,604.30	187.13
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	28 Feb 23		101.3438		0.00	50,686.11	50,671.88	-14.23
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-30,000.000	1 Mar 23		100.9844		0.00	30,376.93	30,295.31	-81.62
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-60,000.000	1 Mar 23		100.7734		0.00	60,753.85	60,464.06	-289.79
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-55,000.000	1 Mar 23		100.5703		0.00	55,691.03	55,313.67	-377.36
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-25,000.000	1 Mar 23		100.7578		0.00	25,314.11	25,189.45	-124.66

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-30,000.000	6 Mar 23		101.5938		0.00	30,247.70	30,478.13	230.43
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-45,000.000	8 Mar 23		102.5391		0.00	45,513.73	46,142.58	628.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-80,000.000	8 Mar 23		101.8867		0.00	80,913.31	81,509.38	596.07
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-130,000.000	8 Mar 23		101.8867		0.00	131,484.13	132,452.73	968.60
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-15,000.000	8 Mar 23		102.5234		0.00	15,171.24	15,378.52	207.28
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	15 Mar 23		106.0234		0.00	36,760.01	37,108.20	348.19
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	16 Mar 23		105.3828		0.00	21,005.72	21,076.56	70.84
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-25,000.000	29 Mar 23		104.0547		0.00	26,054.07	26,013.67	-40.40
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	30 Mar 23		104.4141		0.00	36,475.70	36,544.92	69.22
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-40,000.000	5 Apr 23		108.1328		0.00	43,010.04	43,253.13	243.09
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-120,000.000	5 Apr 23		108.0391		0.00	129,030.13	129,646.88	616.75
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-85,000.000	10 Apr 23		106.9063		0.00	91,472.73	90,870.31	-602.42
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-40,000.000	11 Apr 23		106.6719		0.00	43,008.48	42,668.75	-339.73
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-45,000.000	19 Apr 23		103.6484		0.00	47,632.94	46,641.80	-991.14
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	25 Apr 23		106.5469		0.00	21,144.90	21,309.38	164.48
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-75,000.000	25 Apr 23		106.8281		0.00	79,293.38	80,121.09	827.71
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	26 Apr 23		105.7422		0.00	37,001.35	37,009.77	8.42
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	26 Apr 23		106.5469		0.00	37,001.35	37,291.41	290.06

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	26 Apr 23		106.5234		0.00	37,001.35	37,283.20	281.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	28 Apr 23		106.1719		0.00	21,168.40	21,234.38	65.98
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	2 May 23		105.1250		0.00	36,975.91	36,793.75	-182.16
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-70,000.000	2 May 23		103.7578		0.00	73,951.82	72,630.47	-1,321.35
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	3 May 23		105.7578		0.00	21,128.10	21,151.56	23.46
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	10 May 23		103.6875		0.00	36,210.19	36,290.63	80.44
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-1,295,000.000	10 May 23		103.8555		0.00	1,339,777.07	1,344,928.32	5,151.25
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-70,000.000	11 May 23		104.6250		0.00	72,438.90	73,237.50	798.60
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	12 May 23		104.3672		0.00	51,799.99	52,183.59	383.60
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	-425,000.000	6 Sep 23		73.9258		0.00	343,012.20	314,184.57	-28,827.63
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	40,000.000	17 Jan 23	87.5820			0.00	35,032.81	35,032.81	0.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	-60,000.000	14 Feb 23		86.0195		0.00	50,628.64	51,611.72	983.08
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	55,000.000	28 Feb 23	96.3516			0.00	52,993.36	52,993.36	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	30,000.000	2 Mar 23	95.2969			0.00	28,589.06	28,589.06	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	145,000.000	6 Mar 23	96.0391			0.00	139,256.64	139,256.64	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	35,000.000	8 Mar 23	96.3594			0.00	33,725.78	33,725.78	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	75,000.000	9 Mar 23	96.1563			0.00	72,117.19	72,117.19	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	60,000.000	14 Mar 23	99.0781			0.00	59,446.88	59,446.88	0.00

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	40,000.000	29 Mar 23	99.4063			0.00	39,762.50	39,762.50	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	105,000.000	31 Mar 23	99.9219			0.00	104,917.97	104,917.97	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	110,000.000	5 Apr 23	101.6016			0.00	111,761.72	111,761.72	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	200,000.000	11 Apr 23	100.5859			0.00	201,171.88	201,171.88	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	125,000.000	17 Apr 23	99.1719			0.00	123,964.84	123,964.84	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-55,000.000	22 Feb 23		96.6875		0.00	53,339.52	53,178.13	-161.39
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-140,000.000	28 Feb 23		96.6992		0.00	135,416.25	135,378.91	-37.34
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-250,000.000	22 Mar 23		98.9844		0.00	248,860.75	247,460.94	-1,399.81
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-70,000.000	31 Mar 23		99.8828		0.00	69,644.54	69,917.97	273.43
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-85,000.000	3 Apr 23		100.5703		0.00	84,669.07	85,484.77	815.70
WI TREASURY SEC 3.375% 05-15-2033	15,000.000	15 May 23	98.9297			0.00	14,839.45	14,839.45	0.00
WI TREASURY SEC 3.375% 05-15-2033	165,000.000	23 May 23	97.1719			0.00	160,333.59	160,333.59	0.00
WI TREASURY SEC 3.375% 05-15-2033	240,000.000	23 May 23	97.4531			0.00	233,887.50	233,887.50	0.00
WI TREASURY SEC 3.375% 05-15-2033	220,000.000	25 May 23	96.5703			0.00	212,454.69	212,454.69	0.00
WI TREASURY SEC 3.375% 05-15-2033	85,000.000	30 May 23	97.3359			0.00	82,735.55	82,735.55	0.00
WI TREASURY SEC 3.375% 05-15-2033	40,000.000	28 Jul 23	95.1797			0.00	38,071.88	38,071.88	0.00
WI TREASURY SEC 3.375% 05-15-2033	170,000.000	8 Aug 23	95.0078			0.00	161,513.28	161,513.28	0.00
WI TREASURY SEC 3.375% 05-15-2033	165,000.000	9 Aug 23	94.8047			0.00	156,427.73	156,427.73	0.00

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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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
WI TREASURY SEC 3.375% 05-15-2033	-95,000.000	22 May 23		97.2461		0.00	92,908.96	92,383.79	-525.17
WI TREASURY SEC 3.375% 05-15-2033	-45,000.000	25 May 23		96.6484		0.00	43,517.22	43,491.80	-25.42
WI TREASURY SEC 3.375% 05-15-2033	-220,000.000	1 Jun 23		98.0391		0.00	214,540.77	215,685.94	1,145.17
WI TREASURY SEC 3.375% 05-15-2033	-35,000.000	6 Jun 23		97.2656		0.00	34,127.18	34,042.97	-84.21
WI TREASURY SEC 3.375% 05-15-2033	-130,000.000	15 Jun 23		97.1641		0.00	125,405.27	126,313.28	908.01
WI TREASURY SEC 3.375% 05-15-2033	-65,000.000	22 Jun 23		96.5156		0.00	63,156.64	62,735.16	-421.48
WI TREASURY SEC 3.375% 05-15-2033	-65,000.000	27 Jun 23		96.7734		0.00	63,130.36	62,902.73	-227.63
WI TREASURY SEC 3.875% 05-15-2043	30,000.000	23 May 23	96.9844			0.00	29,095.31	29,095.31	0.00
WI TREASURY SEC 3.875% 05-15-2043	35,000.000	5 Jun 23	97.7813			0.00	34,223.44	34,223.44	0.00
WI TREASURY SEC 3.875% 05-15-2043	70,000.000	9 Jun 23	97.6172			0.00	68,332.03	68,332.03	0.00
WI TREASURY SEC 3.875% 05-15-2043	50,000.000	13 Jun 23	97.1016			0.00	48,550.78	48,550.78	0.00
WI TREASURY SEC 3.875% 05-15-2043	40,000.000	14 Jun 23	97.1250			0.00	38,850.00	38,850.00	0.00
WI TREASURY SEC 3.875% 05-15-2043	30,000.000	15 Jun 23	97.9844			0.00	29,395.31	29,395.31	0.00
WI TREASURY SEC 3.875% 05-15-2043	75,000.000	22 Jun 23	97.4883			0.00	73,116.21	73,116.21	0.00
WI TREASURY SEC 3.875% 05-15-2043	45,000.000	13 Jul 23	97.1406			0.00	43,713.28	43,713.28	0.00
WI TREASURY SEC 3.875% 05-15-2043	85,000.000	14 Jul 23	96.9375			0.00	82,396.88	82,396.88	0.00
WI TREASURY SEC 3.875% 05-15-2043	250,000.000	8 Aug 23	93.9297			0.00	234,824.22	234,824.22	0.00
WI TREASURY SEC 3.875% 05-15-2043	10,000.000	10 Aug 23	93.7500			0.00	9,375.00	9,375.00	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
WI TREASURY SEC 3.875% 05-15-2043	65,000.000	15 Aug 23	91.8281			0.00	59,688.28	59,688.28	0.00
WI TREASURY SEC 3.875% 05-15-2043	70,000.000	16 Aug 23	91.5234			0.00	64,066.41	64,066.41	0.00
WI TREASURY SEC 3.875% 05-15-2043	45,000.000	21 Aug 23	90.0547			0.00	40,524.61	40,524.61	0.00
WI TREASURY SEC 3.875% 05-15-2043	-50,000.000	30 May 23		97.5000		0.00	48,740.52	48,750.00	9.48
WI TREASURY SEC 3.875% 05-15-2043	-55,000.000	8 Jun 23		97.2891		0.00	53,761.06	53,508.98	-252.08
WI TREASURY SEC 3.875% 05-15-2043	-40,000.000	1 Aug 23		94.4844		0.00	38,152.94	37,793.75	-359.19
WI TREASURY SEC 3.875% 05-15-2043	-55,000.000	8 Aug 23		93.6719		0.00	51,993.71	51,519.53	-474.18
WI TREASURY SEC 3.875% 05-15-2043	-100,000.000	9 Aug 23		93.7969		0.00	94,481.29	93,796.88	-684.41
WI TREASURY SEC 3.875% 05-15-2043	-280,000.000	14 Aug 23		92.0703		0.00	259,900.56	257,796.88	-2,103.68
WI TREASURY SEC 3.875% 05-15-2043	-1,795,000.000	16 Aug 23		91.2617		0.00	1,664,066.15	1,638,147.85	-25,918.30
Corporate Debt Instruments - Preferred									
Norway - USD									
STATOIL ASA 4.25 DUE 11-23-2041	-75,000.000	13 Oct 23		81.8980		0.00	65,945.25	61,423.50	-4,521.75
Switzerland - USD									
NOVARTIS CAP CORP 4% DUE 11-20-2045	-45,000.000	13 Oct 23		79.6110		0.00	54,381.09	35,824.95	-18,556.14
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	55,000.000	5 Oct 23	84.3770			0.00	46,407.35	46,407.35	0.00
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	-110,000.000	13 Oct 23		84.9770		0.00	99,238.70	93,474.70	-5,764.00
United States - USD									

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
AMEREN ILL CO 4.5% 03-15-2049	-30,000.000	13 Oct 23		81.3880		0.00	33,200.70	24,416.40	-8,784.30
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050	-130,000.000	13 Oct 23		64.8500		0.00	140,831.49	84,305.00	-56,526.49
ANTHEM INC 4.65% DUE 01-15-2043	-30,000.000	7 Feb 23		94.6820		0.00	34,761.27	28,404.60	-6,356.67
ARCHER DANIELS 4.535 DUE 03-26-2042	-40,000.000	13 Oct 23		83.9840		0.00	39,837.60	33,593.60	-6,244.00
ARCHER-DANIELS 4.016% DUE 04-16-2043	-30,000.000	13 Oct 23		76.9070		0.00	26,241.90	23,072.10	-3,169.80
BRISTOL MYERS 3.25% DUE 08-01-2042	-40,000.000	13 Oct 23		69.8740		0.00	38,424.00	27,949.60	-10,474.40
BURL NORTHN 4.4 DUE 03-15-2042	-45,000.000	13 Oct 23		82.2500		0.00	51,898.50	37,012.50	-14,886.00
BURL NORTHN DEB 5.05 DUE 03-01-2041	40,000.000	2 May 23	100.2340			0.00	40,093.60	40,093.60	0.00
BURL NORTHN DEB 5.05 DUE 03-01-2041	-95,000.000	13 Oct 23		90.6110		0.00	101,649.60	86,080.45	-15,569.15
BURL NORTHN SANTA 4.95% DUE 09-15-2041	-105,000.000	13 Oct 23		89.4840		0.00	148,579.20	93,958.20	-54,621.00
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	-25,000.000	8 Mar 23		84.0600		0.00	30,379.00	21,015.00	-9,364.00
BURLINGTON NORTHN SANTA 4.55 09-01-2044	-150,000.000	13 Oct 23		82.9880		0.00	187,793.40	124,482.00	-63,311.40
CAROLINA PWR & LT 4.1 DUE 05-15-2042	-295,000.000	13 Oct 23		77.1940		0.00	355,303.70	227,722.30	-127,581.40
CATERPILLAR INS 5.2% DUE 05-27-2041	40,000.000	30 Jan 23	106.9310			0.00	42,772.40	42,772.40	0.00
CATERPILLAR INS 5.2% DUE 05-27-2041	70,000.000	6 Mar 23	102.4140			0.00	71,689.80	71,689.80	0.00
CATERPILLAR INS 5.2% DUE 05-27-2041	-110,000.000	13 Oct 23		95.7020		0.00	114,462.20	105,272.20	-9,190.00
CENTERPOINT ENERGY 3.95% 03-01-2048	-45,000.000	13 Oct 23		74.8090		0.00	53,402.54	33,664.05	-19,738.49
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6% DUE 03-01-2052 BEO	-105,000.000	13 Oct 23		68.8560		0.00	103,852.70	72,298.80	-31,553.90

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	-35,000.000	13 Oct 23		73.9420		0.00	33,032.30	25,879.70	-7,152.60
CONSUMERS ENERGY 3.5% DUE 08-01-2051	-65,000.000	13 Oct 23		68.2990		0.00	83,316.35	44,394.35	-38,922.00
DTE ELEC CO 2.95% DUE 03-01-2050	-40,000.000	13 Oct 23		60.5880		0.00	28,092.80	24,235.20	-3,857.60
DUKE ENERGY 3.7% DUE 10-15-2046	-30,000.000	13 Oct 23		69.1560		0.00	21,366.90	20,746.80	-620.10
DUKE ENERGY 4 DUE 09-30-2042	-75,000.000	13 Oct 23		75.7780		0.00	78,222.34	56,833.50	-21,388.84
DUKE ENERGY 4.25% DUE 12-15-2041	-60,000.000	13 Oct 23		79.4650		0.00	58,141.80	47,679.00	-10,462.80
DUKE ENERGY 4.375% DUE 03-30-2044	-135,000.000	13 Oct 23		78.9370		0.00	162,129.60	106,564.95	-55,564.65
DUKE ENERGY FLA 3.4% DUE 10-01-2046	-35,000.000	13 Oct 23		66.2760		0.00	23,743.65	23,196.60	-547.05
DUKE ENERGY IND 3.75% DUE 05-15-2046	-145,000.000	13 Oct 23		70.2280		0.00	159,171.75	101,830.60	-57,341.15
DUKE ENERGY IND 4.2% DUE 03-15-2042	-110,000.000	13 Oct 23		76.8840		0.00	126,320.70	84,572.40	-41,748.30
DUKE ENERGY IND 4.9 DUE 07-15-2043	-25,000.000	13 Oct 23		85.0500		0.00	33,057.00	21,262.50	-11,794.50
DUKE ENERGY IND 6.35% DUE 08-15-2038	-60,000.000	13 Oct 23		101.4490		0.00	85,031.40	60,869.40	-24,162.00
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	-150,000.000	13 Oct 23		62.9020		0.00	134,550.25	94,353.00	-40,197.25
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	-100,000.000	13 Oct 23		68.9360		0.00	114,388.55	68,936.00	-45,452.55
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	-60,000.000	13 Oct 23		62.8810		0.00	59,626.80	37,728.60	-21,898.20
ENTERGY ARK LLC 2.65% DUE 06-15-2051	-10,000.000	13 Oct 23		54.7620		0.00	9,905.86	5,476.20	-4,429.66
ENTERGY LA LLC 4.2% 04-01-2050	-65,000.000	13 Oct 23		74.0490		0.00	84,111.95	48,131.85	-35,980.10
ENTERGY LA LLC 4.75% 09-15-2052	-50,000.000	13 Oct 23		80.5650		0.00	49,728.50	40,282.50	-9,446.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	-55,000.000	13 Oct 23		67.6740		0.00	54,650.20	37,220.70	-17,429.50
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	-60,000.000	13 Oct 23		74.6570		0.00	75,217.80	44,794.20	-30,423.60
ENTERGY MISS LLC 3.85% DUE 06-01-2049	-80,000.000	13 Oct 23		70.4580		0.00	80,209.63	56,366.40	-23,843.23
ENTERGY TEX INC 4.5% 03-30-2039	-135,000.000	13 Oct 23		82.5370		0.00	134,243.10	111,424.95	-22,818.15
ENTERGY TEXAS INC 5.8% 09-01-2053	-50,000.000	13 Oct 23		93.6350		0.00	50,294.00	46,817.50	-3,476.50
EXXON MOBIL CORP 3.567% DUE 03-06-2045	-170,000.000	13 Oct 23		73.1960		0.00	178,799.20	124,433.20	-54,366.00
FL PWR & LT CO 3.7% 12-01-2047	-75,000.000	27 Apr 23		83.1200		0.00	66,950.68	62,340.00	-4,610.68
FL PWR & LT CO 3.7% 12-01-2047	-80,000.000	13 Oct 23		71.6850		0.00	71,414.06	57,348.00	-14,066.06
FL PWR & LT CO 4.95% DUE 06-01-2035	-40,000.000	13 Oct 23		93.5210		0.00	52,888.40	37,408.40	-15,480.00
FLORIDA PWR CORP 6.35% DUE 09-15-2037	-25,000.000	13 Oct 23		101.7890		0.00	27,148.00	25,447.25	-1,700.75
FLORIDA PWR CORP 6.4% DUE 06-15-2038	165,000.000	1 Jun 23	111.5060			0.00	183,984.90	183,984.90	0.00
FLORIDA PWR CORP 6.4% DUE 06-15-2038	-165,000.000	13 Oct 23		102.6160		0.00	183,984.90	169,316.40	-14,668.50
HERSHEY CO 3.125% DUE 11-15-2049	-60,000.000	13 Oct 23		64.9940		0.00	43,054.80	38,996.40	-4,058.40
HOME DEPOT INC 4.2% DUE 04-01-2043	-240,000.000	13 Oct 23		80.5300		0.00	288,117.60	193,272.00	-94,845.60
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	-115,000.000	13 Oct 23		84.2300		0.00	119,814.00	96,864.50	-22,949.50
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	-190,000.000	13 Oct 23		76.8080		0.00	222,934.45	145,935.20	-76,999.25
KIMBERLY-CLARK 5.3% DUE 03-01-2041	-45,000.000	13 Oct 23		95.0580		0.00	46,431.90	42,776.10	-3,655.80
KS CY PWR & LT CO 4.2% DUE 06-15-2047	-40,000.000	13 Oct 23		75.2510		0.00	36,223.38	30,100.40	-6,122.98

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
KY UTILS CO 4.65 DUE 11-14-2043	-60,000.000	13 Oct 23		79.1380		0.00	66,050.40	47,482.80	-18,567.60
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	-50,000.000	13 Oct 23		75.4730		0.00	57,016.11	37,736.50	-19,279.61
MEDTRONIC INC 4.625% DUE 03-15-2045	-30,000.000	10 Apr 23		99.8190		0.00	28,226.10	29,945.70	1,719.60
MERCK & CO INC 5.85% DUE 06-30-2039	-80,000.000	13 Oct 23		97.9310		0.00	87,410.00	78,344.80	-9,065.20
MERCK & CO INC NEW 6.55% DUE 09-15-2037	5,000.000	13 Jan 23	119.8810			0.00	5,994.05	5,994.05	0.00
MERCK & CO INC NEW 6.55% DUE 09-15-2037	-35,000.000	13 Oct 23		107.1270		0.00	50,942.75	37,494.45	-13,448.30
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	-165,000.000	13 Oct 23		80.5300		0.00	184,619.10	132,874.50	-51,744.60
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	-80,000.000	13 Oct 23		84.7270		0.00	95,534.20	67,781.60	-27,752.60
MIDAMERICAN ENERGY CO 2.7% 08-01-2052	-100,000.000	15 May 23		64.6770		0.00	99,291.00	64,677.00	-34,614.00
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	-75,000.000	13 Oct 23		74.2700		0.00	86,995.50	55,702.50	-31,293.00
NEVADA PWR CO 3.125% DUE 08-01-2050	-95,000.000	13 Oct 23		60.0330		0.00	95,484.13	57,031.35	-38,452.78
PACIFICORP 5.75% DUE 04-01-2037	-90,000.000	13 Oct 23		94.3550		0.00	109,916.50	84,919.50	-24,997.00
PEPSICO INC 3.45% DUE 10-06-2046	-35,000.000	13 Oct 23		72.6920		0.00	32,678.80	25,442.20	-7,236.60
PEPSICO INC SR NT 4.875 DUE 11-01-2040	-140,000.000	13 Oct 23		91.5990		0.00	126,445.20	128,238.60	1,793.40
PROGRESSIVE CORP 4.2% DUE 03-15-2048	-130,000.000	13 Oct 23		78.1070		0.00	157,506.82	101,539.10	-55,967.72
PROGRESSIVE CORP 4.95% 06-15-2033	100,000.000	22 May 23	99.9410			0.00	99,941.00	99,941.00	0.00
PROGRESSIVE CORP 4.95% 06-15-2033	-15,000.000	13 Sep 23		97.1430		0.00	14,930.46	14,571.45	-359.01
PROGRESSIVE CORP 4.95% 06-15-2033	-30,000.000	13 Oct 23		93.9670		0.00	29,860.93	28,190.10	-1,670.83

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	-105,000.000	13 Oct 23		70.9230		0.00	105,577.15	74,469.15	-31,108.00
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051	-50,000.000	17 Mar 23		72.3140		0.00	39,342.00	36,157.00	-3,185.00
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	-75,000.000	13 Oct 23		58.5230		0.00	77,877.75	43,892.25	-33,985.50
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	30,000.000	8 Feb 23	81.9640			0.00	24,589.20	24,589.20	0.00
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	-80,000.000	13 Oct 23		70.0110		0.00	74,470.70	56,008.80	-18,461.90
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	-60,000.000	13 Oct 23		65.0140		0.00	66,894.60	39,008.40	-27,886.20
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042	-75,000.000	13 Oct 23		74.3180		0.00	59,858.25	55,738.50	-4,119.75
S CAROLINA ELEC & 4.6% DUE 06-15-2043	-35,000.000	13 Oct 23		82.2710		0.00	43,857.45	28,794.85	-15,062.60
S CAROLINA ELEC & 5.45% DUE 02-01-2041	-235,000.000	13 Oct 23		91.9040		0.00	262,488.60	215,974.40	-46,514.20
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	-95,000.000	13 Oct 23		81.5560		0.00	102,244.69	77,478.20	-24,766.49
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	-175,000.000	13 Oct 23		83.6600		0.00	203,868.98	146,405.00	-57,463.98
SHELL INTL FIN B V 3.625% DUE 08-21-2042	-145,000.000	13 Oct 23		75.2720		0.00	148,826.35	109,144.40	-39,681.95
SHELL INTL FIN B V 3.75% DUE 09-12-2046	-175,000.000	13 Oct 23		72.9850		0.00	162,386.32	127,723.75	-34,662.57
SHELL INTL FIN B V 6.375% DUE 12-15-2038	35,000.000	25 May 23	110.4200			0.00	38,647.00	38,647.00	0.00
SHELL INTL FIN B V 6.375% DUE 12-15-2038	-70,000.000	13 Oct 23		105.2820		0.00	78,310.40	73,697.40	-4,613.00
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	-40,000.000	27 Apr 23		86.9660		0.00	34,758.00	34,786.40	28.40
SOUTHN CAL GAS 3.75 DUE 09-15-2042	-60,000.000	13 Oct 23		71.6920		0.00	60,746.31	43,015.20	-17,731.11
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	-30,000.000	13 Oct 23		70.3240		0.00	29,927.10	21,097.20	-8,829.90

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	-35,000.000	13 Oct 23		72.9370		0.00	40,941.60	25,527.95	-15,413.65
TARGET CORP 6.5% DUE 10-15-2037	-65,000.000	13 Oct 23		105.5250		0.00	99,698.08	68,591.25	-31,106.83
UNION ELEC CO 2.625% DUE 03-15-2051	-65,000.000	13 Oct 23		55.8100		0.00	43,573.40	36,276.50	-7,296.90
UNION ELEC CO 3.25% DUE 10-01-2049	-110,000.000	13 Oct 23		60.4080		0.00	96,559.40	66,448.80	-30,110.60
UNION ELEC CO 4.0% DUE 04-01-2048	-35,000.000	13 Oct 23		72.7650		0.00	44,028.95	25,467.75	-18,561.20
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	-204,000.000	13 Oct 23		69.7570		0.00	202,616.88	142,304.28	-60,312.60
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	-85,000.000	13 Oct 23		78.5490		0.00	73,009.70	66,766.65	-6,243.05
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	-30,000.000	13 Oct 23		85.7100		0.00	26,997.30	25,713.00	-1,284.30
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	-35,000.000	13 Oct 23		82.5090		0.00	38,123.05	28,878.15	-9,244.90
UTD PARCEL SVC INC 3.625% DUE 10-01-2042	-40,000.000	13 Oct 23		76.1590		0.00	44,650.40	30,463.60	-14,186.80
VISA INC 3.65% 09-15-2047	-50,000.000	8 May 23		84.8380		0.00	59,127.50	42,419.00	-16,708.50
VISA INC 4.3% DUE 12-14-2045	-175,000.000	13 Oct 23		83.2840		0.00	154,319.25	145,747.00	-8,572.25
WALMART INC 3.625% DUE 12-15-2047	90,000.000	26 Jan 23	87.9210			0.00	79,128.90	79,128.90	0.00
WALMART INC 3.625% DUE 12-15-2047	-30,000.000	13 Oct 23		74.3030		0.00	26,376.30	22,290.90	-4,085.40
WALMART INC 3.95% DUE 06-28-2038	-120,000.000	13 Oct 23		85.2490		0.00	108,120.00	102,298.80	-5,821.20
WALMART INC 5% DUE 10-25-2040	-10,000.000	10 Aug 23		101.1920		0.00	10,305.60	10,119.20	-186.40
WELLPOINT INC 5.95% DUE 12-15-2034	-90,000.000	13 Oct 23		99.1310		0.00	101,876.40	89,217.90	-12,658.50
WELLPOINT INC 6.375% DUE 06-15-2037	-90,000.000	13 Oct 23		100.5240		0.00	94,439.70	90,471.60	-3,968.10

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
WESTAR ENERGY INC 4.1% DUE 04-01-2043	-90,000.000	13 Oct 23		74.6370		0.00	89,460.00	67,173.30	-22,286.70
WESTAR ENERGY INC 4.125 DUE 03-01-2042	-125,000.000	13 Oct 23		76.1740		0.00	134,013.25	95,217.50	-38,795.75
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	-105,000.000	13 Oct 23		63.0610		0.00	68,286.05	66,214.05	-2,072.00
Corporate Debt Instruments - Other									
Australia - USD									
BARRICK PD 5.95% DUE 10-15-2039	-360,000.000	13 Oct 23		97.0910		0.00	474,807.80	349,527.60	-125,280.20
BHP BILLITON FIN USA LTD 5.5% 09-08-2053	-295,000.000	13 Oct 23		95.3220		0.00	283,330.51	281,199.90	-2,130.61
RIO TINTO FIN USA 5.125% DUE 03-09-2053	-35,000.000	13 Oct 23		89.3890		0.00	34,590.68	31,286.15	-3,304.53
RIO TINTO FIN USA LTD 2.75% 11-02-2051	-115,000.000	13 Oct 23		58.7260		0.00	113,745.35	67,534.90	-46,210.45
WESTPAC BKG CORP NT 3.02% 11-18-2036	-120,000.000	13 Oct 23		73.5370		0.00	120,000.00	88,244.40	-31,755.60
Belgium - USD									
ANHEUSER BUSCH 5.8% DUE 01-23-2059	55,000.000	28 Sep 23	97.8450			0.00	53,814.75	53,814.75	0.00
ANHEUSER BUSCH 5.8% DUE 01-23-2059	-55,000.000	13 Oct 23		96.8710		0.00	53,814.75	53,279.05	-535.70
ANHEUSER BUSCH 8% DUE 11-15-2039	-40,000.000	13 Oct 23		118.2260		0.00	62,368.00	47,290.40	-15,077.60
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	-15,000.000	19 May 23		103.7000		0.00	16,032.45	15,555.00	-477.45
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	-190,000.000	13 Oct 23		95.6190		0.00	189,887.90	181,676.10	-8,211.80
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	-70,000.000	13 Oct 23		85.9280		0.00	58,122.40	60,149.60	2,027.20
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	-60,000.000	13 Oct 23		90.5670		0.00	59,148.10	54,340.20	-4,807.90

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Belgium - USD									
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	60,000.000	29 Mar 23	94.3900			0.00	56,634.00	56,634.00	0.00
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	-220,000.000	13 Oct 23		86.5340		0.00	195,463.75	190,374.80	-5,088.95
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2 036	-265,000.000	11 Jan 23		99.1030		0.00	279,067.10	262,622.95	-16,444.15
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2 036	-365,000.000	13 Oct 23		90.7230		0.00	381,491.74	331,138.95	-50,352.79
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	190,000.000	11 Jan 23	97.5420			0.00	185,329.80	185,329.80	0.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	75,000.000	12 Jun 23	94.7320			0.00	71,049.00	71,049.00	0.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-60,000.000	29 Mar 23		95.0240		0.00	60,534.49	57,014.40	-3,520.09
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-55,000.000	20 Sep 23		91.7610		0.00	54,777.16	50,468.55	-4,308.61
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-495,000.000	13 Oct 23		86.7660		0.00	492,994.40	429,491.70	-63,502.70
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	-95,000.000	13 Oct 23		83.7170		0.00	91,273.65	79,531.15	-11,742.50
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	-55,000.000	13 Oct 23		82.3900		0.00	47,667.40	45,314.50	-2,352.90
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	-45,000.000	13 Oct 23		120.6590		0.00	54,532.80	54,296.55	-236.25
Brazil - USD									
VALE OVERSEAS LTD 6.125% DUE 06-12-2033	-400,000.000	13 Oct 23		96.0940		0.00	396,468.00	384,376.00	-12,092.00
Canada - USD									
ALCAN INC 6.125% DUE 12-15-2033	-40,000.000	13 Oct 23		101.7600		0.00	55,566.00	40,704.00	-14,862.00
BELL CDA FIXED 4.3% 07-29-2049	-215,000.000	13 Oct 23		74.3020		0.00	237,578.10	159,749.30	-77,828.80
CANADIAN NATL RY CO 3.65% 02-03-2048	-60,000.000	6 Jan 23		83.5800		0.00	68,579.86	50,148.00	-18,431.86

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Canada - USD									
CANADIAN PAC RY CO 4.3% 05-15-2043	-50,000.000	13 Oct 23		78.6710		0.00	42,225.00	39,335.50	-2,889.50
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	50,000.000	11 Jan 23	79.7750			0.00	39,887.50	39,887.50	0.00
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	55,000.000	26 Apr 23	71.2550			0.00	39,190.25	39,190.25	0.00
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	65,000.000	8 Sep 23	66.9030			0.00	43,486.95	43,486.95	0.00
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	-345,000.000	13 Oct 23		61.9520		0.00	246,574.42	213,734.40	-32,840.02
CDN NAT RES LTD 5.85% DUE 02-01-2035	-65,000.000	13 Oct 23		93.6090		0.00	77,581.20	60,845.85	-16,735.35
CDN NAT RES LTD 6.25% DUE 03-15-2038	-175,000.000	13 Oct 23		95.6610		0.00	212,475.65	167,406.75	-45,068.90
CDN NAT RES LTD 6.5% DUE 02-15-2037	-90,000.000	13 Oct 23		97.3260		0.00	92,565.90	87,593.40	-4,972.50
CDN NAT RES LTD 6.75% DUE 02-01-2039	-85,000.000	13 Oct 23		98.8240		0.00	118,209.70	84,000.40	-34,209.30
CDN PAC RY LTD 4.8% DUE 09-15-2035	-60,000.000	13 Oct 23		90.8220		0.00	66,855.60	54,493.20	-12,362.40
CENOVUS ENERGY INC 5.4% 06-15-2047	-36,000.000	13 Oct 23		84.9600		0.00	44,375.76	30,585.60	-13,790.16
CENOVUS ENERGY INC NT 3.75% 02-15-2052	-240,000.000	13 Oct 23		65.2620		0.00	214,509.94	156,628.80	-57,881.14
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO	80,000.000	4 Jan 23	78.4020			0.00	62,721.60	62,721.60	0.00
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO	-80,000.000	19 Jan 23		81.7760		0.00	62,721.60	65,420.80	2,699.20
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	-50,000.000	13 Oct 23		75.8990		0.00	42,615.00	37,949.50	-4,665.50
NUTRIEN LTD 5.8% DUE 03-27-2053	-85,000.000	13 Oct 23		91.1060		0.00	84,461.95	77,440.10	-7,021.85
PETRO-CDA 6.8% DUE 05-15-2038	-155,000.000	13 Oct 23		101.1090		0.00	188,974.35	156,718.95	-32,255.40
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	-90,000.000	1 Aug 23		77.8300		0.00	80,329.61	70,047.00	-10,282.61

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Canada - USD									
SUNCOR ENERGY INC 4% DUE 11-15-2047	95,000.000	1 Mar 23	77.5550			0.00	73,677.25	73,677.25	0.00
SUNCOR ENERGY INC 4% DUE 11-15-2047	-95,000.000	13 Oct 23		70.0600		0.00	73,677.25	66,557.00	-7,120.25
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	-55,000.000	13 Oct 23		96.3260		0.00	63,859.95	52,979.30	-10,880.65
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	-40,000.000	13 Oct 23		98.6890		0.00	55,691.60	39,475.60	-16,216.00
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	-40,000.000	13 Oct 23		99.8850		0.00	48,912.80	39,954.00	-8,958.80
TECK RESOURCES LTD 6.25% DUE 07-15-2041	-70,000.000	13 Oct 23		91.7500		0.00	67,125.80	64,225.00	-2,900.80
TRANSCANADA 4.75% DUE 05-15-2038	-200,000.000	13 Oct 23		82.3920		0.00	218,481.70	164,784.00	-53,697.70
TRANSCANADA 5.85% DUE 03-15-2036	-40,000.000	13 Oct 23		94.6930		0.00	43,609.20	37,877.20	-5,732.00
China - USD									
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	-100,000.000	13 Oct 23		59.2180		0.00	66,011.00	59,218.00	-6,793.00
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	-110,000.000	13 Oct 23		68.0370		0.00	127,750.54	74,840.70	-52,909.84
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	-125,000.000	13 Oct 23		56.0230		0.00	98,935.86	70,028.75	-28,907.11
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	-180,000.000	13 Oct 23		66.4740		0.00	179,486.55	119,653.20	-59,833.35
France - USD									
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	-40,000.000	13 Oct 23		81.2150		0.00	50,520.42	32,486.00	-18,034.42
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	-80,000.000	13 Oct 23		68.7840		0.00	79,289.22	55,027.20	-24,262.02
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	-75,000.000	27 Sep 23		65.6310		0.00	73,337.42	49,223.25	-24,114.17
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	-165,000.000	13 Oct 23		64.3180		0.00	161,342.31	106,124.70	-55,217.61

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Germany - USD									
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	-40,000.000	13 Oct 23		69.2750		0.00	39,885.79	27,710.00	-12,175.79
Ireland - USD									
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	-125,000.000	13 Oct 23		77.2340		0.00	117,001.37	96,542.50	-20,458.87
Japan - USD									
MITSUBISHI UFJ 2.309% DUE 07-20-2032	-195,000.000	31 Jan 23		80.9720		0.00	178,781.47	157,895.40	-20,886.07
MITSUBISHI UFJ 2.309% DUE 07-20-2032	-80,000.000	3 Feb 23		81.5770		0.00	73,346.25	65,261.60	-8,084.65
MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	-165,000.000	9 Mar 23		86.4220		0.00	128,479.45	142,596.30	14,116.85
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	-165,000.000	13 Oct 23		68.4920		0.00	153,020.50	113,011.80	-40,008.70
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	90,000.000	1 Mar 23	67.7690			0.00	60,992.10	60,992.10	0.00
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	-105,000.000	13 Oct 23		62.7700		0.00	77,402.78	65,908.50	-11,494.28
Mexico - USD									
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	-120,000.000	13 Oct 23		98.9820		0.00	145,093.30	118,778.40	-26,314.90
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	-130,000.000	13 Oct 23		102.7680		0.00	183,828.20	133,598.40	-50,229.80
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	-1,000.000	13 Oct 23		66.8990		0.00	842.78	668.99	-173.79
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	-45,000.000	13 Oct 23		96.6340		0.00	44,221.50	43,485.30	-736.20
Netherlands - USD									
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL 5.75 DUE 12-01-2043 REG	-55,000.000	13 Oct 23		90.9200		0.00	63,973.17	50,006.00	-13,967.17

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Netherlands - USD									
KONINKLIJKE 6.875% DUE 03-11-2038	-30,000.000	29 Mar 23		114.6350		0.00	39,529.82	34,390.50	-5,139.32
KONINKLIJKE 6.875% DUE 03-11-2038	-55,000.000	13 Oct 23		102.6060		0.00	72,471.33	56,433.30	-16,038.03
Norway - USD									
EQUINOR ASA 3.25% DUE 11-18-2049	55,000.000	13 Jun 23	73.3330			0.00	40,333.15	40,333.15	0.00
EQUINOR ASA 3.25% DUE 11-18-2049	65,000.000	14 Sep 23	69.5130			0.00	45,183.45	45,183.45	0.00
EQUINOR ASA 3.25% DUE 11-18-2049	-120,000.000	13 Oct 23		65.9850		0.00	85,516.60	79,182.00	-6,334.60
EQUINOR ASA 3.625% DUE 04-06-2040	125,000.000	21 Jun 23	83.7620			0.00	104,702.50	104,702.50	0.00
EQUINOR ASA 3.625% DUE 04-06-2040	-55,000.000	13 Oct 23		76.1770		0.00	46,069.10	41,897.35	-4,171.75
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	-60,000.000	13 Oct 23		71.9970		0.00	45,727.80	43,198.20	-2,529.60
STATOIL ASA 3.95 DUE 05-15-2043	-60,000.000	27 Apr 23		88.9690		0.00	66,397.47	53,381.40	-13,016.07
STATOIL ASA 5.1 DUE 08-17-2040	-55,000.000	13 Jun 23		99.3260		0.00	53,812.00	54,629.30	817.30
STATOIL ASA 5.1 DUE 08-17-2040	-110,000.000	21 Jun 23		99.8460		0.00	107,624.00	109,830.60	2,206.60
STATOIL ASA 5.1 DUE 08-17-2040	-80,000.000	13 Oct 23		92.8580		0.00	78,272.00	74,286.40	-3,985.60
Peru - USD									
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	-195,000.000	13 Oct 23		108.6690		0.00	289,121.00	211,904.55	-77,216.45
Spain - USD									
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	-185,000.000	13 Oct 23		78.6310		0.00	195,690.84	145,467.35	-50,223.49
TELEFONICA EMISIONES S A U CORP BOND 5.5 2% 03-01-2049	-185,000.000	13 Oct 23		81.8490		0.00	221,144.77	151,420.65	-69,724.12

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Switzerland - USD									
#REORG/CR SUISSE GROUP MANDATORY EXCHANG E UBS GROUP 4Y1LAWS 06-12-2023	-205,000.000	15 Mar 23		63.5000		0.00	252,146.89	130,175.00	-121,971.89
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2 051	115,000.000	16 Jun 23	66.7690			0.00	76,784.35	76,784.35	0.00
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2 051	-140,000.000	24 May 23		65.1930		0.00	103,765.79	91,270.20	-12,495.59
PVTPL UBS GROUP AG 6.537% 08-12-2033	-20,000.000	13 Sep 23		102.1220		0.00	20,100.00	20,424.40	324.40
PVTPL UBS GROUP AG 9.016% 11-15-2033	130,000.000	15 Jun 23	120.3040			0.00	156,395.20	156,395.20	0.00
PVTPL UBS GROUP AG 9.016% 11-15-2033	-15,000.000	15 Mar 23		80.0000		0.00	15,000.00	12,000.00	-3,000.00
PVTPL UBS GROUP AG 9.016% 11-15-2033	-170,000.000	23 May 23		118.8010		0.00	180,064.77	201,961.70	21,896.93
PVTPL UBS GROUP AG 9.016% 11-15-2033	-235,000.000	13 Oct 23		114.8410		0.00	275,028.73	269,876.35	-5,152.38
UBS GROUP AG 4.875% 05-15-2045	-150,000.000	13 Oct 23		81.3430		0.00	137,654.80	122,014.50	-15,640.30
United Kingdom - USD									
ASTRAZENECA PLC 4% DUE 09-18-2042	-135,000.000	13 Oct 23		80.1520		0.00	172,609.94	108,205.20	-64,404.74
ASTRAZENECA PLC 4.375% 08-17-2048	-30,000.000	13 Oct 23		82.6430		0.00	28,843.50	24,792.90	-4,050.60
ASTRAZENECA PLC 6.45% DUE 09-15-2037	-5,000.000	13 Jan 23		119.4180		0.00	5,783.55	5,970.90	187.35
B A T CAP CORP 4.39% 08-15-2037	-50,000.000	13 Oct 23		75.2350		0.00	40,424.50	37,617.50	-2,807.00
B A T CAP CORP 4.758% DUE 09-06-2049	-105,000.000	13 Oct 23		69.5320		0.00	80,178.00	73,008.60	-7,169.40
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	-320,000.000	13 Oct 23		66.0510		0.00	300,045.00	211,363.20	-88,681.80
BARCLAYS PLC 5.25% DUE 08-17-2045	-40,000.000	13 Oct 23		82.8950		0.00	34,882.40	33,158.00	-1,724.40
BARCLAYS PLC 7.119% 06-27-2034	-240,000.000	13 Oct 23		95.4500		0.00	240,000.00	229,080.00	-10,920.00

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United Kingdom - USD									
BARCLAYS PLC FIXED 6.224% 05-09-2033	-20,000.000	13 Sep 23		97.2470		0.00	20,000.00	19,449.40	-550.60
BARCLAYS PLC FIXED 6.224% 05-09-2033	-330,000.000	13 Oct 23		94.1400		0.00	330,000.00	310,662.00	-19,338.00
BARCLAYS PLC RESETTING SR NT CALL NT FXD 3.33% 11-24-2042	-100,000.000	13 Oct 23		63.6070		0.00	69,913.00	63,607.00	-6,306.00
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	-170,000.000	13 Oct 23		95.0080		0.00	170,186.30	161,513.60	-8,672.70
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	-200,000.000	13 Oct 23		93.9060		0.00	197,321.45	187,812.00	-9,509.45
DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	-50,000.000	13 Oct 23		101.4650		0.00	55,979.00	50,732.50	-5,246.50
HSBC HLDGS PLC 6.254% 03-09-2034	-20,000.000	13 Sep 23		99.9070		0.00	20,467.40	19,981.40	-486.00
HSBC HLDGS PLC 6.547% 06-20-2034	-325,000.000	13 Oct 23		94.4100		0.00	323,481.25	306,832.50	-16,648.75
HSBC HOLDINGS PLC 6.332% 03-09-2044	-370,000.000	13 Oct 23		95.7050		0.00	388,138.25	354,108.50	-34,029.75
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	-220,000.000	13 Oct 23		60.1380		0.00	197,684.90	132,303.60	-65,381.30
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	-60,000.000	13 Oct 23		70.7490		0.00	66,479.76	42,449.40	-24,030.36
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	-50,000.000	13 Oct 23		69.1330		0.00	50,161.11	34,566.50	-15,594.61
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	-70,000.000	13 Oct 23		93.8760		0.00	70,000.00	65,713.20	-4,286.80
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	-50,000.000	13 Oct 23		57.1020		0.00	48,995.00	28,551.00	-20,444.00
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	-65,000.000	13 Oct 23		99.7460		0.00	60,838.70	64,834.90	3,996.20
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	-55,000.000	13 Oct 23		81.7090		0.00	48,039.75	44,939.95	-3,099.80
SHELL INTL FIN B V 2.875% DUE 11-26-2041	-265,000.000	13 Oct 23		67.2140		0.00	236,789.41	178,117.10	-58,672.31
SHELL INTL FIN B V 3.25% DUE 04-06-2050	-55,000.000	13 Oct 23		66.0350		0.00	39,850.80	36,319.25	-3,531.55

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United Kingdom - USD									
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	-110,000.000	13 Oct 23		59.7250		0.00	108,578.80	65,697.50	-42,881.30
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	-175,000.000	13 Oct 23		71.3410		0.00	197,972.35	124,846.75	-73,125.60
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	40,000.000	20 Sep 23	92.3230			0.00	36,929.20	36,929.20	0.00
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	-40,000.000	13 Oct 23		87.9910		0.00	36,929.20	35,196.40	-1,732.80
VODAFONE GROUP PLC 5.75% 02-10-2063	-125,000.000	13 Oct 23		86.6650		0.00	123,955.00	108,331.25	-15,623.75
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	-85,000.000	13 Oct 23		78.8510		0.00	72,012.00	67,023.35	-4,988.65
United States - USD									
#REORG MAGELLAN EXCHANGE ONEOK INC 4R1EA UV 03-01-2024	-75,000.000	13 Oct 23		66.2680		0.00	53,602.50	49,701.00	-3,901.50
#REORG/MAGELLAN EXCHANGE ONEOK 0004R16AB V 02-27-2024	95,000.000	2 May 23	90.0480			0.00	85,545.60	85,545.60	0.00
#REORG/MAGELLAN EXCHANGE ONEOK 0004R16AB V 02-27-2024	-95,000.000	13 Oct 23		80.7910		0.00	85,545.60	76,751.45	-8,794.15
3M CO 3.25% DUE 08-26-2049	105,000.000	24 May 23	67.2320			0.00	70,593.60	70,593.60	0.00
3M CO 3.25% DUE 08-26-2049	-220,000.000	13 Oct 23		62.0880		0.00	172,648.77	136,593.60	-36,055.17
ABBOTT LABS 4.75% 04-15-2043	-215,000.000	13 Oct 23		89.6540		0.00	261,837.76	192,756.10	-69,081.66
ABBOTT LABS 6.15% DUE 11-30-2037	-10,000.000	13 Oct 23		106.0140		0.00	11,147.88	10,601.40	-546.48
ABBVIE INC 4.05% DUE 11-21-2039 REG	40,000.000	7 Feb 23	89.2150			0.00	35,686.00	35,686.00	0.00
ABBVIE INC 4.05% DUE 11-21-2039 REG	-485,000.000	13 Oct 23		80.7060		0.00	476,591.69	391,424.10	-85,167.59
ABBVIE INC 4.25% DUE 11-21-2049 REG	70,000.000	9 Feb 23	88.4540			0.00	61,917.80	61,917.80	0.00
ABBVIE INC 4.25% DUE 11-21-2049 REG	45,000.000	21 Feb 23	82.9560			0.00	37,330.20	37,330.20	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ABBVIE INC 4.25% DUE 11-21-2049 REG	100,000.000	2 May 23	85.4190			0.00	85,419.00	85,419.00	0.00
ABBVIE INC 4.25% DUE 11-21-2049 REG	-45,000.000	23 Mar 23		86.3370		0.00	37,330.20	38,851.65	1,521.45
ABBVIE INC 4.25% DUE 11-21-2049 REG	-40,000.000	21 Sep 23		80.5430		0.00	32,784.00	32,217.20	-566.80
ABBVIE INC 4.4% DUE 11-06-2042	55,000.000	10 Mar 23	87.8890			0.00	48,338.95	48,338.95	0.00
ABBVIE INC 4.4% DUE 11-06-2042	-55,000.000	13 Oct 23		81.9560		0.00	48,338.95	45,075.80	-3,263.15
ABBVIE INC 4.45% DUE 05-14-2046	-30,000.000	2 May 23		88.3320		0.00	29,699.05	26,499.60	-3,199.45
ABBVIE INC 4.45% DUE 05-14-2046	-325,000.000	13 Oct 23		80.7100		0.00	306,772.63	262,307.50	-44,465.13
ABBVIE INC 4.625% DUE 10-01-2042 REG	-40,000.000	13 Oct 23		83.3800		0.00	40,239.87	33,352.00	-6,887.87
ABBVIE INC 4.75% 03-15-2045	60,000.000	9 Mar 23	89.6720			0.00	53,803.20	53,803.20	0.00
ABBVIE INC 4.75% 03-15-2045	-220,000.000	13 Oct 23		84.8870		0.00	240,016.11	186,751.40	-53,264.71
ABBVIE INC 4.85% DUE 06-15-2044 REG	-45,000.000	13 Oct 23		86.3800		0.00	48,791.25	38,871.00	-9,920.25
ABBVIE INC 4.875% DUE 11-14-2048	45,000.000	5 Oct 23	84.8680			0.00	38,190.60	38,190.60	0.00
ABBVIE INC 4.875% DUE 11-14-2048	-45,000.000	13 Oct 23		86.0810		0.00	38,190.60	38,736.45	545.85
ABBVIE INC FIXED 4.7% DUE 05-14-2045	-105,000.000	13 Oct 23		84.3380		0.00	108,527.67	88,554.90	-19,972.77
ACTIVISION 2.5% DUE 09-15-2050	-120,000.000	13 Oct 23		58.6720		0.00	114,914.50	70,406.40	-44,508.10
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052	-35,000.000	13 Oct 23		80.5050		0.00	35,000.00	28,176.75	-6,823.25
AEP TEX INC 5.25% DUE 05-15-2052	-85,000.000	13 Oct 23		84.7540		0.00	84,860.60	72,040.90	-12,819.70
AEP TEX INC SR NT SER J 3.45% 05-15-2051	-40,000.000	13 Oct 23		62.8150		0.00	41,469.77	25,126.00	-16,343.77

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	-130,000.000	13 Oct 23		62.8860		0.00	130,019.50	81,751.80	-48,267.70
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	-40,000.000	13 Oct 23		69.1910		0.00	38,220.40	27,676.40	-10,544.00
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052	-40,000.000	13 Feb 23		92.5450		0.00	38,779.63	37,018.00	-1,761.63
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052	-50,000.000	15 Feb 23		92.2130		0.00	48,474.53	46,106.50	-2,368.03
AETNA INC 4.125% DUE 11-15-2042	-45,000.000	13 Oct 23		74.3740		0.00	48,735.84	33,468.30	-15,267.54
AETNA INC NEW 4.75% DUE 03-15-2044	-210,000.000	13 Oct 23		80.5800		0.00	264,642.00	169,218.00	-95,424.00
AETNA INC NEW 6.75% DUE 12-15-2037	30,000.000	6 Jun 23	108.4570			0.00	32,537.10	32,537.10	0.00
AETNA INC NEW 6.75% DUE 12-15-2037	-65,000.000	13 Oct 23		103.4520		0.00	71,763.70	67,243.80	-4,519.90
AFLAC INC 4% DUE 10-15-2046	-65,000.000	13 Oct 23		71.6780		0.00	55,006.70	46,590.70	-8,416.00
AHS HOSP CORP 2.78% DUE 07-01-2051	-85,000.000	13 Oct 23		56.3560		0.00	85,000.00	47,902.60	-37,097.40
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	-95,000.000	13 Oct 23		67.3720		0.00	94,727.05	64,003.40	-30,723.65
ALABAMA POWER CO 3.7% 12-01-2047	-85,000.000	13 Oct 23		69.8060		0.00	62,633.10	59,335.10	-3,298.00
ALABAMA PWR CO 3.75% DUE 03-01-2045	-220,000.000	13 Oct 23		71.8330		0.00	198,540.78	158,032.60	-40,508.18
ALABAMA PWR CO 4.15% DUE 08-15-2044	-55,000.000	13 Oct 23		75.9000		0.00	55,806.85	41,745.00	-14,061.85
ALABAMA PWR CO 4.3% 07-15-2048	-40,000.000	13 Oct 23		76.3910		0.00	33,167.60	30,556.40	-2,611.20
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	-215,000.000	13 Oct 23		62.7250		0.00	209,460.15	134,858.75	-74,601.40
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	-70,000.000	13 Oct 23		55.8510		0.00	49,932.40	39,095.70	-10,836.70
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	90,000.000	2 Feb 23	99.5000			0.00	89,550.00	89,550.00	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ALLSTATE CORP 4.2% DUE 12-15-2046	-105,000.000	13 Oct 23		73.2330		0.00	84,009.45	76,894.65	-7,114.80
ALLSTATE CORP 4.5% DUE 06-15-2043	-80,000.000	13 Oct 23		78.7010		0.00	69,432.00	62,960.80	-6,471.20
ALPHABET INC 2.05% 08-15-2050	140,000.000	11 Jan 23	62.9110			0.00	88,075.40	88,075.40	0.00
ALPHABET INC 2.05% 08-15-2050	80,000.000	3 Feb 23	63.3730			0.00	50,698.40	50,698.40	0.00
ALPHABET INC 2.05% 08-15-2050	-40,000.000	9 May 23		61.3720		0.00	25,231.60	24,548.80	-682.80
ALPHABET INC 2.05% 08-15-2050	-130,000.000	13 Oct 23		54.1360		0.00	82,002.70	70,376.80	-11,625.90
ALTRIA GROUP INC 3.4% DUE 02-04-2041	-80,000.000	13 Oct 23		64.0450		0.00	76,316.09	51,236.00	-25,080.09
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	-65,000.000	13 Oct 23		61.0730		0.00	41,668.25	39,697.45	-1,970.80
ALTRIA GROUP INC 3.875% DUE 09-16-2046	-40,000.000	13 Oct 23		64.6710		0.00	38,887.92	25,868.40	-13,019.52
ALTRIA GROUP INC 4.5% DUE 05-02-2043	-60,000.000	21 Aug 23		75.4980		0.00	60,855.79	45,298.80	-15,556.99
ALTRIA GROUP INC 4.5% DUE 05-02-2043	-50,000.000	13 Oct 23		73.4730		0.00	50,713.15	36,736.50	-13,976.65
AMAZON COM INC 2.5% DUE 06-03-2050	-230,000.000	13 Oct 23		57.7950		0.00	149,281.95	132,928.50	-16,353.45
AMAZON COM INC 4.05% 08-22-2047	-65,000.000	13 Oct 23		79.5860		0.00	56,176.25	51,730.90	-4,445.35
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	-40,000.000	13 Jan 23		93.6170		0.00	38,706.25	37,446.80	-1,259.45
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	-75,000.000	13 Oct 23		84.2400		0.00	72,574.21	63,180.00	-9,394.21
AMAZON COM INC NT 2.875% 05-12-2041	-95,000.000	13 Oct 23		69.5740		0.00	64,942.95	66,095.30	1,152.35
AMAZON COM INC NT 3.1% 05-12-2051	80,000.000	19 Sep 23	69.0330			0.00	55,226.40	55,226.40	0.00
AMAZON COM INC NT 3.1% 05-12-2051	-185,000.000	13 Oct 23		64.9990		0.00	139,237.33	120,248.15	-18,989.18

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AMAZON COM INC NT 3.25% 05-12-2061	-75,000.000	19 Sep 23		66.9430		0.00	78,109.04	50,207.25	-27,901.79
AMAZON COM INC NT 3.25% 05-12-2061	-65,000.000	13 Oct 23		62.9740		0.00	67,694.51	40,933.10	-26,761.41
AMAZON.COM INC 3.95% 04-13-2052	100,000.000	25 Apr 23	88.4560			0.00	88,456.00	88,456.00	0.00
AMEREN ILL CO 3.7% 12-01-2047	-180,000.000	13 Oct 23		71.8070		0.00	181,111.50	129,252.60	-51,858.90
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	-45,000.000	13 Oct 23		61.0490		0.00	28,434.60	27,472.05	-962.55
AMERICAN EXPRESS CO 5.625% 07-28-2034	-105,000.000	13 Oct 23		93.0320		0.00	105,000.00	97,683.60	-7,316.40
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	-35,000.000	23 Aug 23		75.7760		0.00	34,032.95	26,521.60	-7,511.35
AMERICAN INTERNATIONAL GROUP INC BNDS 4. 8% DUE 07-10-2045 REG	-280,000.000	13 Oct 23		81.9680		0.00	253,215.70	229,510.40	-23,705.30
AMERISOURCEBERGEN 4.3% 12-15-2047	-55,000.000	13 Oct 23		75.9780		0.00	64,165.75	41,787.90	-22,377.85
AMERN EXPRESS CO 4.05% DUE 12-03-2042	-50,000.000	13 Oct 23		78.0230		0.00	40,918.00	39,011.50	-1,906.50
AMERN INTL GROUP 4.375% DUE 01-15-2055	-40,000.000	13 Oct 23		69.6670		0.00	34,075.60	27,866.80	-6,208.80
AMERN INTL GROUP 4.375% DUE 06-30-2050	-35,000.000	13 Oct 23		75.9920		0.00	29,890.00	26,597.20	-3,292.80
AMERN INTL GROUP 4.5% DUE 07-16-2044	-120,000.000	13 Oct 23		78.8800		0.00	112,259.40	94,656.00	-17,603.40
AMERN TOWER CORP 3.1% DUE 06-15-2050	-50,000.000	13 Oct 23		57.8220		0.00	34,869.00	28,911.00	-5,958.00
AMGEN INC 2.77% 09-01-2053	-160,000.000	13 Oct 23		54.7950		0.00	101,099.90	87,672.00	-13,427.90
AMGEN INC 2.8% DUE 08-15-2041 BEO	65,000.000	8 Aug 23	69.0850			0.00	44,905.25	44,905.25	0.00
AMGEN INC 2.8% DUE 08-15-2041 BEO	60,000.000	12 Sep 23	67.7740			0.00	40,664.40	40,664.40	0.00
AMGEN INC 2.8% DUE 08-15-2041 BEO	-125,000.000	13 Oct 23		64.2840		0.00	85,569.65	80,355.00	-5,214.65

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AMGEN INC 3.375% 02-21-2050	90,000.000	24 Feb 23	69.4560			0.00	62,510.40	62,510.40	0.00
AMGEN INC 3.375% 02-21-2050	-260,000.000	13 Oct 23		64.7450		0.00	224,473.22	168,337.00	-56,136.22
AMGEN INC 4.4% DUE 02-22-2062 BEO	-25,000.000	16 Mar 23		82.2660		0.00	21,992.50	20,566.50	-1,426.00
AMGEN INC 4.875% 03-01-2053	-65,000.000	6 Feb 23		95.1100		0.00	60,004.26	61,821.50	1,817.24
AMGEN INC 4.875% 03-01-2053	-55,000.000	30 Mar 23		93.1020		0.00	49,217.30	51,206.10	1,988.80
AMGEN INC 4.95% DUE 10-01-2041	-50,000.000	8 Aug 23		90.9180		0.00	51,978.62	45,459.00	-6,519.62
AMGEN INC 4.95% DUE 10-01-2041	-210,000.000	13 Oct 23		85.4410		0.00	218,310.18	179,426.10	-38,884.08
AMGEN INC 5.15% DUE 11-15-2041	-78,000.000	13 Oct 23		87.5620		0.00	79,162.38	68,298.36	-10,864.02
AMGEN INC 5.6% DUE 03-01-2043	85,000.000	19 May 23	98.3010			0.00	83,555.85	83,555.85	0.00
AMGEN INC 5.6% DUE 03-01-2043	-50,000.000	5 Oct 23		91.6020		0.00	49,085.85	45,801.00	-3,284.85
AMGEN INC 5.6% DUE 03-01-2043	-465,000.000	13 Oct 23		92.5050		0.00	456,498.41	430,148.25	-26,350.16
AMGEN INC 5.65% 03-02-2053	-70,000.000	24 Feb 23		98.7470		0.00	69,829.38	69,122.90	-706.48
AMGEN INC 5.65% 03-02-2053	-40,000.000	14 Mar 23		100.9750		0.00	39,836.79	40,390.00	553.21
AMGEN INC 5.65% 03-02-2053	-30,000.000	18 Jul 23		101.1390		0.00	29,822.32	30,341.70	519.38
AMGEN INC 5.75% DUE 03-02-2063	50,000.000	30 Mar 23	103.0340			0.00	51,517.00	51,517.00	0.00
AMGEN INC 5.75% DUE 03-02-2063	-45,000.000	9 Mar 23		99.1460		0.00	44,582.40	44,615.70	33.30
AMGEN INC 5.75% DUE 03-02-2063	-25,000.000	17 Jul 23		100.6940		0.00	24,988.35	25,173.50	185.15
AMGEN INC FIXED 3.15% 02-21-2040	-305,000.000	13 Oct 23		69.5670		0.00	295,397.20	212,179.35	-83,217.85

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	45,000.000	14 Mar 23	81.2540			0.00	36,564.30	36,564.30	0.00
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	25,000.000	16 Mar 23	82.5200			0.00	20,630.00	20,630.00	0.00
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	-130,000.000	13 Oct 23		73.6290		0.00	102,937.10	95,717.70	-7,219.40
ANALOG DEVICES INC 2.95% 10-01-2051	70,000.000	23 Jun 23	70.6430			0.00	49,450.10	49,450.10	0.00
ANALOG DEVICES INC 2.95% 10-01-2051	-70,000.000	13 Oct 23		61.4620		0.00	49,450.10	43,023.40	-6,426.70
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	-40,000.000	13 Oct 23		100.2320		0.00	42,393.60	40,092.80	-2,300.80
ANTHEM INC 3.6% DUE 03-15-2051	65,000.000	8 Mar 23	74.8010			0.00	48,620.65	48,620.65	0.00
ANTHEM INC 3.6% DUE 03-15-2051	85,000.000	5 Jun 23	75.0440			0.00	63,787.40	63,787.40	0.00
ANTHEM INC 3.6% DUE 03-15-2051	-270,000.000	13 Oct 23		67.6150		0.00	199,999.65	182,560.50	-17,439.15
ANTHEM INC 4.375% 12-01-2047	-55,000.000	13 Oct 23		78.4470		0.00	47,444.65	43,145.85	-4,298.80
ANTHEM INC FIXED 3.7% 09-15-2049	-75,000.000	13 Oct 23		68.8850		0.00	66,696.45	51,663.75	-15,032.70
AON CORP FIXED 2.9% DUE 08-23-2051	-145,000.000	13 Oct 23		57.9300		0.00	122,463.01	83,998.50	-38,464.51
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28- 2052	55,000.000	30 Jun 23	78.6310			0.00	43,247.05	43,247.05	0.00
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28- 2052	-125,000.000	13 Oct 23		70.5610		0.00	96,161.45	88,201.25	-7,960.20
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	-70,000.000	13 Oct 23		75.9080		0.00	62,559.70	53,135.60	-9,424.10
APPALACHIAN PWR CO 6.7% DUE 08-15-2037	-65,000.000	13 Oct 23		102.1430		0.00	74,537.45	66,392.95	-8,144.50
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	-100,000.000	13 Oct 23		75.2950		0.00	99,209.36	75,295.00	-23,914.36
APPLE INC 2.375% DUE 02-08-2041	70,000.000	11 Oct 23	66.3340			0.00	46,433.80	46,433.80	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
APPLE INC 2.375% DUE 02-08-2041	-180,000.000	13 Oct 23		65.9240		0.00	126,508.36	118,663.20	-7,845.16
APPLE INC 2.65% 02-08-2051	-110,000.000	7 Jul 23		66.9800		0.00	76,469.25	73,678.00	-2,791.25
APPLE INC 2.65% 02-08-2051	-110,000.000	13 Oct 23		60.1320		0.00	70,354.90	66,145.20	-4,209.70
APPLE INC 2.65% DUE 05-11-2050 REG	55,000.000	28 Sep 23	61.2370			0.00	33,680.35	33,680.35	0.00
APPLE INC 2.65% DUE 05-11-2050 REG	-705,000.000	13 Oct 23		60.4100		0.00	663,291.02	425,890.50	-237,400.52
APPLE INC 2.7% 08-05-2051	35,000.000	15 Feb 23	67.7180			0.00	23,701.30	23,701.30	0.00
APPLE INC 2.7% 08-05-2051	-165,000.000	13 Oct 23		60.4620		0.00	108,309.80	99,762.30	-8,547.50
APPLE INC 3.45% DUE 02-09-2045	35,000.000	19 Sep 23	78.6760			0.00	27,536.60	27,536.60	0.00
APPLE INC 3.45% DUE 02-09-2045	-35,000.000	13 Oct 23		74.3990		0.00	27,536.60	26,039.65	-1,496.95
APPLE INC 3.75% DUE 09-12-2047	-145,000.000	13 Oct 23		76.3600		0.00	139,835.90	110,722.00	-29,113.90
APPLE INC 3.85% DUE 05-04-2043	-75,000.000	13 Oct 23		79.9540		0.00	67,082.25	59,965.50	-7,116.75
APPLE INC 3.85% DUE 08-04-2046	-120,000.000	13 Oct 23		78.0910		0.00	104,032.45	93,709.20	-10,323.25
APPLE INC 3.95% 08-08-2052	-30,000.000	15 Feb 23		86.1160		0.00	26,749.70	25,834.80	-914.90
APPLE INC 4.375% DUE 05-13-2045	-385,000.000	13 Oct 23		85.1570		0.00	346,445.70	327,854.45	-18,591.25
APPLE INC 4.65% DUE 02-23-2046	-80,000.000	14 Jul 23		98.7280		0.00	78,544.00	78,982.40	438.40
APPLIED MATLS INC 5.85% DUE 06-15-2041	-70,000.000	13 Oct 23		99.7180		0.00	98,696.30	69,802.60	-28,893.70
APTIV PLC/APTIV CORP 4.15% 05-01-2052	-85,000.000	13 Oct 23		68.6370		0.00	84,815.55	58,341.45	-26,474.10
AQUA AMER INC FIXED 4.276% 05-01-2049	-50,000.000	13 Oct 23		72.8450		0.00	43,279.50	36,422.50	-6,857.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046	-10,000.000	13 Oct 23		67.3400		0.00	10,967.70	6,734.00	-4,233.70
ARIZONA PUB SVC CO 5.55% 08-01-2033	-185,000.000	13 Oct 23		95.9440		0.00	184,271.31	177,496.40	-6,774.91
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	-70,000.000	13 Oct 23		90.7840		0.00	66,256.60	63,548.80	-2,707.80
AT&T INC 3.5% DUE 06-01-2041	-790,000.000	13 Oct 23		68.9470		0.00	657,067.63	544,681.30	-112,386.33
AT&T INC 3.5% DUE 09-15-2053 REG	-20,000.000	10 Feb 23		71.6140		0.00	13,737.27	14,322.80	585.53
AT&T INC 3.5% DUE 09-15-2053 REG	-560,000.000	13 Oct 23		61.4570		0.00	355,091.30	344,159.20	-10,932.10
AT&T INC 3.55% DUE 09-15-2055	-792,000.000	13 Oct 23		60.7250		0.00	693,825.22	480,942.00	-212,883.22
AT&T INC 3.65% DUE 09-15-2059	20,000.000	10 Feb 23	70.4060			0.00	14,081.20	14,081.20	0.00
AT&T INC 3.65% DUE 09-15-2059	-75,000.000	13 Oct 23		60.3260		0.00	54,465.80	45,244.50	-9,221.30
AT&T INC 3.8% 12-01-2057	-450,000.000	3 Oct 23		61.1860		0.00	357,034.09	275,337.00	-81,697.09
AT&T INC 3.8% 12-01-2057	-954,000.000	13 Oct 23		62.7690		0.00	749,145.82	598,816.26	-150,329.56
AT&T INC 4.3 DUE 12-15-2042	-50,000.000	13 Oct 23		76.1550		0.00	41,628.00	38,077.50	-3,550.50
AT&T INC 4.5% DUE 05-15-2035	-95,000.000	13 Oct 23		84.6530		0.00	86,015.85	80,420.35	-5,595.50
AT&T INC 4.55% DUE 03-09-2049	-50,000.000	22 Feb 23		83.2960		0.00	57,531.00	41,648.00	-15,883.00
AT&T INC 4.75% DUE 05-15-2046	50,000.000	30 Mar 23	89.3950			0.00	44,697.50	44,697.50	0.00
AT&T INC 4.75% DUE 05-15-2046	-115,000.000	13 Oct 23		78.0440		0.00	97,614.65	89,750.60	-7,864.05
AT&T INC 5.25% DUE 03-01-2037	-45,000.000	13 Oct 23		89.7120		0.00	43,095.15	40,370.40	-2,724.75
AT&T INC 5.35% DUE 09-01-2040	-35,000.000	13 Oct 23		88.2190		0.00	34,560.75	30,876.65	-3,684.10

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AT&T INC 5.45% DUE 03-01-2047	-30,000.000	13 Oct 23		87.7210		0.00	29,498.10	26,316.30	-3,181.80
AT&T INC 6.3% DUE 01-15-2038	-40,000.000	13 Oct 23		98.3660		0.00	40,785.60	39,346.40	-1,439.20
AVISTA CORP 4.35% DUE 06-01-2048	-50,000.000	13 Oct 23		75.1140		0.00	40,940.50	37,557.00	-3,383.50
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	60,000.000	25 Aug 23	82.6520			0.00	49,591.20	49,591.20	0.00
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	-50,000.000	4 Oct 23		78.4480		0.00	44,774.89	39,224.00	-5,550.89
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	-55,000.000	13 Oct 23		79.1980		0.00	49,252.37	43,558.90	-5,693.47
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	25,000.000	3 Feb 23	70.9730			0.00	17,743.25	17,743.25	0.00
BANK AMER CORP 3.311% DUE 04-22-2042	45,000.000	10 May 23	75.5810			0.00	34,011.45	34,011.45	0.00
BANK AMER CORP 4.083% 03-20-2051	30,000.000	3 Feb 23	86.7680			0.00	26,030.40	26,030.40	0.00
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	-425,000.000	13 Oct 23		62.9540		0.00	356,841.03	267,554.50	-89,286.53
BANK OF AMERICA CORPORATION 4.078% 04-23-2040	-85,000.000	13 Oct 23		77.8580		0.00	92,520.82	66,179.30	-26,341.52
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	-45,000.000	13 Oct 23		92.4220		0.00	44,033.85	41,589.90	-2,443.95
BANK OF AMERICA CORPORATION 5.872% 09-15-2034	-585,000.000	13 Oct 23		96.6020		0.00	569,397.53	565,121.70	-4,275.83
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	-45,000.000	13 Oct 23		65.3720		0.00	45,000.00	29,417.40	-15,582.60
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	-30,000.000	13 Oct 23		52.1860		0.00	30,000.00	15,655.80	-14,344.20
BAXTER INTERNATIONAL INC 3.132% 12-01-20 51	-55,000.000	13 Oct 23		58.1340		0.00	55,000.00	31,973.70	-23,026.30
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	-30,000.000	13 Oct 23		72.5220		0.00	30,000.00	21,756.60	-8,243.40
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	-80,000.000	13 Oct 23		59.7820		0.00	79,966.25	47,825.60	-32,140.65

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	-45,000.000	13 Oct 23		73.5690		0.00	34,376.40	33,106.05	-1,270.35
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	-302,000.000	13 Oct 23		60.9370		0.00	244,439.48	184,029.74	-60,409.74
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	-80,000.000	23 Aug 23		78.8810		0.00	64,083.55	63,104.80	-978.75
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	-135,000.000	13 Oct 23		73.1870		0.00	104,008.08	98,802.45	-5,205.63
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	-55,000.000	13 Oct 23		76.5950		0.00	43,577.60	42,127.25	-1,450.35
BIOGEN INC CORP 3.15% 05-01-2050	-105,000.000	13 Oct 23		60.5360		0.00	84,394.05	63,562.80	-20,831.25
BLACK HILLS CORP 4.2% DUE 09-15-2046	-45,000.000	5 Jun 23		78.5400		0.00	33,912.45	35,343.00	1,430.55
BLACK HILLS CORP 4.35% DUE 05-01-2033	-35,000.000	13 Oct 23		85.1450		0.00	34,912.03	29,800.75	-5,111.28
BLACK HILLS CORP 6.15% 05-15-2034	-265,000.000	13 Oct 23		96.6200		0.00	262,946.25	256,043.00	-6,903.25
BOEING CO 3.75% DUE 02-01-2050	110,000.000	14 Aug 23	72.8050			0.00	80,085.50	80,085.50	0.00
BOEING CO 3.75% DUE 02-01-2050	-110,000.000	13 Oct 23		67.4900		0.00	80,085.50	74,239.00	-5,846.50
BOEING CO 3.85% DUE 11-01-2048	-45,000.000	13 Oct 23		67.5200		0.00	41,509.22	30,384.00	-11,125.22
BOEING CO 3.9% 05-01-2049	-165,000.000	13 Oct 23		68.8480		0.00	155,050.01	113,599.20	-41,450.81
BOEING CO 5.93% DUE 05-01-2060	45,000.000	26 Apr 23	99.0070			0.00	44,553.15	44,553.15	0.00
BOEING CO 5.93% DUE 05-01-2060	-175,000.000	13 Oct 23		89.0200		0.00	169,587.90	155,785.00	-13,802.90
BOEING CO 6.875% DUE 03-15-2039	-75,000.000	13 Oct 23		104.2830		0.00	96,525.75	78,212.25	-18,313.50
BOEING CO FIXED 3.5% DUE 03-01-2039	-145,000.000	13 Oct 23		70.4500		0.00	146,252.84	102,152.50	-44,100.34
BOEING CO FIXED 3.55% DUE 03-01-2038	-35,000.000	13 Oct 23		72.2860		0.00	33,723.90	25,300.10	-8,423.80

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BOEING CO FIXED 3.625% DUE 03-01-2048	-75,000.000	13 Oct 23		64.4080		0.00	73,749.00	48,306.00	-25,443.00
BOEING CO FIXED 5.705% DUE 05-01-2040	-115,000.000	13 Oct 23		91.4170		0.00	118,003.30	105,129.55	-12,873.75
BOEING CO FIXED 5.805% DUE 05-01-2050	50,000.000	26 Apr 23	99.8230			0.00	49,911.50	49,911.50	0.00
BOEING CO FIXED 5.805% DUE 05-01-2050	60,000.000	7 Aug 23	97.0460			0.00	58,227.60	58,227.60	0.00
BOEING CO FIXED 5.805% DUE 05-01-2050	-110,000.000	13 Oct 23		90.4820		0.00	108,139.10	99,530.20	-8,608.90
BOEING CO SR NT 5.875 DUE 02-15-2040	-60,000.000	13 Oct 23		92.9790		0.00	75,805.80	55,787.40	-20,018.40
BON SECOURS MERCY 3.205% DUE 06-01-2050	-60,000.000	13 Oct 23		61.4530		0.00	60,000.00	36,871.80	-23,128.20
BP CAP MKTS AMER 2.772% DUE 11-10-2050	-45,000.000	13 Oct 23		58.6660		0.00	26,320.05	26,399.70	79.65
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	-355,000.000	13 Oct 23		61.6700		0.00	274,309.90	218,928.50	-55,381.40
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	-65,000.000	14 Sep 23		64.2440		0.00	60,924.81	41,758.60	-19,166.21
BRISTOL MYERS 2.55% DUE 11-13-2050	60,000.000	15 May 23	63.4430			0.00	38,065.80	38,065.80	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	125,000.000	31 May 23	63.1630			0.00	78,953.75	78,953.75	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	60,000.000	1 Aug 23	62.4090			0.00	37,445.40	37,445.40	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	55,000.000	31 Aug 23	61.3430			0.00	33,738.65	33,738.65	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	-550,000.000	13 Oct 23		56.5710		0.00	353,006.00	311,140.50	-41,865.50
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	-175,000.000	13 Oct 23		79.8220		0.00	176,831.30	139,688.50	-37,142.80
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	-50,000.000	13 Oct 23		62.7170		0.00	33,156.00	31,358.50	-1,797.50
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	-150,000.000	13 Oct 23		84.1910		0.00	173,013.16	126,286.50	-46,726.66

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	-50,000.000	10 Mar 23		82.7990		0.00	40,701.50	41,399.50	698.00
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	-55,000.000	13 Oct 23		73.7110		0.00	42,264.20	40,541.05	-1,723.15
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	-45,000.000	21 Feb 23		78.4550		0.00	37,908.90	35,304.75	-2,604.15
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	-75,000.000	13 Oct 23		70.5890		0.00	58,215.18	52,941.75	-5,273.43
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	-30,000.000	5 Apr 23		83.7770		0.00	28,464.86	25,133.10	-3,331.76
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	-40,000.000	13 Oct 23		69.5940		0.00	37,953.15	27,837.60	-10,115.55
BROWN FORMAN CORP 4.5% DUE 07-15-2045	80,000.000	1 Mar 23	89.4160			0.00	71,532.80	71,532.80	0.00
BROWN FORMAN CORP 4.5% DUE 07-15-2045	-80,000.000	13 Oct 23		83.1790		0.00	71,532.80	66,543.20	-4,989.60
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	-24,000.000	13 Oct 23		85.3420		0.00	26,525.10	20,482.08	-6,043.02
BURL NORTHN SANTA 3.9% DUE 08-01-2046	-45,000.000	13 Oct 23		73.9410		0.00	46,988.34	33,273.45	-13,714.89
BURL NORTHN SANTA 4.15% DUE 04-01-2045	-90,000.000	13 Oct 23		78.3340		0.00	91,250.40	70,500.60	-20,749.80
BURL NORTHN SANTA 4.375% DUE 09-01-2042	-80,000.000	13 Oct 23		82.1290		0.00	97,960.00	65,703.20	-32,256.80
BURL NORTHN SANTA 5.4% DUE 06-01-2041	-20,000.000	13 Oct 23		94.1420		0.00	22,806.40	18,828.40	-3,978.00
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	-100,000.000	13 Oct 23		70.1980		0.00	98,820.80	70,198.00	-28,622.80
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	35,000.000	5 Jun 23	86.2670			0.00	30,193.45	30,193.45	0.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	-35,000.000	13 Oct 23		77.0700		0.00	30,193.45	26,974.50	-3,218.95
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	-40,000.000	13 Oct 23		65.6730		0.00	36,938.40	26,269.20	-10,669.20
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	40,000.000	30 Aug 23	98.4030			0.00	39,361.20	39,361.20	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	-180,000.000	13 Oct 23		90.9880		0.00	177,748.35	163,778.40	-13,969.95
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	-40,000.000	13 Oct 23		59.9100		0.00	26,377.90	23,964.00	-2,413.90
CAMPBELL SOUP CO 4.8% 03-15-2048	-85,000.000	13 Oct 23		80.1570		0.00	75,366.50	68,133.45	-7,233.05
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	-100,000.000	30 May 23		96.5540		0.00	98,607.57	96,554.00	-2,053.57
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	-20,000.000	13 Sep 23		97.0940		0.00	19,951.08	19,418.80	-532.28
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	-170,000.000	13 Oct 23		92.6290		0.00	169,584.22	157,469.30	-12,114.92
CARDINAL HLTH INC 4.368% DUE 06-15-2047	-85,000.000	13 Oct 23		74.8320		0.00	95,031.70	63,607.20	-31,424.50
CARGILL INC 2.125% 11-10-2031	-110,000.000	17 Jan 23		81.9810		0.00	109,508.30	90,179.10	-19,329.20
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	-55,000.000	13 Oct 23		70.3900		0.00	51,246.22	38,714.50	-12,531.72
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	-105,000.000	13 Oct 23		66.8050		0.00	111,765.85	70,145.25	-41,620.60
CATERPILLAR INS 4.75% DUE 05-15-2064	-55,000.000	13 Oct 23		84.5110		0.00	78,162.70	46,481.05	-31,681.65
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	-50,000.000	13 Oct 23		79.2510		0.00	38,946.50	39,625.50	679.00
CBRE SVCS INC 5.95% 08-15-2034	-50,000.000	13 Oct 23		93.4070		0.00	49,087.00	46,703.50	-2,383.50
CBS CORP NEW 4.6% DUE 01-15-2045	-30,000.000	13 Oct 23		62.5980		0.00	33,398.40	18,779.40	-14,619.00
CHARTER 3.5% DUE 06-01-2041	50,000.000	22 Feb 23	66.1380			0.00	33,069.00	33,069.00	0.00
CHARTER 3.5% DUE 06-01-2041	-45,000.000	3 May 23		67.8620		0.00	37,359.00	30,537.90	-6,821.10
CHARTER 3.5% DUE 06-01-2041	-205,000.000	13 Oct 23		62.3230		0.00	170,191.00	127,762.15	-42,428.85
CHARTER 5.375% 05-01-2047	-115,000.000	13 Oct 23		75.5310		0.00	90,369.30	86,860.65	-3,508.65

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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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CHARTER 5.375% DUE 04-01-2038	-60,000.000	3 Oct 23		79.9160		0.00	65,508.44	47,949.60	-17,558.84
CHARTER 6.384% DUE 10-23-2035	-35,000.000	13 Oct 23		92.7820		0.00	38,435.00	32,473.70	-5,961.30
CHARTER 6.484% DUE 10-23-2045	70,000.000	30 Mar 23	93.0110			0.00	65,107.70	65,107.70	0.00
CHARTER 6.484% DUE 10-23-2045	-70,000.000	26 Sep 23		88.6340		0.00	65,107.70	62,043.80	-3,063.90
CHARTER 6.834% DUE 10-23-2055	30,000.000	25 Apr 23	94.9830			0.00	28,494.90	28,494.90	0.00
CHARTER 6.834% DUE 10-23-2055	-30,000.000	13 Oct 23		87.7480		0.00	28,494.90	26,324.40	-2,170.50
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	-60,000.000	3 May 23		64.4480		0.00	41,227.80	38,668.80	-2,559.00
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	-50,000.000	31 May 23		62.9810		0.00	32,121.00	31,490.50	-630.50
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	-170,000.000	13 Oct 23		59.3770		0.00	102,102.00	100,940.90	-1,161.10
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	-125,000.000	13 Oct 23		61.3900		0.00	123,897.65	76,737.50	-47,160.15
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO	-420,000.000	13 Oct 23		61.5460		0.00	319,630.88	258,493.20	-61,137.68
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	-90,000.000	22 Feb 23		77.5450		0.00	102,120.92	69,790.50	-32,330.42
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	-230,000.000	13 Oct 23		72.3230		0.00	260,975.67	166,342.90	-94,632.77
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	90,000.000	28 Feb 23	72.9260			0.00	65,633.40	65,633.40	0.00
CHARTER FIXED 3.85% DUE 04-01-2061	105,000.000	22 Feb 23	59.3440			0.00	62,311.20	62,311.20	0.00
CHARTER FIXED 3.85% DUE 04-01-2061	-235,000.000	13 Oct 23		55.5830		0.00	147,339.39	130,620.05	-16,719.34
CHARTER FIXED 5.75% DUE 04-01-2048	-40,000.000	22 Feb 23		83.8390		0.00	35,603.20	33,535.60	-2,067.60

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	45,000.000	6 Sep 23	69.4970			0.00	31,273.65	31,273.65	0.00
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	-45,000.000	13 Oct 23		66.0980		0.00	31,273.65	29,744.10	-1,529.55
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	-65,000.000	13 Oct 23		54.4940		0.00	58,507.15	35,421.10	-23,086.05
CHUBB CORP 6% DUE 05-11-2037	-25,000.000	13 Oct 23		101.4330		0.00	29,767.75	25,358.25	-4,409.50
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	-30,000.000	5 Apr 23		100.2200		0.00	29,985.30	30,066.00	80.70
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	-65,000.000	13 Oct 23		87.3580		0.00	64,968.15	56,782.70	-8,185.45
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	-115,000.000	13 Oct 23		70.7950		0.00	114,777.57	81,414.25	-33,363.32
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	-75,000.000	13 Oct 23		98.0260		0.00	82,266.00	73,519.50	-8,746.50
CIGNA CORP NEW CORP 4.8% 08-15-2038	-60,000.000	7 Jun 23		93.5340		0.00	58,638.00	56,120.40	-2,517.60
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	-185,000.000	13 Oct 23		69.7880		0.00	176,800.79	129,107.80	-47,692.99
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	40,000.000	1 Mar 23	69.6360			0.00	27,854.40	27,854.40	0.00
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	-200,000.000	13 Oct 23		64.7970		0.00	164,300.95	129,594.00	-34,706.95
CIGNA GROUP SR NT 3.4% 03-15-2051	-65,000.000	13 Oct 23		64.3750		0.00	47,674.25	41,843.75	-5,830.50
CISCO SYS INC 5.5% DUE 01-15-2040	-30,000.000	18 Jan 23		111.9000		0.00	42,711.00	33,570.00	-9,141.00
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-45,000.000	9 Mar 23		108.0430		0.00	56,793.56	48,619.35	-8,174.21
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-40,000.000	13 Oct 23		101.9760		0.00	50,483.16	40,790.40	-9,692.76
CITIGROUP INC 2.561% DUE 05-01-2032 BEO	-70,000.000	24 Mar 23		82.4940		0.00	57,906.80	57,745.80	-161.00
CITIGROUP INC 2.904% 11-03-2042	-265,000.000	13 Oct 23		62.8840		0.00	214,577.12	166,642.60	-47,934.52

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CITIGROUP INC 4.65% DUE 07-23-2048	120,000.000	26 Sep 23	81.7140			0.00	98,056.80	98,056.80	0.00
CITIGROUP INC 4.65% DUE 07-23-2048	-80,000.000	13 Oct 23		79.5210		0.00	65,371.20	63,616.80	-1,754.40
CITIGROUP INC 4.65% DUE 07-30-2045	-35,000.000	23 May 23		87.2500		0.00	28,378.35	30,537.50	2,159.15
CITIGROUP INC 5.3 DUE 05-06-2044	-155,000.000	9 Mar 23		92.5350		0.00	200,364.35	143,429.25	-56,935.10
CITIGROUP INC 6.174% DUE 05-25-2034	-20,000.000	13 Sep 23		98.7000		0.00	20,102.63	19,740.00	-362.63
CITIGROUP INC 6.174% DUE 05-25-2034	-420,000.000	13 Oct 23		95.0070		0.00	422,155.26	399,029.40	-23,125.86
CITIGROUP INC 6.675% DUE 09-13-2043	-90,000.000	9 Mar 23		109.3740		0.00	138,289.20	98,436.60	-39,852.60
CITIGROUP INC 6.675% DUE 09-13-2043	-30,000.000	13 Oct 23		97.8930		0.00	31,119.90	29,367.90	-1,752.00
CITIGROUP INC 6.875% DUE 02-15-2098	-20,000.000	13 Oct 23		100.5830		0.00	27,525.00	20,116.60	-7,408.40
CMS ENERGY CORP 4.875 DUE 03-01-2044	85,000.000	3 Apr 23	92.8960			0.00	78,961.60	78,961.60	0.00
CMS ENERGY CORP 4.875 DUE 03-01-2044	-85,000.000	13 Oct 23		84.9770		0.00	78,961.60	72,230.45	-6,731.15
COCA COLA CO 2.6% DUE 06-01-2050	35,000.000	15 Aug 23	64.5620			0.00	22,596.70	22,596.70	0.00
COCA COLA CO 2.6% DUE 06-01-2050	-95,000.000	13 Oct 23		60.2380		0.00	61,184.50	57,226.10	-3,958.40
COCA COLA CO 2.875% DUE 05-05-2041	-195,000.000	13 Oct 23		70.2050		0.00	194,531.74	136,899.75	-57,631.99
COCA COLA CO FIXED 2.5% DUE 06-01-2040	115,000.000	22 Feb 23	72.7030			0.00	83,608.45	83,608.45	0.00
COCA COLA CO FIXED 2.5% DUE 06-01-2040	-110,000.000	13 Oct 23		67.2220		0.00	82,025.53	73,944.20	-8,081.33
COMCAST CORP 5.35% 05-15-2053	-95,000.000	13 Oct 23		90.4340		0.00	92,399.85	85,912.30	-6,487.55
COMCAST CORP 5.5% DUE 05-15-2064	-80,000.000	8 Sep 23		95.8790		0.00	77,963.17	76,703.20	-1,259.97

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
COMCAST CORP 5.5% DUE 05-15-2064	-270,000.000	13 Oct 23		89.8680		0.00	263,125.68	242,643.60	-20,482.08
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	-270,000.000	13 Oct 23		57.5790		0.00	244,239.88	155,463.30	-88,776.58
COMCAST CORP NEW 2.887% 11-01-2051 BEO	-275,000.000	13 Oct 23		58.2900		0.00	186,956.26	160,297.50	-26,658.76
COMCAST CORP NEW 2.987% 11-01-2063	-55,000.000	27 Apr 23		64.0550		0.00	50,486.00	35,230.25	-15,255.75
COMCAST CORP NEW 2.987% 11-01-2063	-95,000.000	13 Oct 23		54.6120		0.00	87,203.09	51,881.40	-35,321.69
COMCAST CORP NEW 3.25% 11-01-2039	-525,000.000	13 Oct 23		71.6330		0.00	582,627.71	376,073.25	-206,554.46
COMCAST CORP NEW 3.4% DUE 07-15-2046	-45,000.000	13 Oct 23		67.3050		0.00	37,427.85	30,287.25	-7,140.60
COMCAST CORP NEW 4% DUE 03-01-2048	-80,000.000	13 Oct 23		73.9660		0.00	65,012.80	59,172.80	-5,840.00
COMCAST CORP NEW 5.65% DUE 06-15-2035	-15,000.000	13 Oct 23		97.6830		0.00	14,505.75	14,652.45	146.70
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	-412,000.000	13 Oct 23		56.4600		0.00	316,459.20	232,615.20	-83,844.00
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	-120,000.000	13 Oct 23		73.4950		0.00	125,798.09	88,194.00	-37,604.09
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	-110,000.000	13 Oct 23		73.1430		0.00	95,499.37	80,457.30	-15,042.07
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	-30,000.000	13 Oct 23		103.5000		0.00	32,966.70	31,050.00	-1,916.70
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049	-20,000.000	13 Oct 23		69.0570		0.00	21,588.60	13,811.40	-7,777.20
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	-145,000.000	13 Oct 23		69.8540		0.00	153,134.20	101,288.30	-51,845.90
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	-145,000.000	13 Oct 23		73.2430		0.00	121,148.95	106,202.35	-14,946.60
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	-140,000.000	13 Oct 23		61.9490		0.00	120,607.35	86,728.60	-33,878.75
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	-105,000.000	13 Oct 23		62.6760		0.00	106,351.85	65,809.80	-40,542.05

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
COMMONWEALTH EDISON CO 5.3% 02-01-2053	35,000.000	13 Feb 23	104.4950			0.00	36,573.25	36,573.25	0.00
COMMONWEALTH EDISON CO 5.3% 02-01-2053	-40,000.000	4 Apr 23		104.7360		0.00	41,726.22	41,894.40	168.18
COMMONWEALTH EDISON CO 5.3% 02-01-2053	-35,000.000	13 Oct 23		90.1480		0.00	36,510.44	31,551.80	-4,958.64
COMWLTH EDISON CO 3.7% DUE 03-01-2045	-195,000.000	13 Oct 23		71.6670		0.00	210,912.55	139,750.65	-71,161.90
COMWLTH EDISON CO 4.35% DUE 11-15-2045	-40,000.000	13 Oct 23		78.4830		0.00	43,898.80	31,393.20	-12,505.60
COMWLTH EDISON CO 4.6% DUE 08-15-2043	-100,000.000	13 Oct 23		83.5190		0.00	122,664.08	83,519.00	-39,145.08
CONAGRA BRANDS INC 5.4% 11-01-2048	-115,000.000	13 Oct 23		83.3820		0.00	104,676.35	95,889.30	-8,787.05
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	35,000.000	12 Oct 23	86.3530			0.00	30,223.55	30,223.55	0.00
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	-160,000.000	13 Oct 23		86.4220		0.00	165,006.47	138,275.20	-26,731.27
CONOCOPHILLIPS 5.3% 05-15-2053	40,000.000	25 May 23	97.9570			0.00	39,182.80	39,182.80	0.00
CONOCOPHILLIPS 5.3% 05-15-2053	-150,000.000	13 Oct 23		90.8320		0.00	148,880.87	136,248.00	-12,632.87
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	-125,000.000	13 Oct 23		79.7000		0.00	152,967.66	99,625.00	-53,342.66
CONOCOPHILLIPS CO 5.55% 03-15-2054	-40,000.000	13 Oct 23		94.1240		0.00	37,405.60	37,649.60	244.00
CONOCOPHILLIPS CO 5.7% 09-15-2063	-220,000.000	13 Oct 23		94.1490		0.00	219,643.85	207,127.80	-12,516.05
CONS EDISON CO N Y 3.85% DUE 06-15-2046	-80,000.000	13 Oct 23		70.6780		0.00	87,453.60	56,542.40	-30,911.20
CONS EDISON CO N Y 3.875% DUE 06-15-2047	-50,000.000	13 Oct 23		71.3760		0.00	54,909.00	35,688.00	-19,221.00
CONS EDISON CO N Y 4.2% DUE 03-15-2042	-50,000.000	13 Oct 23		77.5570		0.00	48,317.12	38,778.50	-9,538.62
CONS EDISON CO N Y 4.3% DUE 12-01-2056	-130,000.000	13 Oct 23		73.0860		0.00	145,698.66	95,011.80	-50,686.86

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CONS EDISON CO N Y 4.5% DUE 12-01-2045	-25,000.000	13 Oct 23		78.6060		0.00	31,726.75	19,651.50	-12,075.25
CONS EDISON CO N Y 4.65% DUE 12-01-2048	-35,000.000	13 Oct 23		79.9870		0.00	35,345.45	27,995.45	-7,350.00
CONS EDISON CO N Y 5.5% DUE 12-01-2039	-85,000.000	13 Oct 23		91.0880		0.00	95,363.20	77,424.80	-17,938.40
CONS EDISON CO N Y 5.7% DUE 06-15-2040	-20,000.000	13 Oct 23		93.2010		0.00	29,230.80	18,640.20	-10,590.60
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	-75,000.000	13 Oct 23		64.4850		0.00	69,571.12	48,363.75	-21,207.37
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	90,000.000	28 Sep 23	100.8270			0.00	90,744.30	90,744.30	0.00
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	-10,000.000	13 Oct 23		99.1780		0.00	10,082.70	9,917.80	-164.90
CONSTELLATION 5.25% DUE 11-15-2048	-85,000.000	13 Oct 23		87.1630		0.00	96,917.90	74,088.55	-22,829.35
CONSUMERS ENERGY 4.05% DUE 05-15-2048	-180,000.000	13 Oct 23		76.3530		0.00	221,131.80	137,435.40	-83,696.40
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	-65,000.000	6 Oct 23		70.9290		0.00	63,789.97	46,103.85	-17,686.12
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	-205,000.000	13 Oct 23		71.9440		0.00	201,183.74	147,485.20	-53,698.54
CORNING INC 3.9% DUE 11-15-2049	-75,000.000	13 Oct 23		70.4070		0.00	59,496.75	52,805.25	-6,691.50
CORNING INC 5.45% DUE 11-15-2079	-55,000.000	13 Oct 23		84.1220		0.00	56,694.42	46,267.10	-10,427.32
CORNING INC 5.75% DUE 08-15-2040	-85,000.000	13 Oct 23		93.8310		0.00	95,427.95	79,756.35	-15,671.60
COTTAGE HLTH CR 3.304% DUE 11-01-2049	-75,000.000	13 Oct 23		65.2470		0.00	54,814.50	48,935.25	-5,879.25
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	-125,000.000	13 Oct 23		63.0240		0.00	108,171.40	78,780.00	-29,391.40
CSX CORP 3.35% 09-15-2049	-165,000.000	13 Oct 23		65.3660		0.00	126,104.45	107,853.90	-18,250.55
CSX CORP 3.8% DUE 11-01-2046	-75,000.000	13 Oct 23		71.9530		0.00	64,042.50	53,964.75	-10,077.75

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CSX CORP 4.5% 11-15-2052	30,000.000	1 Jun 23	88.9680			0.00	26,690.40	26,690.40	0.00
CSX CORP 4.5% 11-15-2052	-60,000.000	23 Aug 23		85.6120		0.00	54,071.93	51,367.20	-2,704.73
CSX CORP 4.5% 11-15-2052	-65,000.000	13 Oct 23		80.4660		0.00	51,342.85	52,302.90	960.05
CSX CORP 4.75% DUE 05-30-2042	-75,000.000	13 Oct 23		84.9930		0.00	93,775.95	63,744.75	-30,031.20
CSX CORP FIXED 4.65% DUE 03-01-2068	-245,000.000	13 Oct 23		78.7100		0.00	253,195.77	192,839.50	-60,356.27
CVS CAREMARK CORP 5.3 DUE 12-05-2043	30,000.000	2 Feb 23	100.0290			0.00	30,008.70	30,008.70	0.00
CVS CAREMARK CORP 5.3 DUE 12-05-2043	-195,000.000	13 Oct 23		86.0910		0.00	198,316.05	167,877.45	-30,438.60
CVS HEALTH CORP 2.7% DUE 08-21-2040	75,000.000	22 Feb 23	68.0790			0.00	51,059.25	51,059.25	0.00
CVS HEALTH CORP 2.7% DUE 08-21-2040	-75,000.000	13 Oct 23		63.1530		0.00	52,013.25	47,364.75	-4,648.50
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	-240,000.000	13 Oct 23		76.7170		0.00	217,340.15	184,120.80	-33,219.35
CVS HEALTH CORP 5.05% DUE 03-25-2048	85,000.000	23 Jan 23	94.2760			0.00	80,134.60	80,134.60	0.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	-55,000.000	22 Feb 23		89.9380		0.00	51,307.42	49,465.90	-1,841.52
CVS HEALTH CORP 5.05% DUE 03-25-2048	-30,000.000	24 Feb 23		89.6980		0.00	27,985.86	26,909.40	-1,076.46
CVS HEALTH CORP 5.05% DUE 03-25-2048	-35,000.000	15 Mar 23		91.6630		0.00	32,650.18	32,082.05	-568.13
CVS HEALTH CORP 5.05% DUE 03-25-2048	-30,000.000	8 Jun 23		91.0370		0.00	27,844.70	27,311.10	-533.60
CVS HEALTH CORP 5.05% DUE 03-25-2048	-1,025,000.000	13 Oct 23		82.4450		0.00	940,652.02	845,061.25	-95,590.77
CVS HEALTH CORP 5.125% DUE 07-20-2045	-90,000.000	23 Jan 23		95.8280		0.00	96,037.10	86,245.20	-9,791.90
CVS HEALTH CORP 5.125% DUE 07-20-2045	-65,000.000	19 Apr 23		93.9430		0.00	64,723.96	61,062.95	-3,661.01

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CVS HEALTH CORP 5.125% DUE 07-20-2045	-200,000.000	13 Oct 23		83.5260		0.00	199,150.66	167,052.00	-32,098.66
CVS HEALTH CORP 5.625% 02-21-2053	20,000.000	5 Apr 23	102.0830			0.00	20,416.60	20,416.60	0.00
CVS HEALTH CORP 5.625% 02-21-2053	55,000.000	19 Apr 23	99.5760			0.00	54,766.80	54,766.80	0.00
CVS HEALTH CORP 5.625% 02-21-2053	-40,000.000	6 Jun 23		98.5980		0.00	39,838.68	39,439.20	-399.48
CVS HEALTH CORP 5.625% 02-21-2053	-30,000.000	13 Jun 23		97.8730		0.00	29,879.01	29,361.90	-517.11
CVS HEALTH CORP 5.875% 06-01-2053	-45,000.000	13 Oct 23		91.8090		0.00	42,948.51	41,314.05	-1,634.46
CVS HEALTH CORP 6.125% DUE 09-15-2039	65,000.000	8 Aug 23	101.0140			0.00	65,659.10	65,659.10	0.00
CVS HEALTH CORP SR NT 6% 06-01-2063	35,000.000	6 Jun 23	101.4000			0.00	35,490.00	35,490.00	0.00
CVS HEALTH CORP SR NT 6% 06-01-2063	25,000.000	17 Aug 23	94.1120			0.00	23,528.00	23,528.00	0.00
CVS HEALTH CORP SR NT 6% 06-01-2063	-120,000.000	13 Oct 23		91.2700		0.00	117,878.13	109,524.00	-8,354.13
DANAHER CORP SR NT 2.8% 12-10-2051	-100,000.000	13 Oct 23		59.5390		0.00	84,189.02	59,539.00	-24,650.02
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	-45,000.000	13 Oct 23		86.9620		0.00	45,675.00	39,132.90	-6,542.10
DEERE JOHN CAP FIXED 5.15% 09-08-2033	-35,000.000	13 Oct 23		97.3440		0.00	34,994.75	34,070.40	-924.35
DELL INC 6.5% DUE 04-15-2038	-60,000.000	13 Oct 23		98.2720		0.00	68,970.47	58,963.20	-10,007.27
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	-140,000.000	13 Oct 23		67.2570		0.00	140,039.79	94,159.80	-45,879.99
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	-25,000.000	8 Mar 23		112.1410		0.00	35,984.25	28,035.25	-7,949.00
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	-40,000.000	13 Oct 23		111.2180		0.00	57,574.80	44,487.20	-13,087.60
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	-50,000.000	15 Mar 23		115.6520		0.00	59,277.50	57,826.00	-1,451.50

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
DEVON ENERGY CORP 4.75% DUE 05-15-2042	40,000.000	25 Jan 23	89.7040			0.00	35,881.60	35,881.60	0.00
DEVON ENERGY CORP 4.75% DUE 05-15-2042	-190,000.000	13 Oct 23		78.3570		0.00	198,430.29	148,878.30	-49,551.99
DEVON ENERGY CORP 5.6 DUE 07-15-2041	-40,000.000	25 Jan 23		99.0790		0.00	41,940.40	39,631.60	-2,308.80
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	-245,000.000	13 Oct 23		74.2190		0.00	235,061.28	181,836.55	-53,224.73
DIAGEO INVT CORP 4.25% DUE 05-11-2042	-40,000.000	1 Mar 23		89.5100		0.00	32,718.00	35,804.00	3,086.00
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	-65,000.000	13 Oct 23		71.5040		0.00	47,797.10	46,477.60	-1,319.50
DIAMONDBACK ENERGY INC 6.25% 03-15-2033	-30,000.000	2 Mar 23		100.7320		0.00	29,871.60	30,219.60	348.00
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	-125,000.000	13 Oct 23		73.6090		0.00	112,037.76	92,011.25	-20,026.51
DICKS SPORTING GOODS INC 4.1% 01-15-2052	-45,000.000	12 Jan 23		70.2090		0.00	44,892.00	31,594.05	-13,297.95
DICKS SPORTING GOODS INC 4.1% 01-15-2052	-35,000.000	13 Oct 23		60.3150		0.00	34,916.00	21,110.25	-13,805.75
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	-155,000.000	13 Oct 23		59.2700		0.00	123,840.28	91,868.50	-31,971.78
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	-150,000.000	13 Oct 23		74.6130		0.00	151,950.15	111,919.50	-40,030.65
DISCOVERY FIXED 4.65% DUE 05-15-2050	-220,000.000	13 Oct 23		68.5750		0.00	242,481.80	150,865.00	-91,616.80
DISNEY WALT CO 2.75% DUE 09-01-2049	-240,000.000	13 Oct 23		58.8890		0.00	233,032.08	141,333.60	-91,698.48
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	40,000.000	31 Jul 23	77.2940			0.00	30,917.60	30,917.60	0.00
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	-95,000.000	13 Oct 23		69.5290		0.00	72,189.05	66,052.55	-6,136.50
DISNEY WALT CO 4.625% DUE 03-23-2040	-75,000.000	9 Mar 23		92.6580		0.00	94,821.83	69,493.50	-25,328.33
DISNEY WALT CO 4.625% DUE 03-23-2040	-70,000.000	13 Oct 23		86.6780		0.00	88,500.37	60,674.60	-27,825.77

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
DISNEY WALT CO SR NT 4.75% 09-15-2044	-70,000.000	13 Oct 23		84.5290		0.00	66,087.00	59,170.30	-6,916.70
DOLLAR GENERAL CORP 5.45% 07-05-2033	-240,000.000	13 Oct 23		92.4930		0.00	226,739.90	221,983.20	-4,756.70
DOMINION ENERGY 4.85% DUE 08-15-2052	-50,000.000	6 Apr 23		93.1210		0.00	46,706.84	46,560.50	-146.34
DOMINION RES INC 4.05% DUE 09-15-2042	-40,000.000	13 Oct 23		72.6320		0.00	31,793.60	29,052.80	-2,740.80
DOW CHEMICAL CO 4.375% DUE 11-15-2042	-170,000.000	13 Oct 23		77.2980		0.00	181,646.96	131,406.60	-50,240.36
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	-35,000.000	16 Feb 23		113.0180		0.00	35,667.84	39,556.30	3,888.46
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	-25,000.000	13 Oct 23		103.6120		0.00	25,477.03	25,903.00	425.97
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048	-55,000.000	13 Oct 23		88.0830		0.00	53,149.25	48,445.65	-4,703.60
DOW CHEMICAL CO NT 4.8% 05-15-2049	-40,000.000	13 Oct 23		79.2680		0.00	36,374.40	31,707.20	-4,667.20
DTE ELEC CO 4.05% 05-15-2048	-60,000.000	13 Oct 23		75.0140		0.00	48,117.60	45,008.40	-3,109.20
DTE ELEC CO 5.4% DUE 04-01-2053	80,000.000	11 May 23	103.9050			0.00	83,124.00	83,124.00	0.00
DTE ELEC CO 5.4% DUE 04-01-2053	-110,000.000	13 Oct 23		91.9300		0.00	109,890.04	101,123.00	-8,767.04
DUKE ENERGY 4.2% DUE 08-15-2045	-75,000.000	13 Oct 23		75.8800		0.00	81,635.16	56,910.00	-24,725.16
DUKE ENERGY CORP 3.95% DUE 08-15-2047	60,000.000	13 Apr 23	80.3950			0.00	48,237.00	48,237.00	0.00
DUKE ENERGY CORP 3.95% DUE 08-15-2047	40,000.000	10 Jul 23	75.5400			0.00	30,216.00	30,216.00	0.00
DUKE ENERGY CORP 3.95% DUE 08-15-2047	-170,000.000	13 Oct 23		69.6510		0.00	152,262.40	118,406.70	-33,855.70
DUKE ENERGY CORP 5% DUE 08-15-2052	60,000.000	26 Sep 23	83.5600			0.00	50,136.00	50,136.00	0.00
DUKE ENERGY CORP 5% DUE 08-15-2052	-40,000.000	7 Feb 23		94.6640		0.00	38,580.09	37,865.60	-714.49

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
DUKE ENERGY CORP 5% DUE 08-15-2052	-50,000.000	13 Apr 23		94.0260		0.00	47,826.99	47,013.00	-813.99
DUKE ENERGY CORP 5% DUE 08-15-2052	-60,000.000	13 Oct 23		81.3950		0.00	50,136.00	48,837.00	-1,299.00
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	-265,000.000	13 Oct 23		67.5520		0.00	267,284.36	179,012.80	-88,271.56
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	-65,000.000	13 Oct 23		63.8340		0.00	43,100.85	41,492.10	-1,608.75
DUKE ENERGY FLA 4.2% DUE 07-15-2048	-40,000.000	13 Oct 23		75.9490		0.00	40,042.40	30,379.60	-9,662.80
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052 BEO	-75,000.000	13 Oct 23		96.8930		0.00	73,450.50	72,669.75	-780.75
DUKE ENERGY IND 6.45% DUE 04-01-2039	-60,000.000	13 Oct 23		102.0490		0.00	68,118.00	61,229.40	-6,888.60
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	-65,000.000	13 Oct 23		90.3880		0.00	65,246.35	58,752.20	-6,494.15
DUKE ENERGY OHIO INC 5.65% 04-01-2053	-75,000.000	13 Oct 23		92.6830		0.00	75,029.05	69,512.25	-5,516.80
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	-50,000.000	18 Apr 23		103.4380		0.00	49,703.50	51,719.00	2,015.50
EASTMAN CHEM CO 4.65% DUE 10-15-2044	-70,000.000	6 Feb 23		89.1290		0.00	86,176.00	62,390.30	-23,785.70
EASTMAN CHEM CO 4.8% DUE 09-01-2042	-50,000.000	13 Oct 23		79.5920		0.00	60,077.50	39,796.00	-20,281.50
EATON CORP OHIO 4.7% 08-23-2052	-65,000.000	23 Aug 23		91.7990		0.00	64,647.70	59,669.35	-4,978.35
ECOLAB INC 2.75% 08-18-2055 BEO	-205,000.000	13 Oct 23		56.1180		0.00	177,540.30	115,041.90	-62,498.40
EL PASO PIPELN 4.7% DUE 11-01-2042	-60,000.000	8 Feb 23		87.6140		0.00	64,166.57	52,568.40	-11,598.17
EL PASO PIPELN 4.7% DUE 11-01-2042	-100,000.000	13 Mar 23		83.9380		0.00	106,944.28	83,938.00	-23,006.28
EL PASO PIPELN 4.7% DUE 11-01-2042	-70,000.000	13 Oct 23		76.5530		0.00	74,860.99	53,587.10	-21,273.89
EL PASO PIPELN 7.5% DUE 11-15-2040	-105,000.000	13 Oct 23		103.9740		0.00	136,755.95	109,172.70	-27,583.25

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	65,000.000	12 May 23	96.7460			0.00	62,884.90	62,884.90	0.00
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	-60,000.000	9 Feb 23		99.7700		0.00	59,780.40	59,862.00	81.60
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	-35,000.000	23 Aug 23		92.6260		0.00	33,861.10	32,419.10	-1,442.00
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	-30,000.000	13 Oct 23		86.9470		0.00	29,023.80	26,084.10	-2,939.70
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	45,000.000	21 Apr 23	110.3650			0.00	49,664.25	49,664.25	0.00
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-65,000.000	5 Jun 23		108.4380		0.00	71,160.34	70,484.70	-675.64
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-55,000.000	6 Jun 23		108.0560		0.00	60,212.59	59,430.80	-781.79
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-30,000.000	16 Jun 23		109.2610		0.00	32,843.24	32,778.30	-64.94
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-70,000.000	17 Aug 23		102.2360		0.00	76,634.21	71,565.20	-5,069.01
ELI LILLY & CO 4.95% 02-27-2063	125,000.000	5 Apr 23	104.8680			0.00	131,085.00	131,085.00	0.00
ELI LILLY & CO 4.95% 02-27-2063	-40,000.000	13 Oct 23		89.4890		0.00	40,915.84	35,795.60	-5,120.24
ELI LILLY AND CO 4.875% DUE 02-27-2053	-45,000.000	13 Jun 23		100.6150		0.00	44,909.55	45,276.75	367.20
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	-130,000.000	13 Oct 23		59.4240		0.00	129,711.40	77,251.20	-52,460.20
ENABLE MIDSTREAM 5% DUE 05-15-2044	-40,000.000	13 Oct 23		77.4730		0.00	44,000.00	30,989.20	-13,010.80
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	-130,000.000	13 Oct 23		105.5590		0.00	150,258.45	137,226.70	-13,031.75
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	65,000.000	19 Jan 23	117.0590			0.00	76,088.35	76,088.35	0.00
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	-65,000.000	13 Oct 23		105.3200		0.00	76,088.35	68,458.00	-7,630.35
ENCANA CORP 6.5% DUE 02-01-2038	-30,000.000	13 Oct 23		95.1610		0.00	29,556.90	28,548.30	-1,008.60

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ENCANA CORP 6.625% DUE 08-15-2037	-55,000.000	13 Oct 23		95.7950		0.00	58,602.65	52,687.25	-5,915.40
ENERGY TRANSFER 5.15% DUE 02-01-2043	-50,000.000	13 Oct 23		79.5590		0.00	44,288.00	39,779.50	-4,508.50
ENERGY TRANSFER 5.15% DUE 03-15-2045	-110,000.000	13 Oct 23		79.9410		0.00	90,103.63	87,935.10	-2,168.53
ENERGY TRANSFER 6% DUE 06-15-2048	55,000.000	19 Jan 23	97.9140			0.00	53,852.70	53,852.70	0.00
ENERGY TRANSFER 6% DUE 06-15-2048	-150,000.000	13 Oct 23		88.6730		0.00	148,227.80	133,009.50	-15,218.30
ENERGY TRANSFER 7.5% DUE 07-01-2038	-10,000.000	13 Oct 23		104.9530		0.00	12,798.81	10,495.30	-2,303.51
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	-125,000.000	13 Oct 23		80.8890		0.00	109,746.10	101,111.25	-8,634.85
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	-125,000.000	13 Oct 23		89.2630		0.00	125,445.05	111,578.75	-13,866.30
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	50,000.000	11 Aug 23	80.8240			0.00	40,412.00	40,412.00	0.00
ENTERPRISE PRODS 4.45 DUE 02-15-2043	50,000.000	5 Apr 23	90.1350			0.00	45,067.50	45,067.50	0.00
ENTERPRISE PRODS 4.45 DUE 02-15-2043	-155,000.000	13 Oct 23		81.5580		0.00	137,357.55	126,414.90	-10,942.65
ENTERPRISE PRODS 4.85% DUE 03-15-2044	-120,000.000	13 Oct 23		85.6590		0.00	130,594.80	102,790.80	-27,804.00
ENTERPRISE PRODS 5.1% DUE 02-15-2045	-60,000.000	13 Oct 23		87.9540		0.00	51,768.60	52,772.40	1,003.80
ENTERPRISE PRODS 5.7% DUE 02-15-2042	-60,000.000	29 Sep 23		95.8750		0.00	63,930.37	57,525.00	-6,405.37
ENTERPRISE PRODS 5.7% DUE 02-15-2042	-30,000.000	13 Oct 23		94.7580		0.00	31,965.19	28,427.40	-3,537.79
ENTERPRISE PRODS 6.125% DUE 10-15-2039	-35,000.000	13 Oct 23		99.6160		0.00	43,188.25	34,865.60	-8,322.65
ENTERPRISE PRODS 7.55% DUE 04-15-2038	-70,000.000	13 Oct 23		111.3710		0.00	106,638.70	77,959.70	-28,679.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	-45,000.000	5 Apr 23		94.6260		0.00	45,266.40	42,581.70	-2,684.70

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	-100,000.000	11 May 23		91.6980		0.00	100,592.01	91,698.00	-8,894.01
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	-35,000.000	13 Oct 23		85.3350		0.00	31,433.15	29,867.25	-1,565.90
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	40,000.000	4 Jan 23	88.2740			0.00	35,309.60	35,309.60	0.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	-35,000.000	13 Oct 23		84.2140		0.00	31,411.80	29,474.90	-1,936.90
ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023	-65,000.000	4 Jan 23		100.5690		0.00	64,871.95	65,369.85	497.90
ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023	-75,000.000	4 Jan 23		100.3110		0.00	74,852.25	75,233.25	381.00
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85 DUE 08-15-2042	65,000.000	29 Sep 23	86.6510			0.00	56,323.15	56,323.15	0.00
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85 DUE 08-15-2042	-435,000.000	13 Oct 23		86.1310		0.00	468,411.70	374,669.85	-93,741.85
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	-55,000.000	13 Oct 23		57.5920		0.00	38,045.70	31,675.60	-6,370.10
ERP OPER LTD 4.5% DUE 07-01-2044	-55,000.000	8 May 23		88.2700		0.00	68,372.01	48,548.50	-19,823.51
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	-135,000.000	13 Oct 23		61.5960		0.00	141,076.16	83,154.60	-57,921.56
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	-35,000.000	22 Mar 23		95.3390		0.00	34,694.80	33,368.65	-1,326.15
ESSEX PORTFOLIO L P 4.5% 03-15-2048	-40,000.000	13 Oct 23		73.0650		0.00	37,553.20	29,226.00	-8,327.20
ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053	45,000.000	13 Jun 23	98.3600			0.00	44,262.00	44,262.00	0.00
ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053	-170,000.000	13 Oct 23		89.1770		0.00	168,798.75	151,600.90	-17,197.85
EVEREST REINSURANCE HOLDINGS INC 3.5%10- 15-2050	-60,000.000	13 Oct 23		63.1440		0.00	42,094.80	37,886.40	-4,208.40
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	-220,000.000	13 Oct 23		58.5660		0.00	201,947.59	128,845.20	-73,102.39
EXELON CORP 4.45% DUE 04-15-2046	-55,000.000	13 Oct 23		76.9760		0.00	45,666.50	42,336.80	-3,329.70

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
EXELON CORP 4.7% DUE 04-15-2050	-105,000.000	13 Oct 23		78.4950		0.00	88,225.70	82,419.75	-5,805.95
EXELON CORP 5.6% DUE 03-15-2053	45,000.000	24 Feb 23	97.8450			0.00	44,030.25	44,030.25	0.00
EXELON CORP 5.6% DUE 03-15-2053	40,000.000	4 Apr 23	103.3710			0.00	41,348.40	41,348.40	0.00
EXELON CORP 5.6% DUE 03-15-2053	35,000.000	28 Sep 23	91.2070			0.00	31,922.45	31,922.45	0.00
EXELON CORP 5.6% DUE 03-15-2053	-35,000.000	13 Oct 23		89.6590		0.00	31,922.45	31,380.65	-541.80
EXXON MOBIL CORP 2.995% DUE 08-16-2039	-170,000.000	13 Oct 23		71.9230		0.00	163,153.94	122,269.10	-40,884.84
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	160,000.000	27 Sep 23	70.2150			0.00	112,344.00	112,344.00	0.00
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	-160,000.000	13 Oct 23		69.5590		0.00	112,344.00	111,294.40	-1,049.60
EXXON MOBIL CORP 4.227% DUE 03-19-2040	-120,000.000	13 Oct 23		84.1660		0.00	112,681.20	100,999.20	-11,682.00
FED EXPRESS CORP 7.6% DUE 07-01-2097	-45,000.000	13 Oct 23		108.1800		0.00	64,409.40	48,681.00	-15,728.40
FEDEX CORP 4.05% DUE 02-15-2048	-90,000.000	13 Oct 23		72.6590		0.00	66,116.75	65,393.10	-723.65
FEDEX CORP 4.1% DUE 02-01-2045	-50,000.000	13 Oct 23		74.1580		0.00	40,945.50	37,079.00	-3,866.50
FEDEX CORP 4.1% DUE 04-15-2043	-60,000.000	13 Oct 23		74.7950		0.00	56,303.06	44,877.00	-11,426.06
FEDEX CORP 4.4% DUE 01-15-2047	35,000.000	16 Mar 23	82.6110			0.00	28,913.85	28,913.85	0.00
FEDEX CORP 4.4% DUE 01-15-2047	-25,000.000	22 Feb 23		82.1490		0.00	25,792.95	20,537.25	-5,255.70
FEDEX CORP 4.4% DUE 01-15-2047	-165,000.000	13 Oct 23		76.7440		0.00	130,844.25	126,627.60	-4,216.65
FEDEX CORP 4.55% DUE 04-01-2046	100,000.000	22 Feb 23	83.6260			0.00	83,626.00	83,626.00	0.00
FEDEX CORP 4.55% DUE 04-01-2046	-35,000.000	16 Mar 23		84.7850		0.00	32,973.25	29,674.75	-3,298.50

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
FEDEX CORP 4.55% DUE 04-01-2046	-155,000.000	13 Oct 23		78.4440		0.00	146,024.37	121,588.20	-24,436.17
FEDEX CORP 4.75% DUE 11-15-2045	-65,000.000	13 Feb 23		88.5590		0.00	78,233.23	57,563.35	-20,669.88
FEDEX CORP 4.95% 10-17-2048	-65,000.000	22 Feb 23		89.1830		0.00	81,775.06	57,968.95	-23,806.11
FEDEX CORP 4.95% 10-17-2048	-60,000.000	13 Oct 23		83.6100		0.00	49,278.00	50,166.00	888.00
FEDEX CORP 5.25% DUE 05-15-2050	55,000.000	21 Jul 23	96.7120			0.00	53,191.60	53,191.60	0.00
FID NATL 5.625% DUE 07-15-2052	-65,000.000	13 Oct 23		88.8330		0.00	64,971.40	57,741.45	-7,229.95
FISERV INC 4.4% DUE 07-01-2049	-90,000.000	13 Oct 23		75.3680		0.00	109,337.10	67,831.20	-41,505.90
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039	-70,000.000	13 Oct 23		99.9760		0.00	75,368.30	69,983.20	-5,385.10
FL PWR & LT CO 3.15% DUE 10-01-2049	-50,000.000	13 Oct 23		63.7890		0.00	36,864.50	31,894.50	-4,970.00
FL PWR & LT CO 5.625% DUE 04-01-2034	-110,000.000	29 Sep 23		100.2510		0.00	114,758.00	110,276.10	-4,481.90
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	40,000.000	14 Jul 23	103.0390			0.00	41,215.60	41,215.60	0.00
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	-30,000.000	13 Oct 23		74.6010		0.00	28,079.40	22,380.30	-5,699.10
FLORIDA PWR CORP 3.85% DUE 11-15-2042	-70,000.000	13 Oct 23		73.6190		0.00	72,300.90	51,533.30	-20,767.60
FMC CORP 4.5% DUE 10-01-2049	-75,000.000	13 Oct 23		68.2400		0.00	55,709.25	51,180.00	-4,529.25
FMC CORP 6.375% 05-18-2053	-135,000.000	13 Oct 23		87.8510		0.00	129,949.95	118,598.85	-11,351.10
FORD FNDTN 2.815% DUE 06-01-2070	-50,000.000	13 Oct 23		53.4860		0.00	48,103.50	26,743.00	-21,360.50
FOX CORP 5.476% DUE 01-25-2039	-45,000.000	29 Mar 23		94.9210		0.00	50,485.11	42,714.45	-7,770.66
FOX CORP 5.476% DUE 01-25-2039	-80,000.000	29 Sep 23		86.4430		0.00	89,751.32	69,154.40	-20,596.92

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
FOX CORP 5.476% DUE 01-25-2039	-50,000.000	13 Oct 23		85.2530		0.00	56,094.57	42,626.50	-13,468.07
FRED HUTCHINSON 4.966% DUE 01-01-2052	-95,000.000	13 Oct 23		86.6300		0.00	95,000.00	82,298.50	-12,701.50
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	-70,000.000	28 Sep 23		80.1780		0.00	57,271.20	56,124.60	-1,146.60
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	-135,000.000	13 Oct 23		63.4100		0.00	107,814.36	85,603.50	-22,210.86
GATX CORP 3.1% DUE 06-01-2051	-40,000.000	13 Oct 23		57.4990		0.00	39,046.00	22,999.60	-16,046.40
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	35,000.000	11 Sep 23	105.2050			0.00	36,821.75	36,821.75	0.00
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	-145,000.000	13 Oct 23		100.3990		0.00	151,285.00	145,578.55	-5,706.45
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	-190,000.000	13 Oct 23		110.4850		0.00	219,260.00	209,921.50	-9,338.50
GENERAL MILLS INC 4.95% DUE 03-29-2033	-135,000.000	17 Apr 23		100.9990		0.00	134,725.95	136,348.65	1,622.70
GENERAL MTRS CO 5.15% DUE 04-01-2038	-150,000.000	13 Oct 23		82.4150		0.00	147,709.52	123,622.50	-24,087.02
GENERAL MTRS CO 5.95% DUE 04-01-2049	-70,000.000	13 Oct 23		83.9010		0.00	60,736.90	58,730.70	-2,006.20
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	-100,000.000	13 Oct 23		62.7010		0.00	69,707.60	62,701.00	-7,006.60
GILEAD SCIENCES 4.5% DUE 02-01-2045	-60,000.000	7 Feb 23		93.8970		0.00	75,029.40	56,338.20	-18,691.20
GILEAD SCIENCES 4.8% DUE 04-01-2044	-190,000.000	13 Oct 23		85.8600		0.00	224,199.32	163,134.00	-61,065.32
GILEAD SCIENCES 5.65% DUE 12-01-2041	75,000.000	21 Apr 23	106.1510			0.00	79,613.25	79,613.25	0.00
GILEAD SCIENCES 5.65% DUE 12-01-2041	-140,000.000	13 Oct 23		96.1890		0.00	141,853.25	134,664.60	-7,188.65
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	65,000.000	7 Feb 23	69.0020			0.00	44,851.30	44,851.30	0.00
GILEAD SCIENCES INC 5.55% 10-15-2053	-95,000.000	13 Oct 23		95.1310		0.00	94,786.25	90,374.45	-4,411.80

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052 BEO	-75,000.000	13 Oct 23		88.9980		0.00	74,668.50	66,748.50	-7,920.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	55,000.000	31 Mar 23	108.2640			0.00	59,545.20	59,545.20	0.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	70,000.000	3 Apr 23	108.8040			0.00	76,162.80	76,162.80	0.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	-40,000.000	12 Jan 23		111.8690		0.00	56,735.43	44,747.60	-11,987.83
GOLDMAN SACHS 6.75% DUE 10-01-2037	-275,000.000	13 Oct 23		100.7960		0.00	333,134.10	277,189.00	-55,945.10
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	75,000.000	30 Mar 23	70.8530			0.00	53,139.75	53,139.75	0.00
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	-85,000.000	25 Jan 23		74.5060		0.00	58,692.95	63,330.10	4,637.15
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	-75,000.000	13 Oct 23		64.0850		0.00	53,139.75	48,063.75	-5,076.00
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	-565,000.000	13 Oct 23		67.1850		0.00	513,058.26	379,595.25	-133,463.01
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	-100,000.000	13 Oct 23		68.2890		0.00	73,194.65	68,289.00	-4,905.65
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	-310,000.000	13 Oct 23		77.9930		0.00	316,076.54	241,778.30	-74,298.24
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	-70,000.000	13 Oct 23		98.8900		0.00	96,329.35	69,223.00	-27,106.35
HACKENSACK 2.675% DUE 09-01-2041	-85,000.000	13 Oct 23		63.3150		0.00	58,875.25	53,817.75	-5,057.50
HALEON US CAPITAL LLC 4.0% 03-24-2052	-90,000.000	15 May 23		80.9010		0.00	73,173.80	72,810.90	-362.90
HALLIBURTON CO 4.5 DUE 11-15-2041	-140,000.000	13 Oct 23		79.3950		0.00	139,637.65	111,153.00	-28,484.65
HALLIBURTON CO 4.75% DUE 08-01-2043	-100,000.000	13 Oct 23		81.2830		0.00	115,762.40	81,283.00	-34,479.40
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	-45,000.000	13 Oct 23		97.8690		0.00	62,748.00	44,041.05	-18,706.95
HCA INC 3.5% DUE 07-15-2051 BEO	-420,000.000	13 Oct 23		61.3950		0.00	303,194.72	257,859.00	-45,335.72

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
HCA INC 4.375% 03-15-2042	-65,000.000	13 Oct 23		75.2000		0.00	65,111.12	48,880.00	-16,231.12
HCA INC 5.25% DUE 06-15-2049	-35,000.000	13 Oct 23		80.9960		0.00	30,460.50	28,348.60	-2,111.90
HESS CORP 5.8% DUE 04-01-2047	-35,000.000	13 Oct 23		89.6110		0.00	35,185.50	31,363.85	-3,821.65
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	-95,000.000	13 Oct 23		96.4690		0.00	122,741.90	91,645.55	-31,096.35
HOAG MEM HOSP 3.803% DUE 07-15-2052	-145,000.000	13 Oct 23		72.0970		0.00	136,402.50	104,540.65	-31,861.85
HOME DEPOT INC 2.375% 03-15-2051	70,000.000	12 Jan 23	64.7480			0.00	45,323.60	45,323.60	0.00
HOME DEPOT INC 2.375% 03-15-2051	-70,000.000	5 Jun 23		60.9240		0.00	45,323.60	42,646.80	-2,676.80
HOME DEPOT INC 3.125% DUE 12-15-2049	65,000.000	5 Jun 23	71.5730			0.00	46,522.45	46,522.45	0.00
HOME DEPOT INC 3.125% DUE 12-15-2049	-240,000.000	13 Oct 23		64.3270		0.00	224,114.45	154,384.80	-69,729.65
HOME DEPOT INC 3.9% DUE 06-15-2047	-100,000.000	13 Oct 23		75.0540		0.00	118,420.85	75,054.00	-43,366.85
HOME DEPOT INC SR NT 2.75% 09-15-2051	-85,000.000	13 Oct 23		58.7750		0.00	81,921.75	49,958.75	-31,963.00
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	45,000.000	6 Mar 23	70.9150			0.00	31,911.75	31,911.75	0.00
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	-85,000.000	13 Oct 23		63.6780		0.00	72,258.85	54,126.30	-18,132.55
HUMANA INC 5.5% 03-15-2053	40,000.000	12 Jul 23	98.4390			0.00	39,375.60	39,375.60	0.00
HUMANA INC 5.5% 03-15-2053	25,000.000	28 Jul 23	98.5260			0.00	24,631.50	24,631.50	0.00
HUMANA INC 5.5% 03-15-2053	-105,000.000	13 Oct 23		90.2920		0.00	102,252.27	94,806.60	-7,445.67
HUMANA INC 5.875% DUE 03-01-2033	-50,000.000	28 Jul 23		103.7140		0.00	51,702.00	51,857.00	155.00
IN MICH PWR CO 3.75% DUE 07-01-2047	-40,000.000	13 Oct 23		68.5100		0.00	39,432.40	27,404.00	-12,028.40

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
IN UNIV HLTH INC 2.852% DUE 11-01-2051	-70,000.000	13 Oct 23		59.2290		0.00	70,000.00	41,460.30	-28,539.70
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	35,000.000	22 Mar 23	102.0040			0.00	35,701.40	35,701.40	0.00
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	-60,000.000	18 Jul 23		103.7880		0.00	60,369.90	62,272.80	1,902.90
INGERSOLL RAND INC 5.7% DUE 08-14-2033	-70,000.000	4 Oct 23		95.2900		0.00	69,463.80	66,703.00	-2,760.80
INTEL CORP 3.25% DUE 11-15-2049	-440,000.000	13 Oct 23		63.0630		0.00	416,691.36	277,477.20	-139,214.16
INTEL CORP 3.734% 12-08-2047 BEO	-175,000.000	13 Oct 23		70.1430		0.00	178,322.90	122,750.25	-55,572.65
INTEL CORP 5.05% DUE 08-05-2062 BEO	-430,000.000	13 Oct 23		82.3560		0.00	429,684.00	354,130.80	-75,553.20
INTEL CORP 5.82% 02-10-2053	-35,000.000	13 Oct 23		93.1830		0.00	34,294.05	32,614.05	-1,680.00
INTEL CORP SR NT 3.2% 08-12-2061	-55,000.000	13 Oct 23		57.5910		0.00	55,638.37	31,675.05	-23,963.32
INTERCONTINENTAL 4.25% DUE 09-21-2048	55,000.000	3 Feb 23	90.1620			0.00	49,589.10	49,589.10	0.00
INTERCONTINENTAL 4.25% DUE 09-21-2048	-55,000.000	15 Aug 23		82.6190		0.00	49,589.10	45,440.45	-4,148.65
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	-175,000.000	13 Oct 23		64.9420		0.00	125,063.00	113,648.50	-11,414.50
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	40,000.000	28 Aug 23	66.3290			0.00	26,531.60	26,531.60	0.00
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	-40,000.000	13 Oct 23		60.8570		0.00	26,531.60	24,342.80	-2,188.80
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	50,000.000	9 Jan 23	98.5930			0.00	49,296.50	49,296.50	0.00
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	-30,000.000	28 Aug 23		93.8510		0.00	29,714.89	28,155.30	-1,559.59
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	-55,000.000	9 Jan 23		97.5740		0.00	52,199.40	53,665.70	1,466.30
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	-40,000.000	14 Sep 23		80.9440		0.00	34,652.89	32,377.60	-2,275.29

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
INTERNATIONAL BUSINESS MACHS CORP 4.75% 02-06-2033	470,000.000	30 Jan 23	99.9760			0.00	469,887.20	469,887.20	0.00
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052	-55,000.000	13 Apr 23		93.2060		0.00	52,843.94	51,263.30	-1,580.64
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	345,000.000	30 Jan 23	99.4520			0.00	343,109.40	343,109.40	0.00
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-60,000.000	24 Apr 23		95.8730		0.00	59,681.61	57,523.80	-2,157.81
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-15,000.000	14 Jun 23		96.2400		0.00	14,920.40	14,436.00	-484.40
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-70,000.000	25 Sep 23		89.6350		0.00	69,628.55	62,744.50	-6,884.05
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-155,000.000	13 Oct 23		86.7690		0.00	154,177.49	134,491.95	-19,685.54
INTL BUSINESS 3.43% DUE 02-09-2052	-75,000.000	13 Oct 23		64.7980		0.00	74,985.75	48,598.50	-26,387.25
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	-165,000.000	13 Oct 23		66.7800		0.00	113,320.90	110,187.00	-3,133.90
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	-20,000.000	13 Oct 23		59.3870		0.00	12,702.80	11,877.40	-825.40
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL	-45,000.000	13 Oct 23		111.3930		0.00	75,509.55	50,126.85	-25,382.70
INTL FLAVORS & 4.375% DUE 06-01-2047	-45,000.000	13 Oct 23		66.5590		0.00	34,466.40	29,951.55	-4,514.85
INTL PAPER CO 4.4% DUE 08-15-2047	-30,000.000	13 Oct 23		76.3180		0.00	28,368.30	22,895.40	-5,472.90
INTL PAPER CO 4.8% DUE 06-15-2044	-102,000.000	13 Oct 23		80.9300		0.00	116,872.04	82,548.60	-34,323.44
INTL PAPER CO 6 DUE 11-15-2041	-55,000.000	13 Oct 23		95.1700		0.00	68,450.25	52,343.50	-16,106.75
INTST PWR & LT CO 3.7% DUE 09-15-2046	-160,000.000	13 Oct 23		66.7870		0.00	188,641.37	106,859.20	-81,782.17
INTUIT INC 5.5% 09-15-2053	-65,000.000	13 Oct 23		95.0910		0.00	64,461.80	61,809.15	-2,652.65
JBS USA LUX S A SR NT 144A 6.5% 12-01-2052	-35,000.000	1 Jun 23		91.2200		0.00	33,926.75	31,927.00	-1,999.75

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
JBS USA/FOOD/FINANCE 4.375% 02-02-2052	-135,000.000	13 Oct 23		64.1260		0.00	97,770.60	86,570.10	-11,200.50
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	-330,000.000	13 Oct 23		63.3570		0.00	304,450.37	209,078.10	-95,372.27
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	-110,000.000	13 Oct 23		83.7650		0.00	112,330.90	92,141.50	-20,189.40
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	-95,000.000	13 Oct 23		76.9570		0.00	81,122.40	73,109.15	-8,013.25
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	-200,000.000	13 Oct 23		77.4890		0.00	216,570.03	154,978.00	-61,592.03
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	-115,000.000	13 Oct 23		79.3390		0.00	153,437.88	91,239.85	-62,198.03
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	-45,000.000	9 May 23		74.7420		0.00	46,464.61	33,633.90	-12,830.71
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	-480,000.000	13 Oct 23		68.4620		0.00	495,622.53	328,617.60	-167,004.93
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	80,000.000	27 Feb 23	68.0580			0.00	54,446.40	54,446.40	0.00
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	-55,000.000	6 Oct 23		59.8290		0.00	36,885.16	32,905.95	-3,979.21
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	-130,000.000	13 Oct 23		61.8750		0.00	87,183.09	80,437.50	-6,745.59
JPMORGAN CHASE & CO 3.157% 04-22-2042	-125,000.000	13 Oct 23		67.8470		0.00	91,228.75	84,808.75	-6,420.00
JPMORGAN CHASE & CO 3.897% 01-23-2049	-495,000.000	13 Oct 23		71.7630		0.00	379,905.65	355,226.85	-24,678.80
JPMORGAN CHASE & CO 3.964% 11-15-2048	-140,000.000	13 Oct 23		72.7790		0.00	149,737.19	101,890.60	-47,846.59
JPMORGAN CHASE & CO 4.032% 07-24-2048	-60,000.000	13 Oct 23		73.7750		0.00	58,382.61	44,265.00	-14,117.61
JPMORGAN CHASE & CO 4.26% 02-22-2048	-20,000.000	13 Oct 23		76.8450		0.00	17,358.20	15,369.00	-1,989.20
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	-35,000.000	13 Oct 23		92.1270		0.00	33,085.50	32,244.45	-841.05
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	-10,000.000	13 Oct 23		93.7160		0.00	9,582.60	9,371.60	-211.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	-515,000.000	13 Oct 23		62.0130		0.00	426,642.71	319,366.95	-107,275.76
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	-40,000.000	13 Oct 23		66.1530		0.00	28,986.40	26,461.20	-2,525.20
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051 REG	-175,000.000	13 Oct 23		61.5810		0.00	175,320.35	107,766.75	-67,553.60
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	-35,000.000	13 Oct 23		77.9050		0.00	35,582.97	27,266.75	-8,316.22
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	-40,000.000	31 Jan 23		83.9270		0.00	35,024.00	33,570.80	-1,453.20
KELLANOVA 4.5% DUE 04-01-2046	-45,000.000	13 Oct 23		79.8670		0.00	37,147.05	35,940.15	-1,206.90
KENVUE INC 5.1% 03-22-2043	145,000.000	8 Mar 23	99.7390			0.00	144,621.55	144,621.55	0.00
KENVUE INC 5.1% 03-22-2043	-65,000.000	5 Apr 23		104.4220		0.00	65,068.72	67,874.30	2,805.58
KENVUE INC 5.1% 03-22-2043	-75,000.000	16 Aug 23		96.1730		0.00	75,048.80	72,129.75	-2,919.05
KENVUE INC 5.2% 03-22-2063	85,000.000	8 Mar 23	99.3000			0.00	84,405.00	84,405.00	0.00
KENVUE INC 5.2% 03-22-2063	45,000.000	5 Apr 23	104.7980			0.00	47,159.10	47,159.10	0.00
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050 BEO	-105,000.000	13 Oct 23		69.5940		0.00	116,325.25	73,073.70	-43,251.55
KIMCO RLTY CORP 3.7% DUE 10-01-2049	-85,000.000	13 Oct 23		64.6810		0.00	69,450.10	54,978.85	-14,471.25
KINDER MORGAN 6.55% DUE 09-15-2040	-95,000.000	13 Oct 23		94.4010		0.00	109,272.77	89,680.95	-19,591.82
KINDER MORGAN INC 5.05% DUE 02-15-2046	95,000.000	13 Mar 23	85.8490			0.00	81,556.55	81,556.55	0.00
KINDER MORGAN INC 5.05% DUE 02-15-2046	-95,000.000	2 May 23		87.3120		0.00	81,556.55	82,946.40	1,389.85
KINDER MORGAN INC 5.45% DUE 08-01-2052	-35,000.000	19 May 23		87.2580		0.00	33,525.18	30,540.30	-2,984.88
KINDER MORGAN INC 5.45% DUE 08-01-2052	-35,000.000	13 Oct 23		84.1420		0.00	33,525.18	29,449.70	-4,075.48

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	55,000.000	8 Feb 23	73.0100			0.00	40,155.50	40,155.50	0.00
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	-85,000.000	13 Oct 23		62.5410		0.00	56,649.25	53,159.85	-3,489.40
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	45,000.000	19 May 23	61.7280			0.00	27,777.60	27,777.60	0.00
KLA CORP 3.3% 03-01-2050	-40,000.000	13 Oct 23		65.7740		0.00	40,252.40	26,309.60	-13,942.80
KLA CORP 5.25% 07-15-2062	-245,000.000	13 Oct 23		88.6740		0.00	242,677.35	217,251.30	-25,426.05
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	-45,000.000	13 Oct 23		103.5150		0.00	46,811.45	46,581.75	-229.70
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	-85,000.000	12 Jun 23		84.1400		0.00	72,802.42	71,519.00	-1,283.42
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	-50,000.000	13 Jul 23		85.5000		0.00	42,824.96	42,750.00	-74.96
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	-65,000.000	13 Oct 23		76.2070		0.00	55,672.44	49,534.55	-6,137.89
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	-140,000.000	13 Oct 23		85.7540		0.00	125,776.60	120,055.60	-5,721.00
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	-150,000.000	13 Oct 23		83.3810		0.00	134,769.70	125,071.50	-9,698.20
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	-25,000.000	13 Oct 23		89.4340		0.00	24,866.25	22,358.50	-2,507.75
KROGER CO 3.875% DUE 10-15-2046	-30,000.000	13 Oct 23		69.1120		0.00	27,942.30	20,733.60	-7,208.70
KROGER CO 4.45% DUE 02-01-2047	-110,000.000	13 Oct 23		77.0080		0.00	125,385.70	84,708.80	-40,676.90
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	-20,000.000	13 Sep 23		98.7150		0.00	19,978.60	19,743.00	-235.60
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	-55,000.000	28 Sep 23		96.3090		0.00	54,941.15	52,969.95	-1,971.20
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	-65,000.000	13 Oct 23		95.5690		0.00	64,930.45	62,119.85	-2,810.60
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	30,000.000	28 Sep 23	93.9270			0.00	28,178.10	28,178.10	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	-40,000.000	28 Aug 23		99.5200		0.00	39,873.20	39,808.00	-65.20
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	-30,000.000	13 Oct 23		92.5060		0.00	28,178.10	27,751.80	-426.30
LAB CORP AMER 4.7% DUE 02-01-2045	-35,000.000	13 Oct 23		80.5350		0.00	39,953.90	28,187.25	-11,766.65
LAM RESH CORP 4.875% DUE 03-15-2049	-95,000.000	13 Oct 23		86.1170		0.00	96,210.40	81,811.15	-14,399.25
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	-150,000.000	13 Oct 23		68.1030		0.00	163,469.45	102,154.50	-61,314.95
LOCKHEED MARTIN 4.7% DUE 05-15-2046	-90,000.000	13 Oct 23		86.4040		0.00	117,926.10	77,763.60	-40,162.50
LOCKHEED MARTIN 5.9% DUE 11-15-2063	-40,000.000	13 Oct 23		100.3160		0.00	39,655.60	40,126.40	470.80
LOCKHEED MARTIN CORP 4.09% 09-15-2052	170,000.000	12 Oct 23	77.3000			0.00	131,410.00	131,410.00	0.00
LOCKHEED MARTIN CORP 4.09% 09-15-2052	-170,000.000	13 Oct 23		77.3240		0.00	131,410.00	131,450.80	40.80
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	-45,000.000	13 Oct 23		77.8870		0.00	39,880.35	35,049.15	-4,831.20
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	-135,000.000	13 Oct 23		63.6860		0.00	140,248.17	85,976.10	-54,272.07
LOWES COS INC 3% DUE 10-15-2050	40,000.000	12 Jan 23	69.8780			0.00	27,951.20	27,951.20	0.00
LOWES COS INC 3% DUE 10-15-2050	-40,000.000	13 Oct 23		57.7600		0.00	27,951.20	23,104.00	-4,847.20
LOWES COS INC 3.7% DUE 04-15-2046	-55,000.000	8 Feb 23		78.6500		0.00	52,408.95	43,257.50	-9,151.45
LOWES COS INC 4.05% DUE 05-03-2047	-45,000.000	13 Oct 23		71.9930		0.00	51,147.38	32,396.85	-18,750.53
LOWES COS INC 4.25% 04-01-2052	-165,000.000	13 Oct 23		72.5000		0.00	136,710.09	119,625.00	-17,085.09
LOWES COS INC 4.45% 04-01-2062	95,000.000	12 Jun 23	78.2520			0.00	74,339.40	74,339.40	0.00
LOWES COS INC 4.45% 04-01-2062	-90,000.000	8 May 23		78.6420		0.00	73,526.67	70,777.80	-2,748.87

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
LOWES COS INC 4.45% 04-01-2062	-35,000.000	20 Jul 23		80.9370		0.00	27,388.20	28,327.95	939.75
LOWES COS INC 4.45% 04-01-2062	-60,000.000	13 Oct 23		71.7640		0.00	46,951.20	43,058.40	-3,892.80
LOWES COS INC 5.125% DUE 04-15-2050 BEO	-140,000.000	13 Oct 23		84.2330		0.00	191,440.57	117,926.20	-73,514.37
LOWES COS INC 5.85% 04-01-2063	30,000.000	29 Mar 23	99.8310			0.00	29,949.30	29,949.30	0.00
LOWES COS INC 5.85% 04-01-2063	27,000.000	20 Jul 23	99.6680			0.00	26,910.36	26,910.36	0.00
LOWES COS INC 5.85% 04-01-2063	-80,000.000	12 Jun 23		96.5700		0.00	79,872.30	77,256.00	-2,616.30
LOWES COS INC FIXED 5.8% DUE 09-15-2062	40,000.000	30 Mar 23	99.3510			0.00	39,740.40	39,740.40	0.00
LOWES COS INC FIXED 5.8% DUE 09-15-2062	-45,000.000	15 Jun 23		98.3330		0.00	44,673.08	44,249.85	-423.23
LYB INTL FIN III 3.375% DUE 10-01-2040	85,000.000	18 Jan 23	77.8320			0.00	66,157.20	66,157.20	0.00
LYB INTL FIN III 3.375% DUE 10-01-2040	85,000.000	6 Feb 23	76.0480			0.00	64,640.80	64,640.80	0.00
LYB INTL FIN III 3.375% DUE 10-01-2040	-280,000.000	13 Oct 23		67.2500		0.00	240,626.90	188,300.00	-52,326.90
LYB INTL FIN III 3.625% DUE 04-01-2051	-70,000.000	18 Jan 23		75.6690		0.00	60,731.30	52,968.30	-7,763.00
LYB INTL FIN III 3.625% DUE 04-01-2051	-45,000.000	13 Oct 23		63.2050		0.00	39,041.55	28,442.25	-10,599.30
LYB INTL FIN III LLC 4.2% DUE 05-01-2050 REG	50,000.000	17 May 23	73.4220			0.00	36,711.00	36,711.00	0.00
LYB INTL FIN III LLC 4.2% DUE 05-01-2050 REG	-50,000.000	13 Oct 23		69.4100		0.00	36,711.00	34,705.00	-2,006.00
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	-50,000.000	17 May 23		73.9420		0.00	52,609.92	36,971.00	-15,638.92
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	-70,000.000	13 Oct 23		70.0460		0.00	73,653.88	49,032.20	-24,621.68
MARATHON OIL CORP 6.6% DUE 10-01-2037	-35,000.000	13 Oct 23		96.1420		0.00	36,143.10	33,649.70	-2,493.40

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MARATHON PETE CORP 4.75% DUE 09-15-2044	-40,000.000	13 Oct 23		78.1130		0.00	32,644.80	31,245.20	-1,399.60
MARATHON PETE CORP 5.85% DUE 12-15-2045	-50,000.000	13 Oct 23		87.0250		0.00	54,671.50	43,512.50	-11,159.00
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	-120,000.000	13 Oct 23		74.1560		0.00	108,873.70	88,987.20	-19,886.50
MARKEL CORP 4.15% DUE 09-17-2050 REG	-50,000.000	13 Oct 23		70.4310		0.00	42,382.00	35,215.50	-7,166.50
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	-45,000.000	13 Oct 23		78.6020		0.00	50,231.57	35,370.90	-14,860.67
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	-35,000.000	13 Oct 23		87.3740		0.00	44,973.25	30,580.90	-14,392.35
MARSH & MCLENNAN COS INC 5.7% 09-15-2053	-80,000.000	13 Oct 23		95.3790		0.00	79,760.00	76,303.20	-3,456.80
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	-40,000.000	13 Oct 23		58.7830		0.00	26,633.60	23,513.20	-3,120.40
MASTERCARD INC 3.65% DUE 06-01-2049	-185,000.000	13 Oct 23		73.3600		0.00	193,370.70	135,716.00	-57,654.70
MASTERCARD INC 4.85% DUE 03-09-2033	-230,000.000	25 May 23		101.4690		0.00	229,783.80	233,378.70	3,594.90
MCDONALDS CORP 4.7% DUE 12-09-2035	-45,000.000	13 Oct 23		90.3770		0.00	54,717.30	40,669.65	-14,047.65
MCDONALDS CORP 6.3% DUE 10-15-2037	-40,000.000	13 Oct 23		103.4850		0.00	56,383.20	41,394.00	-14,989.20
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	185,000.000	22 Mar 23	111.0690			0.00	205,477.65	205,477.65	0.00
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	130,000.000	10 Apr 23	70.9780			0.00	92,271.40	92,271.40	0.00
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	-180,000.000	13 Oct 23		59.6200		0.00	126,684.90	107,316.00	-19,368.90
MERCK & CO INC 2.9% DUE 12-10-2061	-110,000.000	31 May 23		64.7210		0.00	75,634.19	71,193.10	-4,441.09
MERCK & CO INC 2.9% DUE 12-10-2061	-85,000.000	13 Oct 23		56.8710		0.00	58,444.61	48,340.35	-10,104.26
MERCK & CO INC NEW 2.35% DUE 06-24-2040	80,000.000	8 Jun 23	70.4960			0.00	56,396.80	56,396.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MERCK & CO INC NEW 2.35% DUE 06-24-2040	-410,000.000	13 Oct 23		64.5260		0.00	348,737.19	264,556.60	-84,180.59
MERCK & CO INC NEW 4.0% 03-07-2049	-45,000.000	1 Jun 23		87.2760		0.00	57,588.49	39,274.20	-18,314.29
MERCK & CO INC NEW 4.0% 03-07-2049	-55,000.000	11 Sep 23		82.6440		0.00	70,385.93	45,454.20	-24,931.73
MERCK & CO INC NEW 5.0% 05-17-2053	55,000.000	23 Jun 23	101.1220			0.00	55,617.10	55,617.10	0.00
MERCK & CO INC NEW 5.0% 05-17-2053	55,000.000	4 Aug 23	96.6130			0.00	53,137.15	53,137.15	0.00
MERCK & CO INC NEW 5.0% 05-17-2053	-80,000.000	13 Oct 23		90.2010		0.00	76,448.00	72,160.80	-4,287.20
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	-115,000.000	13 Oct 23		56.7420		0.00	75,961.90	65,253.30	-10,708.60
META PLATFORMS INC 4.65% 08-15-2062	40,000.000	11 Jul 23	85.0590			0.00	34,023.60	34,023.60	0.00
META PLATFORMS INC 4.65% 08-15-2062	-400,000.000	13 Oct 23		79.1140		0.00	388,413.29	316,456.00	-71,957.29
META PLATFORMS INC 5.6% DUE 05-15-2053	-35,000.000	13 Oct 23		94.4870		0.00	34,903.05	33,070.45	-1,832.60
META PLATFORMS INC 5.75% 05-15-2063	-340,000.000	13 Oct 23		94.2070		0.00	336,664.80	320,303.80	-16,361.00
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	-35,000.000	13 Oct 23		78.8360		0.00	29,412.95	27,592.60	-1,820.35
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	-155,000.000	13 Oct 23		56.9210		0.00	151,813.50	88,227.55	-63,585.95
METLIFE INC 4.125% DUE 08-13-2042	-200,000.000	13 Oct 23		76.9820		0.00	172,250.45	153,964.00	-18,286.45
METLIFE INC 5.25% DUE 01-15-2054	-25,000.000	6 Jun 23		95.2330		0.00	25,078.06	23,808.25	-1,269.81
METLIFE INC 5.375% 07-15-2033	-60,000.000	13 Sep 23		98.2850		0.00	60,388.94	58,971.00	-1,417.94
METLIFE INC FIXED 10.75% DUE 08-01-2069	-40,000.000	13 Oct 23		126.8010		0.00	62,460.00	50,720.40	-11,739.60
MICRON TECHNOLOGY INC 3.366% 11-01-2041	-110,000.000	13 Oct 23		65.4410		0.00	91,592.65	71,985.10	-19,607.55

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	-1,130,000.000	13 Oct 23		60.0120		0.00	968,131.51	678,135.60	-289,995.91
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	-70,000.000	3 Feb 23		68.6020		0.00	63,982.15	48,021.40	-15,960.75
MICROSOFT CORP 2.921% 03-17-2052 USD	-115,000.000	13 Oct 23		64.6480		0.00	82,902.76	74,345.20	-8,557.56
MICROSOFT CORP 3.7% DUE 08-08-2046	-300,000.000	13 Oct 23		77.3140		0.00	336,265.95	231,942.00	-104,323.95
MICROSOFT CORP 4.45% DUE 11-03-2045	-110,000.000	13 Oct 23		88.5940		0.00	98,831.70	97,453.40	-1,378.30
MICROSOFT CORP 5.2% DUE 06-01-2039	-95,000.000	13 Oct 23		99.7610		0.00	95,266.00	94,772.95	-493.05
MICROSOFT CORP 5.3% DUE 02-08-2041	-45,000.000	13 Oct 23		100.3640		0.00	45,564.30	45,163.80	-400.50
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	-30,000.000	13 Oct 23		85.5950		0.00	35,435.20	25,678.50	-9,756.70
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	-315,000.000	13 Oct 23		86.4410		0.00	297,832.50	272,289.15	-25,543.35
MIDAMERICAN ENERGY 5.858% 09-15-2054	-135,000.000	13 Oct 23		98.1680		0.00	134,772.29	132,526.80	-2,245.49
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	-125,000.000	13 Oct 23		77.4310		0.00	104,172.80	96,788.75	-7,384.05
MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036	-40,000.000	13 Oct 23		98.7750		0.00	57,034.00	39,510.00	-17,524.00
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	-100,000.000	13 Oct 23		76.7540		0.00	117,350.40	76,754.00	-40,596.40
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	-95,000.000	13 Oct 23		58.1750		0.00	70,636.40	55,266.25	-15,370.15
MOLSON COORS 4.2% DUE 07-15-2046	65,000.000	20 Sep 23	78.2280			0.00	50,848.20	50,848.20	0.00
MOLSON COORS 4.2% DUE 07-15-2046	-155,000.000	13 Oct 23		74.1280		0.00	124,605.61	114,898.40	-9,707.21
MOLSON COORS 5 DUE 05-01-2042	-130,000.000	13 Oct 23		85.4380		0.00	136,741.60	111,069.40	-25,672.20
MOODYS CORP 3.75% 02-25-2052	-80,000.000	13 Oct 23		69.8430		0.00	68,235.55	55,874.40	-12,361.15

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MOODYS CORP 5.25% DUE 07-15-2044	-30,000.000	13 Oct 23		89.1030		0.00	30,816.00	26,730.90	-4,085.10
MOODYS CORP SR NT 2.75% 08-19-2041	-45,000.000	13 Oct 23		64.3270		0.00	43,974.45	28,947.15	-15,027.30
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	-95,000.000	13 Oct 23		84.2800		0.00	93,411.60	80,066.00	-13,345.60
MORGAN STANLEY 3.971% 07-22-2038	-55,000.000	3 Oct 23		76.0730		0.00	51,586.52	41,840.15	-9,746.37
MORGAN STANLEY 4.375% DUE 01-22-2047	-55,000.000	13 Oct 23		77.6270		0.00	47,341.80	42,694.85	-4,646.95
MORGAN STANLEY 4.457% 04-22-2039	-125,000.000	13 Oct 23		82.3280		0.00	150,835.34	102,910.00	-47,925.34
MORGAN STANLEY 5.25% 04-21-2034	170,000.000	20 Sep 23	94.8130			0.00	161,182.10	161,182.10	0.00
MORGAN STANLEY 5.25% 04-21-2034	-170,000.000	13 Oct 23		92.3560		0.00	161,182.10	157,005.20	-4,176.90
MORGAN STANLEY 5.297% 04-20-2037	-20,000.000	15 May 23		94.4450		0.00	19,471.49	18,889.00	-582.49
MORGAN STANLEY 6.375% DUE 07-24-2042	-30,000.000	15 Jun 23		111.4450		0.00	32,933.83	33,433.50	499.67
MPLX LP 5.5% DUE 02-15-2049	-60,000.000	20 Sep 23		87.4270		0.00	59,403.81	52,456.20	-6,947.61
MPLX LP 5.5% DUE 02-15-2049	-105,000.000	13 Oct 23		83.7460		0.00	103,956.67	87,933.30	-16,023.37
MPLX LP FIXED 5.2% 12-01-2047	-35,000.000	13 Oct 23		80.1110		0.00	42,676.15	28,038.85	-14,637.30
MPLX LP FIXED 5.2% DUE 03-01-2047	65,000.000	20 Sep 23	84.3660			0.00	54,837.90	54,837.90	0.00
MPLX LP FIXED 5.2% DUE 03-01-2047	-65,000.000	13 Oct 23		80.9140		0.00	54,837.90	52,594.10	-2,243.80
MPLX LP SR NT 4.95% 03-14-2052	55,000.000	19 Jan 23	89.1590			0.00	49,037.45	49,037.45	0.00
MPLX LP SR NT 4.95% 03-14-2052	-95,000.000	6 Sep 23		80.3280		0.00	86,577.84	76,311.60	-10,266.24
MPLX LP SR NT 4.95% 03-14-2052	-45,000.000	13 Oct 23		77.0020		0.00	41,010.56	34,650.90	-6,359.66

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	-65,000.000	13 Oct 23		70.2060		0.00	65,000.00	45,633.90	-19,366.10
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	-105,000.000	13 Oct 23		72.0190		0.00	131,742.45	75,619.95	-56,122.50
N.W. PIPELN LLC FIXED 4% DUE 04-01-2027	-95,000.000	13 Oct 23		94.4850		0.00	94,513.60	89,760.75	-4,752.85
NASDAQ INC 2.5% DUE 12-21-2040	-145,000.000	13 Oct 23		60.9260		0.00	100,541.55	88,342.70	-12,198.85
NASDAQ INC 5.55% 02-15-2034	65,000.000	22 Jun 23	99.9720			0.00	64,981.80	64,981.80	0.00
NASDAQ INC 5.95% 08-15-2053	25,000.000	22 Jun 23	99.4310			0.00	24,857.75	24,857.75	0.00
NASDAQ INC 5.95% 08-15-2053	-40,000.000	13 Oct 23		92.3980		0.00	35,826.80	36,959.20	1,132.40
NASDAQ INC 6.1% 06-28-2063	35,000.000	22 Jun 23	99.4070			0.00	34,792.45	34,792.45	0.00
NASDAQ INC 6.1% 06-28-2063	-50,000.000	6 Oct 23		90.2160		0.00	48,111.64	45,108.00	-3,003.64
NASDAQ INC 6.1% 06-28-2063	-175,000.000	13 Oct 23		92.1000		0.00	168,390.76	161,175.00	-7,215.76
NATURE CONSERVANCY 3.957% DUE 03-01-2052	-55,000.000	13 Oct 23		74.8180		0.00	55,438.90	41,149.90	-14,289.00
NEVADA PWR CO 6.0% 03-15-2054	-55,000.000	6 Oct 23		94.5920		0.00	54,965.67	52,025.60	-2,940.07
NEVADA PWR CO 6.0% 03-15-2054	-185,000.000	13 Oct 23		96.1480		0.00	184,884.53	177,873.80	-7,010.73
NEW YORK & 3.954% DUE 08-01-2119	-55,000.000	13 Oct 23		64.5410		0.00	34,950.30	35,497.55	547.25
NEWMONT GOLDCORP CORP 5.875% 04-01-2035	-60,000.000	13 Oct 23		98.7930		0.00	70,888.20	59,275.80	-11,612.40
NEWMONT MNG CORP 6.25% DUE 10-01-2039	-180,000.000	13 Oct 23		99.2100		0.00	254,479.20	178,578.00	-75,901.20
NEXTERA ENERGY CAP 5.38% 02-28-2053	40,000.000	7 Feb 23	99.5170			0.00	39,806.80	39,806.80	0.00
NEXTERA ENERGY CAP 5.38% 02-28-2053	45,000.000	8 Feb 23	99.4120			0.00	44,735.40	44,735.40	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
NEXTERA ENERGY CAP 5.38% 02-28-2053	45,000.000	6 Apr 23	101.2660			0.00	45,569.70	45,569.70	0.00
NEXTERA ENERGY CAP 5.38% 02-28-2053	-45,000.000	15 May 23		94.5430		0.00	45,030.98	42,544.35	-2,486.63
NEXTERA ENERGY CAP 5.38% 02-28-2053	-475,000.000	13 Oct 23		84.7790		0.00	438,293.07	402,700.25	-35,592.82
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052	-20,000.000	13 Oct 23		58.0310		0.00	13,692.00	11,606.20	-2,085.80
NISOURCE FIN CORP 4.375% 05-15-2047	-30,000.000	13 Oct 23		76.1470		0.00	25,967.10	22,844.10	-3,123.00
NISOURCE FIN CORP 5.65% DUE 02-01-2045	-80,000.000	13 Oct 23		90.0080		0.00	87,335.43	72,006.40	-15,329.03
NISOURCE FIN CORP 5.95% DUE 06-15-2041	-70,000.000	13 Oct 23		95.1680		0.00	72,765.00	66,617.60	-6,147.40
NNN REIT INC SR NT 3% 04-15-2052	-90,000.000	13 Oct 23		55.9650		0.00	74,838.96	50,368.50	-24,470.46
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	35,000.000	28 Sep 23	80.9040			0.00	28,316.40	28,316.40	0.00
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	-35,000.000	13 Oct 23		79.3040		0.00	28,316.40	27,756.40	-560.00
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	60,000.000	6 Oct 23	86.4900			0.00	51,894.00	51,894.00	0.00
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	-60,000.000	13 Oct 23		89.8320		0.00	51,894.00	53,899.20	2,005.20
NORFOLK SOUTHN 3.05% DUE 05-15-2050	145,000.000	1 Jun 23	68.0580			0.00	98,684.10	98,684.10	0.00
NORFOLK SOUTHN 3.05% DUE 05-15-2050	-145,000.000	13 Oct 23		60.9630		0.00	98,684.10	88,396.35	-10,287.75
NORFOLK SOUTHN 3.95 DUE 10-01-2042	-30,000.000	13 Oct 23		75.8400		0.00	24,756.90	22,752.00	-2,004.90
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	-170,000.000	13 Oct 23		60.2220		0.00	129,985.42	102,377.40	-27,608.02
NORFOLK SOUTHN CORP 4.15% 02-28-2048	-90,000.000	17 Jul 23		84.6760		0.00	73,730.70	76,208.40	2,477.70
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	35,000.000	2 Feb 23	71.6540			0.00	25,078.90	25,078.90	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	-80,000.000	13 Oct 23		58.4400		0.00	53,636.35	46,752.00	-6,884.35
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	-120,000.000	13 Mar 23		79.9850		0.00	113,253.70	95,982.00	-17,271.70
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	-130,000.000	1 Jun 23		82.3640		0.00	153,113.11	107,073.20	-46,039.91
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1% 05-15-2053	-25,000.000	20 Sep 23		93.5520		0.00	24,600.55	23,388.00	-1,212.55
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	60,000.000	15 Feb 23	66.6220			0.00	39,973.20	39,973.20	0.00
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	-105,000.000	13 Oct 23		56.0770		0.00	84,126.30	58,880.85	-25,245.45
NORTHN STS PWR CO 3.4 DUE 08-15-2042	-90,000.000	13 Oct 23		70.9880		0.00	95,911.20	63,889.20	-32,022.00
NORTHN STS PWR CO 6.2% DUE 07-01-2037	-55,000.000	13 Oct 23		101.6990		0.00	62,989.30	55,934.45	-7,054.85
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	-185,000.000	13 Oct 23		90.4110		0.00	230,526.24	167,260.35	-63,265.89
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	-110,000.000	31 Mar 23		100.6970		0.00	109,887.80	110,766.70	878.90
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	-55,000.000	13 Oct 23		93.0030		0.00	54,943.90	51,151.65	-3,792.25
NORTHROP GRUMMAN CORP 4.95% 03-15-2053	-240,000.000	13 Oct 23		86.6930		0.00	237,348.00	208,063.20	-29,284.80
NOVANT HEALTH INC 3.168% DUE 11-01-2051	-40,000.000	13 Oct 23		63.5930		0.00	40,000.00	25,437.20	-14,562.80
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052	-30,000.000	13 Oct 23		85.3600		0.00	27,797.10	25,608.00	-2,189.10
NUCOR CORP FIXED 6.4% DUE 12-01-2037	50,000.000	27 Jun 23	109.6200			0.00	54,810.00	54,810.00	0.00
NUCOR CORP FIXED 6.4% DUE 12-01-2037	-50,000.000	13 Oct 23		102.4130		0.00	54,810.00	51,206.50	-3,603.50
NUCOR CORP NT 3.85% 04-01-2052	-260,000.000	13 Oct 23		69.8050		0.00	256,880.46	181,493.00	-75,387.46
NVIDIA CORP 3.5% DUE 04-01-2040	-35,000.000	13 Oct 23		77.8010		0.00	36,763.53	27,230.35	-9,533.18

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
NVIDIA CORP 3.5% DUE 04-01-2050	-25,000.000	13 Oct 23		71.7950		0.00	28,161.75	17,948.75	-10,213.00
OCCIDENTAL PETE 4.4% DUE 04-15-2046	-115,000.000	13 Oct 23		72.6660		0.00	88,396.10	83,565.90	-4,830.20
OCCIDENTAL PETE 4.625% DUE 06-15-2045	-50,000.000	13 Oct 23		71.5260		0.00	38,860.00	35,763.00	-3,097.00
OCCIDENTAL PETE 6.2% DUE 03-15-2040	65,000.000	30 May 23	97.9580			0.00	63,672.70	63,672.70	0.00
OCCIDENTAL PETE 6.2% DUE 03-15-2040	-65,000.000	13 Oct 23		94.3960		0.00	63,672.70	61,357.40	-2,315.30
OGLETHORPE PWR 5.25% DUE 09-01-2050	-40,000.000	13 Oct 23		82.9800		0.00	36,608.40	33,192.00	-3,416.40
OGLETHORPE PWR CORP 4.5% 04-01-2047	-130,000.000	13 Oct 23		73.7450		0.00	120,721.30	95,868.50	-24,852.80
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	-50,000.000	13 Oct 23		80.6080		0.00	49,651.00	40,304.00	-9,347.00
OHIOHEALTH CORP 2.834% 11-15-2041	-105,000.000	13 Oct 23		65.2360		0.00	105,000.00	68,497.80	-36,502.20
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	-45,000.000	13 Oct 23		62.4680		0.00	49,898.25	28,110.60	-21,787.65
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	-30,000.000	13 Oct 23		71.4510		0.00	37,728.00	21,435.30	-16,292.70
ONCOR ELEC FIXED 3.8% DUE 09-30-2047	-40,000.000	13 Oct 23		71.6880		0.00	39,924.00	28,675.20	-11,248.80
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	-95,000.000	13 Oct 23		75.2670		0.00	93,219.35	71,503.65	-21,715.70
ONCOR ELEC FIXED 4.6% DUE 06-01-2052	-30,000.000	13 Oct 23		81.4820		0.00	28,722.60	24,444.60	-4,278.00
ONEOK INC NEW 4.45% DUE 09-01-2049	30,000.000	13 Feb 23	78.5790			0.00	23,573.70	23,573.70	0.00
ONEOK INC NEW 4.45% DUE 09-01-2049	-30,000.000	13 Oct 23		71.1090		0.00	23,573.70	21,332.70	-2,241.00
ONEOK INC NEW 5.2% DUE 07-15-2048	-50,000.000	11 Aug 23		83.4780		0.00	41,770.50	41,739.00	-31.50
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	-30,000.000	13 Feb 23		79.2850		0.00	22,614.90	23,785.50	1,170.60

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	-80,000.000	13 Oct 23		71.7740		0.00	60,306.40	57,419.20	-2,887.20
ORACLE CORP 3.6% DUE 04-01-2040 REG	-410,000.000	13 Oct 23		71.1390		0.00	380,864.19	291,669.90	-89,194.29
ORACLE CORP 3.6% DUE 04-01-2050 REG	-500,000.000	13 Oct 23		64.2350		0.00	350,828.90	321,175.00	-29,653.90
ORACLE CORP 3.85% DUE 07-15-2036	160,000.000	15 Sep 23	80.9980			0.00	129,596.80	129,596.80	0.00
ORACLE CORP 3.85% DUE 07-15-2036	-160,000.000	13 Oct 23		78.4530		0.00	129,596.80	125,524.80	-4,072.00
ORACLE CORP 3.95% DUE 03-25-2051	-105,000.000	13 Oct 23		68.1050		0.00	75,656.15	71,510.25	-4,145.90
ORACLE CORP 4% 11-15-2047	-80,000.000	13 Oct 23		69.5820		0.00	79,519.89	55,665.60	-23,854.29
ORACLE CORP 4% DUE 07-15-2046	55,000.000	28 Aug 23	74.0080			0.00	40,704.40	40,704.40	0.00
ORACLE CORP 4.375% DUE 05-15-2055	105,000.000	28 Feb 23	75.8320			0.00	79,623.60	79,623.60	0.00
ORACLE CORP 4.375% DUE 05-15-2055	-60,000.000	22 Aug 23		74.3260		0.00	45,499.20	44,595.60	-903.60
ORACLE CORP 4.5% DUE 07-08-2044	-45,000.000	13 Oct 23		76.6240		0.00	36,324.45	34,480.80	-1,843.65
ORACLE CORP 5.375 DUE 07-15-2040	25,000.000	3 Oct 23	86.7770			0.00	21,694.25	21,694.25	0.00
ORACLE CORP 5.375 DUE 07-15-2040	-25,000.000	13 Oct 23		88.1010		0.00	21,694.25	22,025.25	331.00
ORACLE CORP 5.55% 02-06-2053	130,000.000	2 Feb 23	99.4930			0.00	129,340.90	129,340.90	0.00
ORACLE CORP 5.55% 02-06-2053	-95,000.000	28 Feb 23		91.6150		0.00	94,518.35	87,034.25	-7,484.10
ORACLE CORP FIXED 3.65% DUE 03-25-2041	-60,000.000	14 Jun 23		75.8170		0.00	57,770.05	45,490.20	-12,279.85
ORACLE CORP FIXED 3.65% DUE 03-25-2041	-450,000.000	13 Oct 23		70.7520		0.00	401,015.10	318,384.00	-82,631.10
ORACLE CORP FIXED 3.85% DUE 04-01-2060	-200,000.000	13 Oct 23		62.9670		0.00	169,286.94	125,934.00	-43,352.94

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-65,000.000	2 Mar 23		77.3260		0.00	61,590.27	50,261.90	-11,328.37
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-60,000.000	13 Jun 23		77.6870		0.00	56,852.55	46,612.20	-10,240.35
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-175,000.000	13 Oct 23		73.4930		0.00	158,694.21	128,612.75	-30,081.46
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	-45,000.000	13 Oct 23		73.0660		0.00	48,584.13	32,879.70	-15,704.43
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	-165,000.000	13 Oct 23		62.5960		0.00	168,386.25	103,283.40	-65,102.85
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-204 2	-40,000.000	13 Oct 23		70.0170		0.00	29,660.40	28,006.80	-1,653.60
PACIFIC GAS & ELEC CO 4.5% 12-15-2041	-160,000.000	13 Oct 23		67.5190		0.00	114,165.60	108,030.40	-6,135.20
PACIFIC GAS & ELEC CO 4.6% 06-15-2043	-40,000.000	13 Oct 23		70.8970		0.00	27,986.00	28,358.80	372.80
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	55,000.000	13 Jun 23	76.5190			0.00	42,085.45	42,085.45	0.00
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	-295,000.000	13 Oct 23		72.6050		0.00	235,375.03	214,184.75	-21,190.28
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	-35,000.000	13 Jul 23		100.0370		0.00	34,498.80	35,012.95	514.15
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	35,000.000	13 Jul 23	100.1770			0.00	35,061.95	35,061.95	0.00
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-20 42	-65,000.000	13 Oct 23		63.3960		0.00	40,949.35	41,207.40	258.05
PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052	65,000.000	11 Jul 23	94.1820			0.00	61,218.30	61,218.30	0.00
PACIFICORP 2.9% 06-15-2052 USD	40,000.000	1 Jun 23	65.7570			0.00	26,302.80	26,302.80	0.00
PACIFICORP 2.9% 06-15-2052 USD	-40,000.000	13 Oct 23		54.6610		0.00	26,302.80	21,864.40	-4,438.40
PACIFICORP 4.125% DUE 01-15-2049	-85,000.000	13 Oct 23		69.7060		0.00	68,097.75	59,250.10	-8,847.65
PACIFICORP 4.15% 02-15-2050	-175,000.000	13 Oct 23		69.3890		0.00	215,700.81	121,430.75	-94,270.06

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PACIFICORP 5.5% 05-15-2054	-30,000.000	1 Jun 23		101.8150		0.00	29,986.80	30,544.50	557.70
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	-105,000.000	13 Oct 23		58.6710		0.00	103,963.35	61,604.55	-42,358.80
PAYPAL HLDGS INC 5.05% 06-01-2052	-35,000.000	13 Oct 23		88.8300		0.00	33,971.00	31,090.50	-2,880.50
PEACEHEALTH 3.218% DUE 11-15-2050	-40,000.000	13 Oct 23		58.0690		0.00	40,000.00	23,227.60	-16,772.40
PEACEHEALTH 4.787% DUE 11-15-2048	-55,000.000	13 Oct 23		78.8780		0.00	49,335.55	43,382.90	-5,952.65
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	-35,000.000	13 Oct 23		61.1320		0.00	35,219.80	21,396.20	-13,823.60
PECO ENERGY CO FIXED 3.7% 09-15-2047	-75,000.000	13 Oct 23		71.5880		0.00	67,206.00	53,691.00	-13,515.00
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	-70,000.000	13 Oct 23		74.0840		0.00	54,658.10	51,858.80	-2,799.30
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052	-50,000.000	13 Oct 23		81.4130		0.00	53,017.50	40,706.50	-12,311.00
PEPSICO INC 2.875% DUE 10-15-2049	-120,000.000	13 Oct 23		64.5630		0.00	83,072.40	77,475.60	-5,596.80
PEPSICO INC 3.375% DUE 07-29-2049	-60,000.000	13 Oct 23		70.5620		0.00	65,151.60	42,337.20	-22,814.40
PEPSICO INC 3.625% DUE 03-19-2050	-50,000.000	13 Oct 23		73.9680		0.00	43,455.50	36,984.00	-6,471.50
PEPSICO INC 4.2% DUE 07-18-2052	-35,000.000	13 Oct 23		81.1260		0.00	33,006.40	28,394.10	-4,612.30
PEPSICO INC 4.65% 02-15-2053	-70,000.000	22 Feb 23		97.7370		0.00	69,955.20	68,415.90	-1,539.30
PEPSICO INC FIXED 2.625% 10-21-2041	-45,000.000	13 Oct 23		67.0110		0.00	33,988.95	30,154.95	-3,834.00
PFIZER INC 2.55% DUE 05-28-2040	40,000.000	1 Mar 23	71.4760			0.00	28,590.40	28,590.40	0.00
PFIZER INC 2.55% DUE 05-28-2040	-70,000.000	8 Aug 23		71.4790		0.00	63,803.49	50,035.30	-13,768.19
PFIZER INC 4.1% 09-15-2038	-230,000.000	13 Oct 23		83.6580		0.00	277,099.55	192,413.40	-84,686.15

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PFIZER INC 4.3% DUE 06-15-2043	-40,000.000	13 Apr 23		95.2080		0.00	46,398.98	38,083.20	-8,315.78
PFIZER INC 4.3% DUE 06-15-2043	-80,000.000	9 Jun 23		90.9760		0.00	92,797.97	72,780.80	-20,017.17
PFIZER INC 5.6% DUE 09-15-2040	-25,000.000	13 Oct 23		97.5420		0.00	29,515.00	24,385.50	-5,129.50
PFIZER INVESTMENT ENTER 5.11% 05-19-2043	55,000.000	8 Aug 23	97.1200			0.00	53,416.00	53,416.00	0.00
PFIZER INVESTMENT ENTER 5.11% 05-19-2043	-305,000.000	13 Oct 23		90.8800		0.00	291,675.42	277,184.00	-14,491.42
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	60,000.000	9 Jun 23	102.8880			0.00	61,732.80	61,732.80	0.00
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	-380,000.000	13 Oct 23		92.3920		0.00	383,047.83	351,089.60	-31,958.23
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	-35,000.000	7 Sep 23		96.2210		0.00	34,516.51	33,677.35	-839.16
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	-800,000.000	13 Oct 23		90.5810		0.00	787,335.82	724,648.00	-62,687.82
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	210,000.000	18 Nov 22	99.9885			0.00	209,975.87	209,975.87	0.00
REVERSAL: PG&E RECOVERY FDG 5.536% DUE 07-15-2049	-210,000.000	18 Nov 22	99.9885			0.00	-209,975.87	-209,975.87	0.00
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	-155,000.000	13 Oct 23		93.5070		0.00	154,982.19	144,935.85	-10,046.34
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	-265,000.000	13 Oct 23		64.6920		0.00	200,998.91	171,433.80	-29,565.11
PG&E WILDFIRE 4.263% DUE 06-01-2038	-80,000.000	13 Oct 23		89.9540		0.00	79,997.70	71,963.20	-8,034.50
PG&E WILDFIRE 4.377% DUE 06-03-2041	-130,000.000	13 Oct 23		86.5570		0.00	129,996.06	112,524.10	-17,471.96
PG&E WILDFIRE 4.674% DUE 12-01-2053	-130,000.000	13 Oct 23		83.2620		0.00	129,995.53	108,240.60	-21,754.93
PG&E WILDFIRE 4.722% DUE 06-01-2039	-165,000.000	13 Oct 23		91.9280		0.00	164,989.62	151,681.20	-13,308.42
PG&E WILDFIRE 5.081% DUE 06-01-2043	-125,000.000	13 Oct 23		90.0720		0.00	124,993.81	112,590.00	-12,403.81

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	-240,000.000	13 Oct 23		81.3100		0.00	234,021.52	195,144.00	-38,877.52
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	-215,000.000	13 Oct 23		89.1640		0.00	214,979.75	191,702.60	-23,277.15
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	-305,000.000	13 Oct 23		89.0960		0.00	303,876.73	271,742.80	-32,133.93
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	-140,000.000	13 Oct 23		72.8230		0.00	144,912.35	101,952.20	-42,960.15
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	-200,000.000	13 Oct 23		74.4800		0.00	226,669.54	148,960.00	-77,709.54
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	-70,000.000	13 Oct 23		79.0670		0.00	80,723.30	55,346.90	-25,376.40
PHILLIPS 66 CO 4.68% 02-15-2045	-70,000.000	13 Oct 23		78.9820		0.00	59,782.80	55,287.40	-4,495.40
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	-35,000.000	13 Oct 23		74.8570		0.00	27,752.90	26,199.95	-1,552.95
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	-55,000.000	13 Oct 23		78.1870		0.00	45,661.00	43,002.85	-2,658.15
PPL CAP FDG INC 4% DUE 09-15-2047	-40,000.000	13 Oct 23		63.6260		0.00	39,872.40	25,450.40	-14,422.00
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	90,000.000	21 Jun 23	100.7370			0.00	90,663.30	90,663.30	0.00
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	25,000.000	18 Aug 23	94.2070			0.00	23,551.75	23,551.75	0.00
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	-115,000.000	13 Oct 23		90.3280		0.00	114,215.05	103,877.20	-10,337.85
PRAXAIR INC NT 2% 08-10-2050	-50,000.000	13 Oct 23		50.4360		0.00	39,992.00	25,218.00	-14,774.00
PRIN FINL GROUP FIXED 5.5% 03-15-2053	55,000.000	11 Apr 23	96.4420			0.00	53,043.10	53,043.10	0.00
PRIN FINL GROUP FIXED 5.5% 03-15-2053	-55,000.000	13 Oct 23		86.8130		0.00	53,043.10	47,747.15	-5,295.95
PROGRESS ENERGY 6.5% DUE 02-01-2042	-30,000.000	13 Oct 23		94.6570		0.00	34,079.47	28,397.10	-5,682.37

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	-50,000.000	13 Oct 23		77.7060		0.00	62,685.28	38,853.00	-23,832.28
PROLOGIS L P 5.125% 01-15-2034	-10,000.000	13 Oct 23		93.7630		0.00	9,907.40	9,376.30	-531.10
PROLOGIS L P 5.25% 06-15-2053	-130,000.000	13 Oct 23		88.3150		0.00	128,660.40	114,809.50	-13,850.90
PROLOGIS L P SR NT 3.05% 03-01-2050	-105,000.000	13 Oct 23		60.3660		0.00	81,661.45	63,384.30	-18,277.15
PROVID ST JOSEPH 2.7% DUE 10-01-2051	-155,000.000	13 Oct 23		52.8290		0.00	155,000.00	81,884.95	-73,115.05
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	-45,000.000	13 Oct 23		77.5600		0.00	38,325.60	34,902.00	-3,423.60
PRUDENTIAL FINL 3.905% DUE 12-07-2047	-135,000.000	13 Oct 23		71.2990		0.00	113,121.90	96,253.65	-16,868.25
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	-260,000.000	13 Oct 23		70.9170		0.00	232,116.25	184,384.20	-47,732.05
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	-25,000.000	13 Oct 23		59.7780		0.00	24,894.00	14,944.50	-9,949.50
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	-65,000.000	13 Oct 23		70.7050		0.00	70,223.40	45,958.25	-24,265.15
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	-70,000.000	13 Oct 23		76.6620		0.00	69,596.30	53,663.40	-15,932.90
PUBLIC SERVICE CO OF COLORADO 5.25% 04-0 1-2053	55,000.000	27 Jun 23	95.3250			0.00	52,428.75	52,428.75	0.00
PUBLIC SERVICE CO OF COLORADO 5.25% 04-0 1-2053	-60,000.000	13 Oct 23		87.2960		0.00	57,818.43	52,377.60	-5,440.83
PUBLIC STORAGE 5.35% 08-01-2053	-40,000.000	13 Oct 23		90.3280		0.00	39,892.80	36,131.20	-3,761.60
PUBLIC SVC CO COLO 4.05% 09-15-2049	50,000.000	1 Jun 23	82.2510			0.00	41,125.50	41,125.50	0.00
PUBLIC SVC CO COLO 4.05% 09-15-2049	-130,000.000	13 Oct 23		71.7900		0.00	113,983.90	93,327.00	-20,656.90
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	-50,000.000	13 Oct 23		72.7060		0.00	61,800.50	36,353.00	-25,447.50
PUBLIC SVC COLORADO 3.8% 06-15-2047	-100,000.000	13 Oct 23		69.8270		0.00	97,929.17	69,827.00	-28,102.17

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	-145,000.000	13 Oct 23		75.6980		0.00	187,100.75	109,762.10	-77,338.65
PUGET SOUND ENERGY 4.434% DUE 11-15-2041	-40,000.000	13 Oct 23		76.7280		0.00	41,723.60	30,691.20	-11,032.40
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	-75,000.000	13 Oct 23		62.7870		0.00	52,967.25	47,090.25	-5,877.00
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	-70,000.000	13 Oct 23		74.9140		0.00	77,961.66	52,439.80	-25,521.86
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	-100,000.000	13 Oct 23		84.6010		0.00	118,209.60	84,601.00	-33,608.60
PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO	-85,000.000	9 Mar 23		78.5410		0.00	78,759.82	66,759.85	-11,999.97
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	-465,000.000	13 Oct 23		71.4130		0.00	341,199.72	332,070.45	-9,129.27
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	-245,000.000	13 Oct 23		68.9780		0.00	190,620.02	168,996.10	-21,623.92
PVTPL CAMERON LNG LLC 144A 3.701% 01-15- 2039	-85,000.000	13 Oct 23		76.1280		0.00	86,152.40	64,708.80	-21,443.60
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	-55,000.000	13 Oct 23		78.9660		0.00	55,000.00	43,431.30	-11,568.70
PVTPL CARGILL INC 4.375% 04-22-2052	-90,000.000	13 Oct 23		79.7030		0.00	89,612.10	71,732.70	-17,879.40
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.5 44% 11-15-2053	-35,000.000	15 Aug 23		99.8510		0.00	35,048.43	34,947.85	-100.58
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.5 44% 11-15-2053	-30,000.000	13 Oct 23		96.4710		0.00	30,041.52	28,941.30	-1,100.22
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	25,000.000	3 Aug 23	99.3510			0.00	24,837.75	24,837.75	0.00
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	35,000.000	15 Aug 23	99.4720			0.00	34,815.20	34,815.20	0.00
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	-140,000.000	13 Oct 23		96.3430		0.00	140,306.74	134,880.20	-5,426.54
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	-35,000.000	13 Oct 23		101.0350		0.00	38,958.15	35,362.25	-3,595.90

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	25,000.000	8 Mar 23	61.9240			0.00	15,481.00	15,481.00	0.00
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	70,000.000	15 Mar 23	61.8040			0.00	43,262.80	43,262.80	0.00
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-80,000.000	19 Apr 23		64.8800		0.00	67,091.81	51,904.00	-15,187.81
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-25,000.000	8 May 23		63.3410		0.00	20,966.19	15,835.25	-5,130.94
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-20 46	40,000.000	22 Feb 23	82.3660			0.00	32,946.40	32,946.40	0.00
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-20 46	-195,000.000	13 Oct 23		76.3270		0.00	163,124.50	148,837.65	-14,286.85
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	25,000.000	24 Feb 23	107.5190			0.00	26,879.75	26,879.75	0.00
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	35,000.000	1 Mar 23	107.1350			0.00	37,497.25	37,497.25	0.00
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	-55,000.000	21 Apr 23		111.9090		0.00	58,517.19	61,549.95	3,032.76
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	-90,000.000	13 Oct 23		97.7540		0.00	113,035.25	87,978.60	-25,056.65
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO	55,000.000	16 Feb 23	66.3730			0.00	36,505.15	36,505.15	0.00
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO	-55,000.000	13 Oct 23		57.0960		0.00	36,505.15	31,402.80	-5,102.35
PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	-95,000.000	13 Oct 23		93.4540		0.00	92,635.45	88,781.30	-3,854.15
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JB S SR NT 4.375% 02-02-2052	45,000.000	1 Jun 23	67.5900			0.00	30,415.50	30,415.50	0.00
PVTPL KENVUE INC 5.05% 03-22-2053	150,000.000	8 Mar 23	99.3580			0.00	149,037.00	149,037.00	0.00
PVTPL MAGALLANES INC 5.141% 03-15-2052	-40,000.000	1 Feb 23		83.9570		0.00	31,402.23	33,582.80	2,180.57
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	-45,000.000	13 Oct 23		101.1610		0.00	54,127.35	45,522.45	-8,604.90

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	-30,000.000	1 May 23		99.6600		0.00	29,959.31	29,898.00	-61.31
PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033	-115,000.000	5 Apr 23		106.1240		0.00	114,891.90	122,042.60	7,150.70
PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033	-205,000.000	11 Apr 23		105.1310		0.00	204,807.30	215,518.55	10,711.25
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECD NT 4.95% 09-15-2052	45,000.000	10 May 23	96.2370			0.00	43,306.65	43,306.65	0.00
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECD NT 4.95% 09-15-2052	25,000.000	20 Sep 23	91.0660			0.00	22,766.50	22,766.50	0.00
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECD NT 4.95% 09-15-2052	-190,000.000	13 Oct 23		85.8940		0.00	177,431.05	163,198.60	-14,232.45
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	-75,000.000	15 Aug 23		89.9890		0.00	72,918.49	67,491.75	-5,426.74
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	-62,215.780	13 Oct 23		98.1500		0.00	79,465.11	61,064.80	-18,400.31
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-0 1-2048	-110,000.000	13 Oct 23		78.5220		0.00	109,865.87	86,374.20	-23,491.67
PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054	-30,000.000	13 Oct 23		94.4780		0.00	29,848.20	28,343.40	-1,504.80
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	-125,000.000	13 Oct 23		71.8980		0.00	133,880.00	89,872.50	-44,007.50
PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 4.966% DUE 02-01-2042 BEO	-260,000.000	13 Oct 23		91.0040		0.00	259,975.22	236,610.40	-23,364.82
PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 5.057% DUE 08-01-2048 BEO	-135,000.000	13 Oct 23		88.7690		0.00	134,986.66	119,838.15	-15,148.51
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	-165,000.000	13 Oct 23		96.1440		0.00	164,496.75	158,637.60	-5,859.15
QUALCOMM INC 4.3% DUE 05-20-2047	-70,000.000	13 Oct 23		79.5610		0.00	55,986.70	55,692.70	-294.00
QUALCOMM INC 6% 05-20-2053	-325,000.000	13 Oct 23		100.1170		0.00	340,659.95	325,380.25	-15,279.70

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
REGENERON FIXED 2.8% DUE 09-15-2050	60,000.000	2 May 23	65.1380			0.00	39,082.80	39,082.80	0.00
REGENERON FIXED 2.8% DUE 09-15-2050	35,000.000	3 May 23	65.2910			0.00	22,851.85	22,851.85	0.00
REGENERON FIXED 2.8% DUE 09-15-2050	-40,000.000	7 Sep 23		60.8840		0.00	26,286.32	24,353.60	-1,932.72
REGENERON FIXED 2.8% DUE 09-15-2050	-85,000.000	13 Oct 23		56.8760		0.00	55,858.43	48,344.60	-7,513.83
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	-30,000.000	13 Oct 23		101.3420		0.00	51,059.70	30,402.60	-20,657.10
REPUBLIC SERVICES INC 5.0% DUE 04-01-2034	-55,000.000	13 Oct 23		93.9400		0.00	54,718.95	51,667.00	-3,051.95
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	25,000.000	30 Mar 23	109.6460			0.00	27,411.50	27,411.50	0.00
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	-25,000.000	13 Oct 23		100.6360		0.00	27,411.50	25,159.00	-2,252.50
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	-80,000.000	13 Oct 23		88.3320		0.00	93,293.19	70,665.60	-22,627.59
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	-90,000.000	13 Oct 23		57.4010		0.00	58,236.95	51,660.90	-6,576.05
ROYALTY PHARMA PLC 3.3% 09-02-2040	65,000.000	24 Apr 23	72.3730			0.00	47,042.45	47,042.45	0.00
ROYALTY PHARMA PLC 3.3% 09-02-2040	-170,000.000	13 Oct 23		65.1700		0.00	120,987.35	110,789.00	-10,198.35
ROYALTY PHARMA PLC 3.35% 09-02-2051	-55,000.000	13 Oct 23		57.8080		0.00	37,270.75	31,794.40	-5,476.35
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	45,000.000	15 Mar 23	65.6560			0.00	29,545.20	29,545.20	0.00
RTX CORP 4.875% 10-15-2040	80,000.000	21 Mar 23	95.7290			0.00	76,583.20	76,583.20	0.00
RTX CORP 4.875% 10-15-2040	-80,000.000	13 Oct 23		85.5240		0.00	78,135.13	68,419.20	-9,715.93
RTX CORPORATION 2.82% 09-01-2051	-115,000.000	13 Oct 23		56.8360		0.00	85,336.61	65,361.40	-19,975.21
RTX CORPORATION 3.03% 03-15-2052	-230,000.000	13 Oct 23		59.5950		0.00	146,770.85	137,068.50	-9,702.35

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◆5% Report - Part D

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
RTX CORPORATION 3.125% 0 7-01-2050	-65,000.000	22 Feb 23		70.8980		0.00	49,878.40	46,083.70	-3,794.70
RTX CORPORATION 3.75% 11-01-2046	-220,000.000	13 Oct 23		69.6680		0.00	239,895.84	153,269.60	-86,626.24
RTX CORPORATION 4.05% 05-04-2047	-325,000.000	13 Oct 23		73.4360		0.00	299,429.85	238,667.00	-60,762.85
RTX CORPORATION 4.15% 05-15-2045	-170,000.000	13 Oct 23		74.7130		0.00	164,503.72	127,012.10	-37,491.62
RTX CORPORATION 4.35% DUE 04-15-2047	-205,000.000	13 Oct 23		76.9320		0.00	243,747.42	157,710.60	-86,036.82
RTX CORPORATION 4.45% 11-16-2038	-105,000.000	13 Oct 23		83.1820		0.00	95,529.75	87,341.10	-8,188.65
RTX CORPORATION 4.7% DUE 12-15-2041	-100,000.000	13 Oct 23		82.7620		0.00	90,027.00	82,762.00	-7,265.00
RTX CORPORATION 5.375% 0 2-27-2053	-145,000.000	13 Oct 23		89.9420		0.00	139,080.55	130,415.90	-8,664.65
S&P GLOBAL INC 3.25% DUE 12-01-2049	-40,000.000	13 Oct 23		65.1890		0.00	35,187.29	26,075.60	-9,111.69
S&P GLOBAL INC 3.9% 03-01-2062	-50,000.000	13 Oct 23		70.6550		0.00	49,105.50	35,327.50	-13,778.00
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	-195,000.000	13 Oct 23		66.9160		0.00	186,663.57	130,486.20	-56,177.37
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	35,000.000	31 Aug 23	67.2050			0.00	23,521.75	23,521.75	0.00
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	-115,000.000	13 Oct 23		61.6660		0.00	80,344.95	70,915.90	-9,429.05
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	-35,000.000	12 Jul 23		67.1210		0.00	23,639.35	23,492.35	-147.00
SAN DIEGO GAS & 4.15% DUE 05-15-2048	35,000.000	25 May 23	81.8480			0.00	28,646.80	28,646.80	0.00
SAN DIEGO GAS & 4.15% DUE 05-15-2048	-35,000.000	13 Oct 23		75.3080		0.00	28,646.80	26,357.80	-2,289.00
SEMPRA 4% DUE 02-01-2048	65,000.000	23 Jun 23	77.5580			0.00	50,412.70	50,412.70	0.00
SEMPRA 4% DUE 02-01-2048	-205,000.000	13 Oct 23		71.2660		0.00	161,319.37	146,095.30	-15,224.07

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
SHELL INTL FIN B V 4% DUE 05-10-2046	-260,000.000	13 Oct 23		76.2700		0.00	243,852.94	198,302.00	-45,550.94
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	-35,000.000	13 Oct 23		78.1160		0.00	41,809.25	27,340.60	-14,468.65
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	-65,000.000	13 Oct 23		79.6030		0.00	51,882.35	51,741.95	-140.40
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	-45,000.000	13 Oct 23		61.1830		0.00	33,116.63	27,532.35	-5,584.28
SIMON PPTY GROUP L FIXED 6.75% DUE 02-01-2040	-90,000.000	2 Mar 23		109.0890		0.00	101,875.50	98,180.10	-3,695.40
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	125,000.000	25 May 23	95.5080			0.00	119,385.00	119,385.00	0.00
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	-105,000.000	13 Oct 23		91.1420		0.00	100,648.19	95,699.10	-4,949.09
SMUCKER J M CO 6.5% 11-15-2043	-90,000.000	13 Oct 23		98.9340		0.00	89,369.85	89,040.60	-329.25
SMUCKER J M CO 6.5% 11-15-2053	-40,000.000	13 Oct 23		98.8230		0.00	39,715.20	39,529.20	-186.00
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	45,000.000	3 Oct 23	64.6350			0.00	29,085.75	29,085.75	0.00
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	35,000.000	10 Oct 23	80.1570			0.00	28,054.95	28,054.95	0.00
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	-35,000.000	13 Oct 23		80.1240		0.00	28,054.95	28,043.40	-11.55
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	-35,000.000	3 Oct 23		91.8810		0.00	35,157.95	32,158.35	-2,999.60
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	-30,000.000	13 Oct 23		92.5920		0.00	30,135.39	27,777.60	-2,357.79
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	-30,000.000	13 Oct 23		90.6390		0.00	29,221.80	27,191.70	-2,030.10
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	-85,000.000	13 Oct 23		62.5980		0.00	84,714.40	53,208.30	-31,506.10
SOUTHERN CALIF GAS CO 5.75% 06-01-2053	-40,000.000	7 Jun 23		101.5090		0.00	39,829.43	40,603.60	774.17
SOUTHERN CALIF GAS CO 5.75% 06-01-2053	-30,000.000	13 Oct 23		92.4250		0.00	29,872.08	27,727.50	-2,144.58

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
SOUTHERN CO 4.25% DUE 07-01-2036	-170,000.000	13 Oct 23		83.0660		0.00	189,263.96	141,212.20	-48,051.76
SOUTHN CAL EDISON 4% DUE 04-01-2047	-135,000.000	13 Oct 23		71.5690		0.00	110,916.35	96,618.15	-14,298.20
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	-50,000.000	13 Oct 23		90.5370		0.00	63,948.50	45,268.50	-18,680.00
SOUTHN CAL EDISON 6% DUE 01-15-2034	-50,000.000	10 Oct 23		98.6360		0.00	61,580.06	49,318.00	-12,262.06
SOUTHN CAL EDISON 6% DUE 01-15-2034	-80,000.000	13 Oct 23		98.7420		0.00	98,528.09	78,993.60	-19,534.49
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	55,000.000	9 Feb 23	113.8320			0.00	62,607.60	62,607.60	0.00
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	-180,000.000	13 Oct 23		59.1490		0.00	179,350.20	106,468.20	-72,882.00
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06- 15-2049	-135,000.000	13 Oct 23		67.7860		0.00	160,054.94	91,511.10	-68,543.84
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	-60,000.000	17 May 23		74.2560		0.00	66,104.28	44,553.60	-21,550.68
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	-40,000.000	13 Oct 23		67.2310		0.00	44,069.52	26,892.40	-17,177.12
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	-70,000.000	13 Oct 23		68.6480		0.00	76,752.90	48,053.60	-28,699.30
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	-45,000.000	13 Oct 23		63.8350		0.00	47,222.61	28,725.75	-18,496.86
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	-50,000.000	13 Oct 23		74.8710		0.00	44,015.00	37,435.50	-6,579.50
STANFORD HLTH CARE 3.795% DUE 11-15-2048	-80,000.000	13 Oct 23		72.6400		0.00	84,856.23	58,112.00	-26,744.23
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	-145,000.000	13 Oct 23		53.3650		0.00	138,030.51	77,379.25	-60,651.26
STARBUCKS CORP 3.75% 12-01-2047	-10,000.000	13 Oct 23		70.0620		0.00	7,920.70	7,006.20	-914.50
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	-120,000.000	13 Oct 23		77.3720		0.00	104,484.34	92,846.40	-11,637.94
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	-65,000.000	19 Jan 23		91.9390		0.00	68,413.80	59,760.35	-8,653.45

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	-20,000.000	13 Oct 23		81.0700		0.00	21,050.40	16,214.00	-4,836.40
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-204 7	-180,000.000	13 Oct 23		82.0250		0.00	166,156.65	147,645.00	-18,511.65
SUTTER HEALTH 3.361% DUE 08-15-2050	-55,000.000	13 Oct 23		64.3950		0.00	55,000.00	35,417.25	-19,582.75
SUTTER HEALTH 5.547% DUE 08-15-2053	-35,000.000	13 Oct 23		94.3030		0.00	35,000.00	33,006.05	-1,993.95
SYSCO CORP 3.3% DUE 02-15-2050	-30,000.000	13 Oct 23		62.9180		0.00	27,554.10	18,875.40	-8,678.70
SYSCO CORP 4.5% DUE 04-01-2046	-105,000.000	13 Oct 23		77.3560		0.00	121,918.65	81,223.80	-40,694.85
SYSCO CORP 4.85% DUE 10-01-2045	-30,000.000	13 Oct 23		80.5460		0.00	29,155.50	24,163.80	-4,991.70
SYSCO CORP 5.375% DUE 09-21-2035	-60,000.000	13 Oct 23		94.6680		0.00	59,606.40	56,800.80	-2,805.60
SYSCO CORP 6.6% DUE 04-01-2040	-110,000.000	13 Oct 23		100.9010		0.00	111,789.15	110,991.10	-798.05
SYSCO CORP FIXED 4.45% DUE 03-15-2048	-55,000.000	13 Oct 23		76.3050		0.00	47,312.10	41,967.75	-5,344.35
SYSCO CORP FIXED 6.6% DUE 04-01-2050	-95,000.000	13 Oct 23		102.0140		0.00	103,790.35	96,913.30	-6,877.05
TAMPA ELEC CO 4.45% DUE 06-15-2049	-35,000.000	13 Oct 23		76.8770		0.00	29,094.10	26,906.95	-2,187.15
TARGET CORP 4.4% DUE 01-15-2033	-60,000.000	28 Feb 23		94.5760		0.00	60,057.98	56,745.60	-3,312.38
TARGET CORP 4.4% DUE 01-15-2033	-65,000.000	14 Mar 23		96.5780		0.00	65,062.81	62,775.70	-2,287.11
TARGET CORP 4.8% DUE 01-15-2053	50,000.000	18 Jan 23	102.1360			0.00	51,068.00	51,068.00	0.00
TARGET CORP 4.8% DUE 01-15-2053	-140,000.000	13 Oct 23		84.6050		0.00	140,283.53	118,447.00	-21,836.53
TARGET CORP FIXED 3.9% DUE 11-15-2047	-65,000.000	13 Oct 23		75.2210		0.00	82,304.40	48,893.65	-33,410.75
TARGET CORP SR NT 2.95% 01-15-2052	-95,000.000	26 Jan 23		74.3770		0.00	70,240.02	70,658.15	418.13

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
TEACHERS INS & 4.27% DUE 05-15-2047	-40,000.000	13 Oct 23		75.9710		0.00	33,905.20	30,388.40	-3,516.80
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO	-110,000.000	13 Oct 23		91.9640		0.00	109,988.67	101,160.40	-8,828.27
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	-70,000.000	13 Oct 23		52.2800		0.00	70,000.00	36,596.00	-33,404.00
TEXAS INSTRS INC 4.15% DUE 05-15-2048	-45,000.000	11 May 23		90.1520		0.00	39,648.15	40,568.40	920.25
TEXAS INSTRS INC FIXED 5% 03-14-2053	-70,000.000	13 Oct 23		90.0400		0.00	70,602.52	63,028.00	-7,574.52
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	35,000.000	11 May 23	99.6080			0.00	34,862.80	34,862.80	0.00
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	-230,000.000	13 Oct 23		87.9220		0.00	224,960.12	202,220.60	-22,739.52
THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033	-165,000.000	9 Aug 23		100.7920		0.00	165,277.20	166,306.80	1,029.60
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	-255,000.000	13 Oct 23		66.6950		0.00	227,567.11	170,072.25	-57,494.86
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043	105,000.000	9 Aug 23	101.1810			0.00	106,240.05	106,240.05	0.00
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043	-105,000.000	13 Oct 23		94.3630		0.00	106,240.05	99,081.15	-7,158.90
TIME WARNER CABLE 5.5% DUE 09-01-2041	-65,000.000	13 Oct 23		77.5190		0.00	71,367.40	50,387.35	-20,980.05
TIME WARNER CABLE 5.875% DUE 11-15-2040	-515,000.000	13 Oct 23		81.8390		0.00	651,279.02	421,470.85	-229,808.17
TIME WARNER CABLE 6.75% DUE 06-15-2039	-25,000.000	13 Oct 23		90.5690		0.00	28,595.15	22,642.25	-5,952.90
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	120,000.000	25 Jan 23	74.7400			0.00	89,688.00	89,688.00	0.00
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	50,000.000	22 Feb 23	70.5580			0.00	35,279.00	35,279.00	0.00
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	-145,000.000	13 Oct 23		65.3430		0.00	107,999.94	94,747.35	-13,252.59
T-MOBILE USA INC 3.4% 10-15-2052	-120,000.000	13 Oct 23		61.5890		0.00	100,455.50	73,906.80	-26,548.70

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
T-MOBILE USA INC 3.6% 11-15-2060	-120,000.000	13 Oct 23		60.7630		0.00	97,128.14	72,915.60	-24,212.54
T-MOBILE USA INC 4.5% DUE 04-15-2050	-75,000.000	13 Oct 23		76.1130		0.00	66,847.50	57,084.75	-9,762.75
T-MOBILE USA INC 5.05% 07-15-2033	60,000.000	22 Feb 23	96.6590			0.00	57,995.40	57,995.40	0.00
T-MOBILE USA INC 5.75% 01-15-2034	-90,000.000	13 Oct 23		96.9370		0.00	89,869.50	87,243.30	-2,626.20
T-MOBILE USA INC 6.0% 06-15-2054	-70,000.000	13 Oct 23		94.3920		0.00	69,881.00	66,074.40	-3,806.60
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	-40,000.000	13 Oct 23		79.6220		0.00	33,448.40	31,848.80	-1,599.60
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	-70,000.000	22 Feb 23		98.2930		0.00	73,082.10	68,805.10	-4,277.00
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	-70,000.000	4 Oct 23		88.6140		0.00	73,082.10	62,029.80	-11,052.30
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	-40,000.000	8 May 23		99.1940		0.00	39,752.68	39,677.60	-75.08
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	-55,000.000	13 Oct 23		89.6670		0.00	55,217.55	49,316.85	-5,900.70
T-MOBILE USA INC TMUS 3.3% 02-15-2051	-265,000.000	13 Oct 23		61.3360		0.00	182,843.44	162,540.40	-20,303.04
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	-85,000.000	13 Oct 23		77.7440		0.00	91,296.80	66,082.40	-25,214.40
TRAVELERS COS INC 5.45% DUE 05-25-2053	-35,000.000	23 Aug 23		100.0340		0.00	34,861.40	35,011.90	150.50
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	-85,000.000	13 Oct 23		62.7980		0.00	84,750.95	53,378.30	-31,372.65
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	-40,000.000	13 Oct 23		63.8060		0.00	40,000.00	25,522.40	-14,477.60
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	65,000.000	16 Aug 23	97.6990			0.00	63,504.35	63,504.35	0.00
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	-65,000.000	13 Oct 23		93.5570		0.00	63,504.35	60,812.05	-2,692.30
TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	-150,000.000	6 Mar 23		104.6430		0.00	150,000.00	156,964.50	6,964.50

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	-65,000.000	16 Aug 23		99.4420		0.00	65,000.00	64,637.30	-362.70
TYSON FOODS INC 5.1% 09-28-2048	-115,000.000	13 Oct 23		80.6470		0.00	103,035.40	92,744.05	-10,291.35
U S BANCORP 5.836% 06-12-2034	-30,000.000	13 Sep 23		98.3460		0.00	30,000.00	29,503.80	-496.20
U S BANCORP 5.836% 06-12-2034	-180,000.000	13 Oct 23		94.2410		0.00	180,000.00	169,633.80	-10,366.20
UMASS MEM HLTH 5.363% DUE 07-01-2052	-140,000.000	13 Oct 23		86.1510		0.00	140,000.00	120,611.40	-19,388.60
UNION ELEC CO 3.9 DUE 09-15-2042	-20,000.000	13 Oct 23		74.7540		0.00	24,768.40	14,950.80	-9,817.60
UNION ELEC CO 5.45% 03-15-2053	-40,000.000	13 Oct 23		91.2600		0.00	39,476.00	36,504.00	-2,972.00
UNION ELECTRIC CO 3.9% DUE 04-01-2052	-50,000.000	15 Feb 23		83.9310		0.00	49,877.00	41,965.50	-7,911.50
UNION PAC CORP 3.5% 02-14-2053	-80,000.000	13 Oct 23		68.0300		0.00	72,382.90	54,424.00	-17,958.90
UNION PAC CORP 3.55% DUE 05-20-2061	-55,000.000	13 Oct 23		64.5350		0.00	58,396.67	35,494.25	-22,902.42
UNION PAC CORP 3.55% DUE 08-15-2039	-20,000.000	13 Oct 23		75.7830		0.00	19,943.00	15,156.60	-4,786.40
UNION PAC CORP 3.95% DUE 08-15-2059	-40,000.000	13 Oct 23		70.6850		0.00	45,322.40	28,274.00	-17,048.40
UNION PAC CORP 4.05% DUE 11-15-2045	-195,000.000	13 Oct 23		74.8830		0.00	212,661.90	146,021.85	-66,640.05
UNION PAC CORP 4.3% 03-01-2049	-80,000.000	13 Oct 23		78.8790		0.00	75,698.40	63,103.20	-12,595.20
UNION PAC CORP FIXED 2.95% 03-10-2052	80,000.000	20 Jan 23	72.4100			0.00	57,928.00	57,928.00	0.00
UNION PAC CORP FIXED 2.95% 03-10-2052	-120,000.000	13 Oct 23		60.7820		0.00	84,498.40	72,938.40	-11,560.00
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	80,000.000	7 Jun 23	62.8260			0.00	50,260.80	50,260.80	0.00
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	-80,000.000	13 Oct 23		55.9360		0.00	50,260.80	44,748.80	-5,512.00

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
UNION PAC CORP FIXED 4% DUE 04-15-2047	-110,000.000	13 Oct 23		74.7020		0.00	130,210.24	82,172.20	-48,038.04
UNION PACIFIC CORP 3.6% DUE 09-15-2037	-50,000.000	13 Oct 23		79.3190		0.00	55,589.57	39,659.50	-15,930.07
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	-165,000.000	13 Oct 23		75.9500		0.00	164,125.68	125,317.50	-38,808.18
UNITEDHEALTH GROUP 3.75% 10-15-2047	-80,000.000	13 Oct 23		72.3750		0.00	72,792.30	57,900.00	-14,892.30
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	-45,000.000	13 Oct 23		78.1290		0.00	39,719.25	35,158.05	-4,561.20
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	-130,000.000	13 Oct 23		85.4130		0.00	138,974.30	111,036.90	-27,937.40
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	-35,000.000	13 Oct 23		97.6730		0.00	42,494.90	34,185.55	-8,309.35
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	-35,000.000	13 Oct 23		99.1340		0.00	36,508.50	34,696.90	-1,811.60
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-45,000.000	1 Feb 23		118.4910		0.00	46,691.70	53,320.95	6,629.25
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-45,000.000	22 Feb 23		109.5500		0.00	46,691.70	49,297.50	2,605.80
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-35,000.000	27 Apr 23		114.1620		0.00	36,315.76	39,956.70	3,640.94
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-20,000.000	17 Aug 23		103.6860		0.00	20,751.86	20,737.20	-14.66
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	-125,000.000	8 Aug 23		112.4260		0.00	150,101.50	140,532.50	-9,569.00
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	-175,000.000	13 Oct 23		67.1170		0.00	141,321.25	117,454.75	-23,866.50
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	70,000.000	1 Feb 23	73.7760			0.00	51,643.20	51,643.20	0.00
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	75,000.000	1 Feb 23	73.8890			0.00	55,416.75	55,416.75	0.00
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	-70,000.000	13 Oct 23		60.4240		0.00	51,684.11	42,296.80	-9,387.31
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	80,000.000	22 Feb 23	75.6160			0.00	60,492.80	60,492.80	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-85,000.000	1 Feb 23		81.2190		0.00	72,310.82	69,036.15	-3,274.67
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-80,000.000	8 Mar 23		75.8990		0.00	66,936.59	60,719.20	-6,217.39
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-410,000.000	13 Oct 23		69.3580		0.00	343,049.99	284,367.80	-58,682.19
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	60,000.000	11 Sep 23	69.2720			0.00	41,563.20	41,563.20	0.00
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	-160,000.000	13 Oct 23		64.7540		0.00	119,844.70	103,606.40	-16,238.30
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	30,000.000	10 Aug 23	90.9490			0.00	27,284.70	27,284.70	0.00
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	-30,000.000	13 Oct 23		84.1070		0.00	27,284.70	25,232.10	-2,052.60
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	30,000.000	16 Jun 23	98.3540			0.00	29,506.20	29,506.20	0.00
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	35,000.000	21 Sep 23	90.7850			0.00	31,774.75	31,774.75	0.00
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-20,000.000	5 Apr 23		102.4650		0.00	19,864.80	20,493.00	628.20
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-45,000.000	15 May 23		97.5050		0.00	44,695.80	43,877.25	-818.55
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-45,000.000	5 Oct 23		86.9810		0.00	43,342.20	39,141.45	-4,200.75
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-60,000.000	13 Oct 23		88.2870		0.00	57,789.60	52,972.20	-4,817.40
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	40,000.000	5 Oct 23	86.4070			0.00	34,562.80	34,562.80	0.00
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	-40,000.000	21 Apr 23		100.6810		0.00	39,727.38	40,272.40	545.02
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	-55,000.000	16 May 23		96.6320		0.00	54,625.15	53,147.60	-1,477.55
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	-415,000.000	13 Oct 23		88.1200		0.00	403,929.67	365,698.00	-38,231.67
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	-45,000.000	13 Oct 23		123.7050		0.00	57,238.20	55,667.25	-1,570.95

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
VALERO ENERGY CORP NEW 3.65% 12-01-2051	35,000.000	28 Apr 23	71.7330			0.00	25,106.55	25,106.55	0.00
VALERO ENERGY CORP NEW 3.65% 12-01-2051	-80,000.000	6 Sep 23		66.7940		0.00	67,245.03	53,435.20	-13,809.83
VERIZON 2.65% DUE 11-20-2040	-375,000.000	13 Oct 23		62.2370		0.00	268,710.95	233,388.75	-35,322.20
VERIZON 3.85% DUE 11-01-2042	50,000.000	1 Aug 23	78.7300			0.00	39,365.00	39,365.00	0.00
VERIZON 3.85% DUE 11-01-2042	-50,000.000	13 Oct 23		73.0830		0.00	39,365.00	36,541.50	-2,823.50
VERIZON 4.125% DUE 08-15-2046	-70,000.000	13 Oct 23		73.5950		0.00	76,577.83	51,516.50	-25,061.33
VERIZON 4.812% DUE 03-15-2039	-55,000.000	3 Oct 23		83.4650		0.00	49,555.88	45,905.75	-3,650.13
VERIZON 4.812% DUE 03-15-2039	-65,000.000	13 Oct 23		84.9110		0.00	58,566.05	55,192.15	-3,373.90
VERIZON 4.862% DUE 08-21-2046	-50,000.000	13 Oct 23		81.5560		0.00	49,955.50	40,778.00	-9,177.50
VERIZON 5.012% DUE 08-21-2054	-25,000.000	13 Oct 23		82.1930		0.00	29,779.75	20,548.25	-9,231.50
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	100,000.000	5 Jan 23	77.0280			0.00	77,028.00	77,028.00	0.00
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	-570,000.000	13 Oct 23		69.6700		0.00	427,086.90	397,119.00	-29,967.90
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	-60,000.000	16 Feb 23		71.3280		0.00	40,504.80	42,796.80	2,292.00
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	-45,000.000	13 Oct 23		92.1460		0.00	44,667.45	41,465.70	-3,201.75
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	-375,000.000	13 Oct 23		56.7910		0.00	287,776.13	212,966.25	-74,809.88
VERIZON COMMUNICATIONS INC 2.987% 10-30- 2056 USD	-275,000.000	13 Oct 23		54.9810		0.00	236,171.89	151,197.75	-84,974.14
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	-85,000.000	5 Jan 23		62.0430		0.00	78,425.74	52,736.55	-25,689.19
VIACOM INC 6.875% DUE 04-30-2036	55,000.000	8 Sep 23	93.0780			0.00	51,192.90	51,192.90	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
VIACOM INC 6.875% DUE 04-30-2036	-55,000.000	13 Oct 23		88.7360		0.00	51,192.90	48,804.80	-2,388.10
VIACOM INC NEW 4.375% DUE 03-15-2043	-105,000.000	13 Oct 23		62.7890		0.00	82,314.53	65,928.45	-16,386.08
VIACOM INC NEW 5.25% DUE 04-01-2044	75,000.000	9 Jan 23	80.0450			0.00	60,033.75	60,033.75	0.00
VIACOM INC NEW 5.25% DUE 04-01-2044	-160,000.000	13 Oct 23		68.0220		0.00	148,661.55	108,835.20	-39,826.35
VIACOM INC NEW 5.85% DUE 09-01-2043	25,000.000	14 Sep 23	79.9910			0.00	19,997.75	19,997.75	0.00
VIACOM INC NEW 5.85% DUE 09-01-2043	-25,000.000	18 Sep 23		79.8480		0.00	19,997.75	19,962.00	-35.75
VIATRIS INC 4.0% 06-22-2050	-60,000.000	13 Oct 23		60.4350		0.00	61,657.91	36,261.00	-25,396.91
VIATRIS INC SR NT 3.85% 06-22-2040	-125,000.000	13 Oct 23		65.0720		0.00	100,458.33	81,340.00	-19,118.33
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	-85,000.000	13 Oct 23		90.0390		0.00	84,618.60	76,533.15	-8,085.45
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	-30,000.000	13 Oct 23		92.5670		0.00	29,295.30	27,770.10	-1,525.20
VISA INC 2.7% DUE 04-15-2040	-35,000.000	13 Oct 23		69.3960		0.00	34,742.40	24,288.60	-10,453.80
WALMART INC 4.5% DUE 04-15-2053	-20,000.000	13 Oct 23		85.3590		0.00	19,430.79	17,071.80	-2,358.99
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	-390,000.000	13 Oct 23		72.9990		0.00	355,837.70	284,696.10	-71,141.60
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	-300,000.000	13 Oct 23		76.7360		0.00	258,352.90	230,208.00	-28,144.90
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	-60,000.000	12 Sep 23		63.8680		0.00	59,158.50	38,320.80	-20,837.70
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	-165,000.000	13 Oct 23		59.7660		0.00	162,685.87	98,613.90	-64,071.97
WASTE MGMT INC DEL 4.875% 02-15-2034	-480,000.000	13 Oct 23		93.6750		0.00	472,809.60	449,640.00	-23,169.60
WELLPOINT INC 5.85% DUE 01-15-2036	65,000.000	7 Jun 23	102.7790			0.00	66,806.35	66,806.35	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
WELLPOINT INC 5.85% DUE 01-15-2036	-20,000.000	13 Oct 23		97.1670		0.00	20,555.80	19,433.40	-1,122.40
WELLS FARGO & CO 3.9% DUE 05-01-2045	-60,000.000	27 Apr 23		81.2800		0.00	57,094.07	48,768.00	-8,326.07
WELLS FARGO & CO 4.4% DUE 06-14-2046	-45,000.000	13 Oct 23		72.4550		0.00	33,418.80	32,604.75	-814.05
WELLS FARGO & CO 4.75% DUE 12-07-2046	45,000.000	14 Feb 23	89.5170			0.00	40,282.65	40,282.65	0.00
WELLS FARGO & CO 5.606% DUE 01-15-2044	-100,000.000	13 Oct 23		86.8560		0.00	92,390.00	86,856.00	-5,534.00
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	20,000.000	3 Feb 23	77.8940			0.00	15,578.80	15,578.80	0.00
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	-1,770,000.000	13 Oct 23		66.3290		0.00	1,520,789.35	1,174,023.30	-346,766.05
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	-190,000.000	13 Oct 23		82.7690		0.00	182,999.22	157,261.10	-25,738.12
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	-25,000.000	13 Oct 23		76.2190		0.00	20,747.50	19,054.75	-1,692.75
WELLS FARGO & COMPANY 5.557% 07-25-2034	-150,000.000	13 Oct 23		94.2040		0.00	139,467.00	141,306.00	1,839.00
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041	-40,000.000	13 Oct 23		61.0250		0.00	29,857.60	24,410.00	-5,447.60
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	-80,000.000	13 Oct 23		54.2600		0.00	77,537.60	43,408.00	-34,129.60
WEYERHAEUSER CO SR NT 4% 03-09-2052	-40,000.000	13 Oct 23		71.4210		0.00	39,306.40	28,568.40	-10,738.00
WI PUB SVC CORP 3.3% DUE 09-01-2049	-25,000.000	13 Oct 23		64.0940		0.00	27,544.50	16,023.50	-11,521.00
WILLIAMS COS INC 5.3% DUE 08-15-2052	-110,000.000	16 May 23		89.3000		0.00	104,929.20	98,230.00	-6,699.20
WILLIAMS COS INC 5.75% DUE 06-24-2044	-45,000.000	13 Oct 23		89.9110		0.00	40,739.40	40,459.95	-279.45
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	-270,000.000	13 Oct 23		90.7720		0.00	277,820.46	245,084.40	-32,736.06
WILLIS NORTH AMERICA INC 5.05% 09-15-204 8	-45,000.000	13 Oct 23		79.7490		0.00	54,147.96	35,887.05	-18,260.91

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
WYETH 6% DUE 02-15-2036	-65,000.000	13 Oct 23		102.6120		0.00	75,860.85	66,697.80	-9,163.05
XCEL ENERGY INC 3.5% DUE 12-01-2049	-90,000.000	13 Oct 23		64.8200		0.00	60,445.25	58,338.00	-2,107.25
ZOETIS INC 4.7 02-01-2043	-55,000.000	13 Oct 23		85.0290		0.00	69,421.55	46,765.95	-22,655.60
Corporate Stock - Common									
United States - USD									
ABBOTT LAB COM	-141.000	27 Jan 23		109.9359		0.00	15,441.67	15,495.66	53.99
ABBOTT LAB COM	-137.000	2 Aug 23		108.5450		0.00	15,003.61	14,867.12	-136.49
ABBOTT LAB COM	-227.000	3 Aug 23		108.0140		0.00	24,860.00	24,513.30	-346.70
ABBOTT LAB COM	-93.000	8 Aug 23		104.0779		0.00	10,184.93	9,676.83	-508.10
ABBVIE INC COM USD0.01	255.000	15 Mar 23	153.4167			0.00	39,127.64	39,127.64	0.00
ABBVIE INC COM USD0.01	210.000	17 Mar 23	154.8963			0.00	32,533.47	32,533.47	0.00
ABBVIE INC COM USD0.01	380.000	21 Mar 23	155.9256			0.00	59,261.23	59,261.23	0.00
ABBVIE INC COM USD0.01	136.000	6 Apr 23	161.6022			0.00	21,981.30	21,981.30	0.00
ABBVIE INC COM USD0.01	48.000	11 Apr 23	162.3383			0.00	7,793.44	7,793.44	0.00
ABBVIE INC COM USD0.01	78.000	1 May 23	153.9444			0.00	12,009.61	12,009.61	0.00
ABBVIE INC COM USD0.01	54.000	28 Jul 23	151.3415			0.00	8,173.79	8,173.79	0.00
ABBVIE INC COM USD0.01	76.000	25 Sep 23	154.2219			0.00	11,722.76	11,722.76	0.00
ABBVIE INC COM USD0.01	86.000	9 Oct 23	148.8655			0.00	12,804.58	12,804.58	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
ACCENTURE PLC CLS A	101.000	11 Apr 23	286.4504			0.00	28,934.02	28,934.02	0.00
ACCENTURE PLC CLS A	6.000	16 May 23	277.5158			0.00	1,665.24	1,665.24	0.00
ACCENTURE PLC CLS A	4.000	17 May 23	282.8911			0.00	1,131.66	1,131.66	0.00
ACCENTURE PLC CLS A	76.000	29 Jun 23	308.5294			0.00	23,450.13	23,450.13	0.00
ACCENTURE PLC CLS A	-107.000	10 Mar 23		256.1531		0.00	28,812.78	27,405.48	-1,407.30
ACCENTURE PLC CLS A	-52.000	15 Mar 23		245.2204		0.00	14,002.47	12,750.05	-1,252.42
ADOBE INC COM	-108.000	15 Mar 23		331.4378		0.00	45,276.53	35,792.29	-9,484.24
ADOBE INC COM	-54.000	11 Apr 23		369.7330		0.00	22,638.26	19,964.07	-2,674.19
ADOBE INC COM	-135.000	12 May 23		334.7477		0.00	56,595.66	45,187.19	-11,408.47
ADOBE INC COM	-35.000	26 Sep 23		503.7003		0.00	14,672.95	17,628.48	2,955.53
ADOBE INC COM	-36.000	27 Sep 23		503.0690		0.00	15,092.17	18,109.43	3,017.26
ADVANCED MICRO DEVICES INC COM	100.000	4 May 23	87.5885			0.00	8,761.35	8,761.35	0.00
ADVANCED MICRO DEVICES INC COM	94.000	5 May 23	87.9977			0.00	8,274.13	8,274.13	0.00
ADVANCED MICRO DEVICES INC COM	-29.000	20 Jun 23		118.7443		0.00	2,464.79	3,442.82	978.03
ADVANCED MICRO DEVICES INC COM	-43.000	22 Jun 23		110.1028		0.00	3,654.68	4,733.30	1,078.62
ALPHABET INC CAPITAL STOCK USD0.001 CL A	405.000	3 Feb 23	106.9908			0.00	43,341.40	43,341.40	0.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A	8.000	11 May 23	117.4002			0.00	939.40	939.40	0.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A	47.000	4 Oct 23	134.7086			0.00	6,332.48	6,332.48	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
AMER ELEC PWR CO INC COM	-44.000	18 Jan 23		93.0578		0.00	3,845.01	4,093.34	248.33
AMER ELEC PWR CO INC COM	-48.000	19 Jan 23		91.9301		0.00	4,194.56	4,411.33	216.77
AMER ELEC PWR CO INC COM	-218.000	20 Jan 23		90.8913		0.00	19,050.27	19,808.39	758.12
AMER ELEC PWR CO INC COM	-29.000	27 Jun 23		83.7477		0.00	2,546.02	2,427.93	-118.09
AMER ELEC PWR CO INC COM	-396.000	28 Jun 23		81.7802		0.00	34,766.39	32,374.80	-2,391.59
AMER ELEC PWR CO INC COM	-474.000	29 Jun 23		81.7579		0.00	41,614.31	38,741.07	-2,873.24
AMER ELEC PWR CO INC COM	-281.000	10 Jul 23		84.1478		0.00	24,670.09	23,638.31	-1,031.78
AMER ELEC PWR CO INC COM	-227.000	3 Aug 23		82.3662		0.00	19,929.22	18,691.30	-1,237.92
AMER ELEC PWR CO INC COM	-15.000	14 Aug 23		80.2339		0.00	1,316.91	1,203.12	-113.79
AMER ELEC PWR CO INC COM	-144.000	31 Aug 23		79.0055		0.00	12,642.32	11,373.09	-1,269.23
AMEREN CORP COM	57.000	10 Oct 23	76.0361			0.00	4,335.49	4,335.49	0.00
AMEREN CORP COM	41.000	11 Oct 23	76.4119			0.00	3,133.92	3,133.92	0.00
AMEREN CORP COM	47.000	11 Oct 23	77.1123			0.00	3,625.46	3,625.46	0.00
AMEREN CORP COM	102.000	12 Oct 23	76.5567			0.00	7,811.33	7,811.33	0.00
AMEREN CORP COM	16.000	12 Oct 23	76.5567			0.00	1,225.31	1,225.31	0.00
AMEREN CORP COM	35.000	13 Oct 23	77.4519			0.00	2,711.17	2,711.17	0.00
AMEREN CORP COM	1.000	13 Oct 23	77.4848			0.00	77.51	77.51	0.00
AMEREN CORP COM	5.000	13 Oct 23	77.4848			0.00	387.55	387.55	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
AMERICAN EXPRESS CO	174.000	2 Jun 23	168.9317			0.00	29,398.47	29,398.47	0.00
AMERICAN EXPRESS CO	-216.000	25 Sep 23		152.3130		0.00	34,559.52	32,893.94	-1,665.58
AVANTOR INC COM	117.000	21 Feb 23	24.1989			0.00	2,834.20	2,834.20	0.00
AVANTOR INC COM	16.000	21 Feb 23	24.0829			0.00	385.73	385.73	0.00
AVANTOR INC COM	206.000	22 Feb 23	24.1150			0.00	4,972.84	4,972.84	0.00
AVANTOR INC COM	26.000	22 Feb 23	24.2955			0.00	632.33	632.33	0.00
AVANTOR INC COM	574.000	22 Feb 23	24.1766			0.00	13,897.46	13,897.46	0.00
AVANTOR INC COM	333.000	23 Feb 23	24.6172			0.00	8,205.86	8,205.86	0.00
AVANTOR INC COM	96.000	24 Feb 23	24.4878			0.00	2,353.23	2,353.23	0.00
AVANTOR INC COM	262.000	2 Mar 23	24.7292			0.00	6,485.60	6,485.60	0.00
AVANTOR INC COM	118.000	3 Mar 23	25.1206			0.00	2,967.18	2,967.18	0.00
AVANTOR INC COM	-125.000	6 Jun 23		20.1491		0.00	3,035.11	2,515.48	-519.63
AVANTOR INC COM	-67.000	9 Jun 23		19.6749		0.00	1,626.82	1,316.52	-310.30
AVANTOR INC COM	-48.000	14 Jun 23		19.6784		0.00	1,165.48	943.35	-222.13
AVANTOR INC COM	-379.000	15 Jun 23		19.7805		0.00	9,202.45	7,483.48	-1,718.97
AVERY DENNISON CORP COM	10.000	30 Jun 23	169.4387			0.00	1,694.64	1,694.64	0.00
AVERY DENNISON CORP COM	7.000	3 Jul 23	173.1064			0.00	1,211.92	1,211.92	0.00
AVERY DENNISON CORP COM	111.000	7 Jul 23	172.0874			0.00	19,104.48	19,104.48	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
AVERY DENNISON CORP COM	42.000	13 Jul 23	179.9556			0.00	7,559.19	7,559.19	0.00
AVERY DENNISON CORP COM	244.000	27 Jul 23	184.0664			0.00	44,918.30	44,918.30	0.00
AVERY DENNISON CORP COM	26.000	28 Jul 23	185.7136			0.00	4,829.20	4,829.20	0.00
AVERY DENNISON CORP COM	42.000	6 Oct 23	183.7998			0.00	7,720.43	7,720.43	0.00
AVERY DENNISON CORP COM	51.000	6 Oct 23	183.1538			0.00	9,342.12	9,342.12	0.00
AVERY DENNISON CORP COM	63.000	9 Oct 23	184.2156			0.00	11,607.16	11,607.16	0.00
AVERY DENNISON CORP COM	12.000	9 Oct 23	184.7100			0.00	2,216.94	2,216.94	0.00
BANK OF AMERICA CORP	-369.000	10 Mar 23		30.2752		0.00	12,539.10	11,162.23	-1,376.87
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	-119.000	3 Feb 23		307.2318		0.00	26,920.54	36,556.76	9,636.22
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	64.000	8 Aug 23	89.9565			0.00	5,758.82	5,758.82	0.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	81.000	9 Aug 23	93.6392			0.00	7,586.81	7,586.81	0.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	47.000	27 Sep 23	89.3497			0.00	4,200.62	4,200.62	0.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	-67.000	3 Mar 23		100.4513		0.00	5,564.97	6,728.50	1,163.53
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	-128.000	3 Mar 23		100.7300		0.00	10,631.59	12,892.05	2,260.46
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	-81.000	6 Mar 23		93.9441		0.00	6,727.80	7,607.37	879.57
BLACKROCK INC COM STK	51.000	12 May 23	649.3353			0.00	33,117.38	33,117.38	0.00
BLACKROCK INC COM STK	8.000	29 Jun 23	689.1909			0.00	5,513.73	5,513.73	0.00
BLACKROCK INC COM STK	12.000	11 Jul 23	708.6818			0.00	8,504.48	8,504.48	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
BLACKROCK INC COM STK	24.000	12 Jul 23	722.0886			0.00	17,330.73	17,330.73	0.00
BOSTON SCIENTIFIC CORP COM	222.000	28 Aug 23	53.6380			0.00	11,913.19	11,913.19	0.00
BOSTON SCIENTIFIC CORP COM	114.000	10 Oct 23	53.6921			0.00	6,123.75	6,123.75	0.00
BOSTON SCIENTIFIC CORP COM	-292.000	2 Aug 23		50.7802		0.00	11,046.29	14,820.40	3,774.11
CHEVRON CORP COM	-335.000	1 Feb 23		170.3483		0.00	34,604.11	57,056.99	22,452.88
COMCAST CORP NEW-CL A	-11.000	23 Mar 23		35.9813		0.00	437.87	395.50	-42.37
COMCAST CORP NEW-CL A	-452.000	23 Mar 23		35.9810		0.00	17,992.39	16,247.45	-1,744.94
COMCAST CORP NEW-CL A	-200.000	20 Jun 23		40.7022		0.00	7,961.24	8,135.37	174.13
COMCAST CORP NEW-CL A	-83.000	22 Jun 23		40.4582		0.00	3,303.91	3,355.92	52.01
CORTEVA INC COM USD0.01 WI	401.000	10 Feb 23	64.3757			0.00	25,828.70	25,828.70	0.00
CORTEVA INC COM USD0.01 WI	-202.000	15 Mar 23		56.5499		0.00	9,753.68	11,417.93	1,664.25
CORTEVA INC COM USD0.01 WI	-92.000	31 May 23		53.1007		0.00	4,442.27	4,882.92	440.65
CORTEVA INC COM USD0.01 WI	-76.000	20 Jun 23		56.4460		0.00	3,669.70	4,287.96	618.26
CORTEVA INC COM USD0.01 WI	-1,122.000	10 Jul 23		54.2567		0.00	54,176.35	60,847.48	6,671.13
COTY INC COM CL A COM CL A	398.000	28 Aug 23	11.2579			0.00	4,490.59	4,490.59	0.00
CVS HEALTH CORP COM	-29.000	20 Jan 23		86.8237		0.00	2,529.16	2,517.10	-12.06
CVS HEALTH CORP COM	-13.000	2 Feb 23		86.6719		0.00	1,133.76	1,126.37	-7.39
CVS HEALTH CORP COM	-170.000	2 Mar 23		81.7461		0.00	14,826.14	13,892.47	-933.67

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
CVS HEALTH CORP COM	-210.000	8 Mar 23		79.6684		0.00	18,314.64	16,724.97	-1,589.67
CVS HEALTH CORP COM	-5.000	9 Mar 23		78.5928		0.00	436.06	392.82	-43.24
DANAHER CORP COM	29.000	17 Apr 23	255.7500			0.00	7,417.77	7,417.77	0.00
DANAHER CORP COM	17.000	17 Apr 23	254.2069			0.00	4,321.95	4,321.95	0.00
DANAHER CORP COM	71.000	18 Apr 23	259.8697			0.00	18,452.53	18,452.53	0.00
DANAHER CORP COM	43.000	18 Apr 23	256.5421			0.00	11,032.39	11,032.39	0.00
DANAHER CORP COM	94.000	28 Apr 23	238.3054			0.00	22,403.06	22,403.06	0.00
DANAHER CORP COM	103.000	22 May 23	230.4444			0.00	23,738.35	23,738.35	0.00
DANAHER CORP COM	48.000	31 Aug 23	267.1058			0.00	12,822.28	12,822.28	0.00
DOLLAR TREE INC COM STK	19.000	30 Aug 23	124.4629			0.00	2,365.28	2,365.28	0.00
DOLLAR TREE INC COM STK	61.000	31 Aug 23	122.3005			0.00	7,461.86	7,461.86	0.00
DOLLAR TREE INC COM STK	55.000	5 Sep 23	118.7028			0.00	6,530.03	6,530.03	0.00
DTE ENERGY CO COM	381.000	28 Jun 23	108.7781			0.00	41,453.99	41,453.99	0.00
DTE ENERGY CO COM	307.000	29 Jun 23	108.9187			0.00	33,445.72	33,445.72	0.00
DTE ENERGY CO COM	5.000	3 Jul 23	110.8707			0.00	554.48	554.48	0.00
DTE ENERGY CO COM	300.000	5 Jul 23	112.3515			0.00	33,712.95	33,712.95	0.00
DTE ENERGY CO COM	131.000	10 Jul 23	109.3751			0.00	14,331.42	14,331.42	0.00
DTE ENERGY CO COM	13.000	11 Jul 23	110.0445			0.00	1,430.91	1,430.91	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
DTE ENERGY CO COM	63.000	12 Jul 23	112.5072			0.00	7,089.53	7,089.53	0.00
DTE ENERGY CO COM	172.000	21 Sep 23	106.9450			0.00	18,398.84	18,398.84	0.00
ELEVANCE HEALTH INC	54.000	11 Apr 23	489.2691			0.00	26,421.88	26,421.88	0.00
ELEVANCE HEALTH INC	28.000	1 May 23	475.6416			0.00	13,318.66	13,318.66	0.00
ELEVANCE HEALTH INC	88.000	2 Jun 23	471.5674			0.00	41,501.01	41,501.01	0.00
ELEVANCE HEALTH INC	5.000	23 Jun 23	452.0261			0.00	2,260.26	2,260.26	0.00
ELEVANCE HEALTH INC	-105.000	17 Jul 23		437.3337		0.00	40,921.16	45,917.04	4,995.88
ELI LILLY & CO COM	-92.000	11 Jul 23		439.7269		0.00	17,782.77	40,452.24	22,669.47
ELI LILLY & CO COM	-52.000	11 Jul 23		439.2429		0.00	10,051.13	22,838.62	12,787.49
EMERSON ELECTRIC CO COM	95.000	7 Jun 23	84.1415			0.00	7,996.77	7,996.77	0.00
EMERSON ELECTRIC CO COM	556.000	8 Jun 23	83.9589			0.00	46,700.61	46,700.61	0.00
EMERSON ELECTRIC CO COM	222.000	9 Jun 23	84.0440			0.00	18,665.54	18,665.54	0.00
EMERSON ELECTRIC CO COM	398.000	13 Jun 23	85.9455			0.00	34,216.26	34,216.26	0.00
EMERSON ELECTRIC CO COM	36.000	13 Jun 23	86.1300			0.00	3,101.94	3,101.94	0.00
EMERSON ELECTRIC CO COM	72.000	14 Jun 23	86.8545			0.00	6,256.04	6,256.04	0.00
EMERSON ELECTRIC CO COM	331.000	16 Jun 23	88.3142			0.00	29,243.59	29,243.59	0.00
EMERSON ELECTRIC CO COM	73.000	21 Jun 23	87.3905			0.00	6,381.34	6,381.34	0.00
EMERSON ELECTRIC CO COM	131.000	22 Jun 23	87.5014			0.00	11,465.96	11,465.96	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
EMERSON ELECTRIC CO COM	84.000	27 Jun 23	89.6656			0.00	7,534.01	7,534.01	0.00
EMERSON ELECTRIC CO COM	75.000	11 Jul 23	91.4371			0.00	6,859.66	6,859.66	0.00
EMERSON ELECTRIC CO COM	-302.000	5 Oct 23		93.7187		0.00	26,237.83	28,295.27	2,057.44
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	234.000	3 Mar 23	23.9796			0.00	5,619.42	5,619.42	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	22.000	3 Mar 23	24.2335			0.00	533.69	533.69	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	4.000	9 Mar 23	23.6400			0.00	94.66	94.66	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	159.000	10 Apr 23	23.5351			0.00	3,747.65	3,747.65	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	14.000	10 May 23	24.0575			0.00	337.16	337.16	0.00
ENTEGRIS INC COM	222.000	16 Feb 23	87.2736			0.00	19,380.29	19,380.29	0.00
ENTEGRIS INC COM	8.000	17 Feb 23	85.3365			0.00	682.89	682.89	0.00
ENTEGRIS INC COM	128.000	22 Feb 23	82.4843			0.00	10,561.19	10,561.19	0.00
ENTEGRIS INC COM	125.000	23 Feb 23	85.8526			0.00	10,734.71	10,734.71	0.00
ENTEGRIS INC COM	58.000	23 Feb 23	85.9000			0.00	4,984.23	4,984.23	0.00
ENTEGRIS INC COM	71.000	24 Feb 23	83.5180			0.00	5,931.56	5,931.56	0.00
ENTEGRIS INC COM	99.000	27 Feb 23	84.3266			0.00	8,350.81	8,350.81	0.00
ENTEGRIS INC COM	102.000	28 Feb 23	85.4076			0.00	8,714.13	8,714.13	0.00
ENTEGRIS INC COM	71.000	18 May 23	97.9834			0.00	6,958.60	6,958.60	0.00
EOG RESOURCES INC COM	85.000	12 Jul 23	121.3933			0.00	10,320.56	10,320.56	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
EOG RESOURCES INC COM	144.000	5 Sep 23	134.1997			0.00	19,328.36	19,328.36	0.00
EOG RESOURCES INC COM	-31.000	16 Feb 23		125.1400		0.00	2,279.48	3,878.16	1,598.68
EOG RESOURCES INC COM	-34.000	16 Feb 23		125.6665		0.00	2,500.07	4,271.71	1,771.64
EOG RESOURCES INC COM	-69.000	17 Feb 23		120.8035		0.00	5,073.68	8,332.82	3,259.14
EOG RESOURCES INC COM	-260.000	21 Feb 23		118.5716		0.00	19,118.22	30,818.81	11,700.59
FIDELITY NATL INFORMATION SVCS INC COM STK	-270.000	13 Jan 23		69.4237		0.00	28,346.76	18,737.22	-9,609.54
FIDELITY NATL INFORMATION SVCS INC COM STK	-212.000	13 Jan 23		69.4253		0.00	22,257.46	14,712.52	-7,544.94
GE AEROSPACE	-15.000	20 Jun 23		104.6496		0.00	885.48	1,569.34	683.86
GE HEALTHCARE TECHNOLOGIES INC COM	73.000	4 Oct 23	67.6211			0.00	4,938.17	4,938.17	0.00
GE HEALTHCARE TECHNOLOGIES INC COM	-2.000	6 Apr 23		80.6314		0.00	118.99	161.20	42.21
HONEYWELL INTL INC COM STK	18.000	1 May 23	201.5277			0.00	3,627.95	3,627.95	0.00
HONEYWELL INTL INC COM STK	102.000	11 Jul 23	208.3415			0.00	21,254.40	21,254.40	0.00
HONEYWELL INTL INC COM STK	103.000	29 Aug 23	189.4177			0.00	19,512.60	19,512.60	0.00
HONEYWELL INTL INC COM STK	-86.000	23 Feb 23		193.8429		0.00	14,915.06	16,668.20	1,753.14
HONEYWELL INTL INC COM STK	-20.000	24 Feb 23		191.5381		0.00	3,468.62	3,830.22	361.60
INTERNATIONAL BUSINESS MACHS CORP COM	172.000	12 May 23	122.0768			0.00	21,001.51	21,001.51	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	5.000	16 May 23	123.0845			0.00	615.55	615.55	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	8.000	17 May 23	125.0609			0.00	1,000.69	1,000.69	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
INTERNATIONAL BUSINESS MACHS CORP COM	74.000	19 May 23	127.6921			0.00	9,451.07	9,451.07	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	64.000	26 May 23	129.0595			0.00	8,261.41	8,261.41	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	143.000	29 Jun 23	133.8600			0.00	19,146.99	19,146.99	0.00
INTL FLAVORS & FRAGRANCES INC COM	78.000	23 Feb 23	94.8742			0.00	7,402.92	7,402.92	0.00
INTL FLAVORS & FRAGRANCES INC COM	191.000	23 Feb 23	94.3324			0.00	18,022.27	18,022.27	0.00
INTL FLAVORS & FRAGRANCES INC COM	223.000	27 Feb 23	94.8331			0.00	21,155.59	21,155.59	0.00
INTL FLAVORS & FRAGRANCES INC COM	-243.000	15 Mar 23		82.0210		0.00	28,981.27	19,924.86	-9,056.41
INTL FLAVORS & FRAGRANCES INC COM	-78.000	10 May 23		86.8107		0.00	9,302.63	6,769.22	-2,533.41
INTL FLAVORS & FRAGRANCES INC COM	-117.000	11 May 23		85.4087		0.00	13,953.94	9,989.81	-3,964.13
INTL FLAVORS & FRAGRANCES INC COM	-418.000	12 May 23		83.1460		0.00	49,852.56	34,744.30	-15,108.26
INTL FLAVORS & FRAGRANCES INC COM	-15.000	15 May 23		84.1547		0.00	1,788.97	1,261.92	-527.05
INTL FLAVORS & FRAGRANCES INC COM	-45.000	16 May 23		81.5445		0.00	5,366.90	3,668.34	-1,698.56
INTL FLAVORS & FRAGRANCES INC COM	-11.000	17 May 23		81.0863		0.00	1,311.91	891.66	-420.25
INTL FLAVORS & FRAGRANCES INC COM	-100.000	19 May 23		83.7111		0.00	11,926.45	8,367.54	-3,558.91
INTL FLAVORS & FRAGRANCES INC COM	-166.000	19 May 23		83.9809		0.00	19,797.90	13,936.56	-5,861.34
INTL FLAVORS & FRAGRANCES INC COM	-166.000	22 May 23		83.5030		0.00	19,797.91	13,857.23	-5,940.68
INTL FLAVORS & FRAGRANCES INC COM	-86.000	23 May 23		83.6964		0.00	10,256.75	7,195.68	-3,061.07
IQVIA HLDGS INC COM USD0.01	33.000	28 Aug 23	220.8482			0.00	7,288.82	7,288.82	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
IQVIA HLDGS INC COM USD0.01	-14.000	25 Apr 23		192.7046		0.00	2,990.49	2,697.48	-293.01
IQVIA HLDGS INC COM USD0.01	-55.000	26 Apr 23		189.9021		0.00	11,748.35	10,443.15	-1,305.20
JOHNSON & JOHNSON COM USD1	-2.000	30 Jan 23		163.1400		0.00	320.57	326.22	5.65
JOHNSON & JOHNSON COM USD1	-851.000	30 Jan 23		162.2943		0.00	136,404.37	138,079.49	1,675.12
JOHNSON & JOHNSON COM USD1	-156.000	21 Mar 23		152.4869		0.00	25,004.80	23,783.86	-1,220.94
JOHNSON & JOHNSON COM USD1	-36.000	26 May 23		154.3880		0.00	5,770.34	5,557.02	-213.32
JOHNSON & JOHNSON COM USD1	-208.000	17 Jul 23		159.4234		0.00	33,339.73	33,154.60	-185.13
JOHNSON & JOHNSON COM USD1	-202.000	7 Aug 23		172.4512		0.00	32,378.01	34,829.81	2,451.80
JOHNSON & JOHNSON COM USD1	-112.000	8 Aug 23		172.5568		0.00	17,952.16	19,323.40	1,371.24
JOHNSON & JOHNSON COM USD1	-365.000	11 Aug 23		172.6487		0.00	58,504.81	63,007.14	4,502.33
JOHNSON & JOHNSON COM USD1	-693.000	28 Aug 23		163.9535		0.00	111,079.00	113,601.54	2,522.54
JOHNSON & JOHNSON COM USD1	-13.000	29 Aug 23		163.1437		0.00	2,083.73	2,120.52	36.79
JOHNSON & JOHNSON COM USD1	-174.000	29 Aug 23		163.0946		0.00	27,889.97	28,372.14	482.17
JOHNSON & JOHNSON COM USD1	-77.000	1 Sep 23		160.6534		0.00	12,342.11	12,368.28	26.17
JPMORGAN CHASE & CO COM	411.000	1 May 23	141.8217			0.00	58,299.00	58,299.00	0.00
JPMORGAN CHASE & CO COM	160.000	2 May 23	139.6141			0.00	22,342.26	22,342.26	0.00
KENVUE INC COM	176.000	4 May 23	26.2586			0.00	4,625.03	4,625.03	0.00
KENVUE INC COM	3,579.000	4 May 23	22.0000			0.00	78,738.00	78,738.00	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
KENVUE INC COM	510.000	5 May 23	26.6866			0.00	13,628.02	13,628.02	0.00
KENVUE INC COM	61.000	29 Aug 23	22.9639			0.00	1,402.33	1,402.33	0.00
LAM RESH CORP COM	40.000	26 Jan 23	496.3861			0.00	19,856.44	19,856.44	0.00
LAM RESH CORP COM	-4.000	21 Sep 23		613.0898		0.00	1,761.22	2,452.24	691.02
LOWES COS INC COM	-1.000	3 Aug 23		227.4546		0.00	123.65	227.41	103.76
LOWES COS INC COM	-19.000	10 Oct 23		202.4229		0.00	2,349.41	3,845.52	1,496.11
MARVELL TECHNOLOGY INC COM	108.000	21 Mar 23	40.9229			0.00	4,422.37	4,422.37	0.00
MARVELL TECHNOLOGY INC COM	7.000	18 Apr 23	41.6656			0.00	291.84	291.84	0.00
MARVELL TECHNOLOGY INC COM	184.000	11 May 23	39.6737			0.00	7,304.56	7,304.56	0.00
MARVELL TECHNOLOGY INC COM	382.000	12 May 23	39.5891			0.00	15,136.41	15,136.41	0.00
MARVELL TECHNOLOGY INC COM	-229.000	31 May 23		59.3838		0.00	9,807.68	13,593.05	3,785.37
MARVELL TECHNOLOGY INC COM	-366.000	2 Jun 23		59.3868		0.00	15,675.16	21,722.58	6,047.42
MATCH GROUP INC NEW COM	-187.000	3 Feb 23		48.8536		0.00	9,134.62	9,130.73	-3.89
MATCH GROUP INC NEW COM	-76.000	6 Feb 23		47.1276		0.00	3,712.46	3,579.71	-132.75
MATCH GROUP INC NEW COM	-27.000	25 Aug 23		43.4856		0.00	1,271.77	1,173.42	-98.35
MC DONALDS CORP COM	-93.000	1 Feb 23		265.1190		0.00	24,001.35	24,653.17	651.82
MC DONALDS CORP COM	-69.000	18 May 23		291.8900		0.00	17,986.33	20,138.51	2,152.18
MC DONALDS CORP COM	-67.000	13 Jun 23		288.2808		0.00	17,464.99	19,312.97	1,847.98

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
MC DONALDS CORP COM	-27.000	1 Sep 23		279.7374		0.00	7,038.13	7,552.16	514.03
MC DONALDS CORP COM	-9.000	5 Sep 23		279.6861		0.00	2,346.04	2,516.91	170.87
MEDTRONIC PLC COMMON STOCK STOCK	87.000	30 Jan 23	82.5889			0.00	7,187.41	7,187.41	0.00
MEDTRONIC PLC COMMON STOCK STOCK	182.000	31 Jan 23	83.0029			0.00	15,111.08	15,111.08	0.00
MEDTRONIC PLC COMMON STOCK STOCK	252.000	1 Feb 23	85.2209			0.00	21,481.97	21,481.97	0.00
MEDTRONIC PLC COMMON STOCK STOCK	265.000	7 Feb 23	86.2505			0.00	22,863.01	22,863.01	0.00
MEDTRONIC PLC COMMON STOCK STOCK	124.000	15 Feb 23	84.0934			0.00	10,430.68	10,430.68	0.00
MEDTRONIC PLC COMMON STOCK STOCK	104.000	21 Mar 23	80.5330			0.00	8,378.03	8,378.03	0.00
MEDTRONIC PLC COMMON STOCK STOCK	144.000	26 May 23	81.7054			0.00	11,769.18	11,769.18	0.00
MEDTRONIC PLC COMMON STOCK STOCK	29.000	6 Jun 23	83.7003			0.00	2,428.04	2,428.04	0.00
MEDTRONIC PLC COMMON STOCK STOCK	-53.000	9 Oct 23		74.7738		0.00	4,433.13	3,961.64	-471.49
MICROCHIP TECHNOLOGY INC COM	-102.000	10 Feb 23		82.4121		0.00	6,388.57	8,403.28	2,014.71
MICROCHIP TECHNOLOGY INC COM	-165.000	5 Apr 23		78.7952		0.00	10,334.45	12,996.97	2,662.52
MICROCHIP TECHNOLOGY INC COM	-89.000	6 Apr 23		78.9278		0.00	5,574.34	7,022.28	1,447.94
MICROSOFT CORP COM	-42.000	11 Apr 23		282.2488		0.00	6,460.70	11,853.30	5,392.60
MICROSOFT CORP COM	-62.000	11 Jul 23		330.9427		0.00	9,537.22	20,516.73	10,979.51
MONDELEZ INTL INC COM	-51.000	18 May 23		76.6992		0.00	3,075.74	3,910.34	834.60
MONDELEZ INTL INC COM	-230.000	18 May 23		76.8644		0.00	13,871.00	17,670.61	3,799.61

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
MONDELEZ INTL INC COM	-108.000	22 May 23		76.2561		0.00	6,513.34	8,232.89	1,719.55
MONDELEZ INTL INC COM	-104.000	18 Aug 23		71.1462		0.00	6,272.10	7,396.54	1,124.44
MONDELEZ INTL INC COM	-1.000	28 Aug 23		71.5507		0.00	60.31	71.51	11.20
MONDELEZ INTL INC COM	-22.000	1 Sep 23		69.7595		0.00	1,326.79	1,534.14	207.35
MONDELEZ INTL INC COM	-80.000	5 Sep 23		69.4609		0.00	4,824.70	5,554.02	729.32
MONSTER BEVERAGE CORP NEW COM	-9.000	5 May 23		59.8215		0.00	362.88	538.15	175.27
MONSTER BEVERAGE CORP NEW COM	-15.000	5 May 23		59.8215		0.00	604.80	896.93	292.13
NEWMONT CORPORATION	214.000	15 Mar 23	45.6239			0.00	9,768.86	9,768.86	0.00
NEWMONT CORPORATION	222.000	17 Mar 23	48.2469			0.00	10,716.36	10,716.36	0.00
NEWMONT CORPORATION	382.000	17 Mar 23	47.8590			0.00	18,291.69	18,291.69	0.00
NEWMONT CORPORATION	200.000	23 Mar 23	48.0611			0.00	9,617.22	9,617.22	0.00
NEWMONT CORPORATION	536.000	24 Mar 23	48.2923			0.00	25,898.07	25,898.07	0.00
NEWMONT CORPORATION	413.000	1 Jun 23	42.4707			0.00	17,554.86	17,554.86	0.00
NEWMONT CORPORATION	38.000	1 Jun 23	42.5388			0.00	1,617.42	1,617.42	0.00
NEWMONT CORPORATION	77.000	13 Jul 23	45.3263			0.00	3,492.06	3,492.06	0.00
NEWMONT CORPORATION	33.000	4 Aug 23	40.6171			0.00	1,341.19	1,341.19	0.00
NEWMONT CORPORATION	-8.000	28 Jun 23		41.6800		0.00	369.01	333.23	-35.78
NEWMONT CORPORATION	-64.000	29 Jun 23		40.8836		0.00	2,952.08	2,614.28	-337.80

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
NEWMONT CORPORATION	-228.000	2 Oct 23		35.3914		0.00	10,116.06	8,063.47	-2,052.59
NEWMONT CORPORATION	-325.000	3 Oct 23		35.3964		0.00	14,419.83	11,495.60	-2,924.23
NIKE INC CL B	394.000	2 Oct 23	94.5805			0.00	37,274.57	37,274.57	0.00
NIKE INC CL B	122.000	6 Oct 23	97.4415			0.00	11,890.91	11,890.91	0.00
NVIDIA CORP COM	-57.000	21 Sep 23		414.0187		0.00	7,440.01	23,597.45	16,157.44
PALO ALTO NETWORKS INC COM USD0.0001	-40.000	12 Jul 23		234.0875		0.00	3,940.69	9,362.42	5,421.73
PARKER-HANNIFIN CORP COM	83.000	6 Jan 23	309.6195			0.00	25,700.50	25,700.50	0.00
PINTEREST INC CL A CL A	616.000	21 Mar 23	27.6092			0.00	17,022.67	17,022.67	0.00
PINTEREST INC CL A CL A	205.000	22 Mar 23	27.6132			0.00	5,665.84	5,665.84	0.00
PINTEREST INC CL A CL A	47.000	23 Mar 23	28.3960			0.00	1,335.79	1,335.79	0.00
PINTEREST INC CL A CL A	315.000	24 Mar 23	27.5476			0.00	8,685.37	8,685.37	0.00
PINTEREST INC CL A CL A	27.000	4 Apr 23	27.8230			0.00	751.90	751.90	0.00
PINTEREST INC CL A CL A	231.000	6 Apr 23	28.2644			0.00	6,534.86	6,534.86	0.00
PINTEREST INC CL A CL A	408.000	19 May 23	22.6408			0.00	9,247.65	9,247.65	0.00
PINTEREST INC CL A CL A	10.000	22 May 23	23.4099			0.00	234.35	234.35	0.00
PINTEREST INC CL A CL A	201.000	22 May 23	23.3201			0.00	4,694.38	4,694.38	0.00
PINTEREST INC CL A CL A	411.000	21 Sep 23	26.3982			0.00	10,859.94	10,859.94	0.00
PINTEREST INC CL A CL A	120.000	22 Sep 23	26.7658			0.00	3,214.90	3,214.90	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
PROCTER & GAMBLE COM NPV	-7.000	9 May 23		154.4928		0.00	1,036.12	1,081.26	45.14
PROCTER & GAMBLE COM NPV	-10.000	23 May 23		148.3236		0.00	1,480.17	1,482.97	2.80
PROCTER & GAMBLE COM NPV	-24.000	13 Jul 23		148.3160		0.00	3,552.42	3,558.95	6.53
PUB SERVICE ENTERPRISE GROUP INC COM	143.000	21 Sep 23	60.9802			0.00	8,723.75	8,723.75	0.00
PUB SERVICE ENTERPRISE GROUP INC COM	-119.000	18 Jan 23		61.2710		0.00	7,627.56	7,288.10	-339.46
PUB SERVICE ENTERPRISE GROUP INC COM	-63.000	19 Jan 23		60.1905		0.00	4,038.12	3,790.33	-247.79
PUB SERVICE ENTERPRISE GROUP INC COM	-84.000	20 Jan 23		59.7782		0.00	5,384.16	5,019.15	-365.01
PUB SERVICE ENTERPRISE GROUP INC COM	-107.000	26 Jan 23		61.0360		0.00	6,858.40	6,528.02	-330.38
PUB SERVICE ENTERPRISE GROUP INC COM	-52.000	27 Jan 23		60.7874		0.00	3,333.05	3,159.56	-173.49
PUB SERVICE ENTERPRISE GROUP INC COM	-21.000	31 Jan 23		61.0911		0.00	1,346.04	1,282.35	-63.69
PUB SERVICE ENTERPRISE GROUP INC COM	-135.000	28 Jun 23		61.7799		0.00	8,653.12	8,336.84	-316.28
PUB SERVICE ENTERPRISE GROUP INC COM	-225.000	14 Aug 23		60.0578		0.00	14,421.86	13,507.27	-914.59
QUALCOMM INC COM	230.000	21 Mar 23	123.0345			0.00	28,303.69	28,303.69	0.00
QUALCOMM INC COM	25.000	5 May 23	108.4636			0.00	2,712.22	2,712.22	0.00
QUALCOMM INC COM	162.000	13 Jun 23	124.4903			0.00	20,171.48	20,171.48	0.00
QUALCOMM INC COM	526.000	27 Jun 23	117.1521			0.00	61,640.41	61,640.41	0.00
QUALCOMM INC COM	-138.000	11 May 23		104.2465		0.00	15,738.39	14,382.45	-1,355.94
RTX CORPORATION COMSTK	-36.000	4 Oct 23		69.6140		0.00	2,643.78	2,505.17	-138.61

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
S&P GLOBAL INC COM	73.000	6 Jan 23	347.8422			0.00	25,394.31	25,394.31	0.00
S&P GLOBAL INC COM	15.000	11 Jan 23	363.9211			0.00	5,459.20	5,459.20	0.00
S&P GLOBAL INC COM	67.000	28 Apr 23	361.8098			0.00	24,242.94	24,242.94	0.00
S&P GLOBAL INC COM	43.000	2 Jun 23	377.4785			0.00	16,232.66	16,232.66	0.00
S&P GLOBAL INC COM	40.000	2 Jun 23	376.2369			0.00	15,050.48	15,050.48	0.00
S.W. AIRL CO COM	-227.000	23 Feb 23		33.6593		0.00	11,219.56	7,634.91	-3,584.65
S.W. AIRL CO COM	-700.000	24 Feb 23		33.2846		0.00	34,597.76	23,281.53	-11,316.23
S.W. AIRL CO COM	-1,079.000	13 Mar 23		31.5732		0.00	53,329.98	34,040.22	-19,289.76
SHERWIN-WILLIAMS CO COM	27.000	29 Jun 23	260.6540			0.00	7,038.34	7,038.34	0.00
STATE STR CORP COM	-49.000	10 Mar 23		81.6711		0.00	3,906.17	4,000.61	94.44
STATE STR CORP COM	-187.000	18 Apr 23		74.7999		0.00	14,907.23	13,982.78	-924.45
STATE STR CORP COM	-91.000	19 Apr 23		75.4038		0.00	7,254.32	6,859.41	-394.91
STATE STR CORP COM	-24.000	19 Apr 23		75.2814		0.00	1,913.23	1,806.13	-107.10
STATE STR CORP COM	-26.000	20 Apr 23		74.9644		0.00	2,072.66	1,948.40	-124.26
STATE STR CORP COM	-243.000	20 Apr 23		74.9644		0.00	19,371.42	18,210.12	-1,161.30
STATE STR CORP COM	-148.000	21 Apr 23		73.8324		0.00	11,798.24	10,923.41	-874.83
STATE STR CORP COM	-29.000	24 Apr 23		73.3916		0.00	2,311.82	2,127.61	-184.21
STATE STR CORP COM	-125.000	24 Apr 23		73.4181		0.00	9,964.73	9,174.05	-790.68

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
STATE STR CORP COM	-241.000	25 Apr 23		71.1463		0.00	19,211.99	17,140.09	-2,071.90
STATE STR CORP COM	-329.000	25 Apr 23		71.1463		0.00	26,227.16	23,398.71	-2,828.45
SYSCO CORP COM	7.000	3 Feb 23	76.8131			0.00	537.87	537.87	0.00
SYSCO CORP COM	74.000	6 Feb 23	76.9100			0.00	5,693.93	5,693.93	0.00
SYSCO CORP COM	479.000	6 Feb 23	76.8108			0.00	36,804.35	36,804.35	0.00
SYSCO CORP COM	282.000	10 Feb 23	77.2372			0.00	21,790.76	21,790.76	0.00
SYSCO CORP COM	-237.000	26 Jan 23		78.8621		0.00	17,848.23	18,683.96	835.73
SYSCO CORP COM	-11.000	13 Apr 23		73.8998		0.00	836.24	812.61	-23.63
SYSCO CORP COM	-194.000	14 Apr 23		73.3614		0.00	14,748.18	14,227.14	-521.04
SYSCO CORP COM	-243.000	14 Apr 23		73.4386		0.00	18,473.23	17,836.92	-636.31
SYSCO CORP COM	-19.000	22 May 23		71.8000		0.00	1,444.41	1,363.51	-80.90
SYSCO CORP COM	-133.000	22 May 23		72.2156		0.00	10,110.86	9,601.26	-509.60
SYSCO CORP COM	-229.000	14 Aug 23		70.9164		0.00	17,408.93	16,234.00	-1,174.93
SYSCO CORP COM	-219.000	5 Sep 23		68.7062		0.00	16,648.72	15,041.05	-1,607.67
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-91.000	12 May 23		124.9855		0.00	12,323.03	11,371.30	-951.73
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-9.000	15 May 23		124.1484		0.00	1,218.76	1,117.10	-101.66
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-104.000	19 May 23		136.6332		0.00	14,083.46	14,207.13	123.67
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-41.000	6 Jul 23		142.9554		0.00	5,552.13	5,860.09	307.96

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
TAPESTRY INC COM USD0.01	133.000	10 Aug 23	34.7953			0.00	4,631.10	4,631.10	0.00
TAPESTRY INC COM USD0.01	84.000	10 Aug 23	34.7953			0.00	2,924.91	2,924.91	0.00
TAPESTRY INC COM USD0.01	-50.000	15 Mar 23		40.2354		0.00	1,800.82	2,010.50	209.68
TAPESTRY INC COM USD0.01	-121.000	16 Mar 23		41.0154		0.00	4,357.97	4,959.79	601.82
TAPESTRY INC COM USD0.01	-139.000	5 Apr 23		40.5754		0.00	5,006.27	5,636.45	630.18
TAPESTRY INC COM USD0.01	-201.000	6 Apr 23		39.6691		0.00	7,239.28	7,968.39	729.11
TAPESTRY INC COM USD0.01	-489.000	8 May 23		38.5251		0.00	17,611.97	18,826.38	1,214.41
TE CONNECTIVITY LTD	76.000	5 May 23	123.5855			0.00	9,394.40	9,394.40	0.00
TE CONNECTIVITY LTD	18.000	13 Jun 23	132.2385			0.00	2,380.74	2,380.74	0.00
TE CONNECTIVITY LTD	50.000	21 Jun 23	135.8795			0.00	6,795.23	6,795.23	0.00
TE CONNECTIVITY LTD	59.000	29 Jun 23	138.2256			0.00	8,156.79	8,156.79	0.00
TE CONNECTIVITY LTD	65.000	4 Oct 23	122.8963			0.00	7,989.89	7,989.89	0.00
THERMO FISHER SCIENTIFIC INC COM USD1	30.000	29 Jun 23	513.9534			0.00	15,419.35	15,419.35	0.00
TJX COS INC COM NEW	-783.000	23 Feb 23		77.0217		0.00	49,364.49	60,287.92	10,923.43
TJX COS INC COM NEW	-99.000	15 Mar 23		73.5437		0.00	6,241.49	7,278.29	1,036.80
TJX COS INC COM NEW	-387.000	5 Apr 23		78.2328		0.00	24,398.54	30,266.16	5,867.62
TJX COS INC COM NEW	-62.000	11 Apr 23		78.1677		0.00	3,908.81	4,844.81	936.00
UBER TECHNOLOGIES INC COM USD0.00001	-192.000	13 Feb 23		33.4853		0.00	6,348.51	6,422.31	73.80

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
UNION PAC CORP COM	213.000	25 Jan 23	200.1091			0.00	42,630.70	42,630.70	0.00
UNION PAC CORP COM	82.000	27 Jan 23	203.0089			0.00	16,649.60	16,649.60	0.00
UNION PAC CORP COM	23.000	31 Jan 23	202.6976			0.00	4,662.62	4,662.62	0.00
UNION PAC CORP COM	23.000	2 Feb 23	213.4988			0.00	4,911.05	4,911.05	0.00
UNION PAC CORP COM	74.000	10 Feb 23	205.1027			0.00	15,180.19	15,180.19	0.00
UNITEDHEALTH GROUP INC COM	207.000	17 Jul 23	481.2180			0.00	99,617.31	99,617.31	0.00
UNITEDHEALTH GROUP INC COM	83.000	18 Jul 23	500.2135			0.00	41,519.80	41,519.80	0.00
UNITEDHEALTH GROUP INC COM	70.000	14 Aug 23	512.2551			0.00	35,859.61	35,859.61	0.00
VERTEX PHARMACEUTICALS INC COM	-148.000	30 May 23		323.0128		0.00	30,672.25	47,801.80	17,129.55
VERTEX PHARMACEUTICALS INC COM	-89.000	1 Jun 23		322.1307		0.00	18,444.80	28,667.17	10,222.37
WALMART INC COM	263.000	8 May 23	152.1278			0.00	40,016.19	40,016.19	0.00
WALMART INC COM	125.000	4 Oct 23	160.8512			0.00	20,109.53	20,109.53	0.00
WALT DISNEY CO	167.000	13 Jan 23	98.8675			0.00	16,515.05	16,515.05	0.00
WALT DISNEY CO	52.000	13 Jan 23	99.2498			0.00	5,162.29	5,162.29	0.00
WALT DISNEY CO	187.000	11 Apr 23	101.2078			0.00	18,930.54	18,930.54	0.00
WALT DISNEY CO	-448.000	20 Jun 23		89.9991		0.00	52,598.08	40,308.07	-12,290.01
WALT DISNEY CO	-696.000	21 Jun 23		88.5780		0.00	81,714.87	61,642.83	-20,072.04
WALT DISNEY CO	-22.000	22 Jun 23		88.3806		0.00	2,582.94	1,943.80	-639.14

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
WALT DISNEY CO	-188.000	28 Jun 23		88.7019		0.00	22,072.41	16,671.12	-5,401.29
WALT DISNEY CO	-195.000	6 Jul 23		88.5524		0.00	22,894.25	17,262.70	-5,631.55
WALT DISNEY CO	-172.000	17 Jul 23		86.5873		0.00	20,193.91	14,888.60	-5,305.31
WALT DISNEY CO	-365.000	18 Jul 23		86.1202		0.00	42,853.34	31,424.48	-11,428.86
WELLS FARGO & CO NEW COM STK	-27.000	28 Apr 23		39.6233		0.00	1,168.86	1,069.14	-99.72
WELLS FARGO & CO NEW COM STK	-52.000	1 May 23		40.6422		0.00	2,251.13	2,112.07	-139.06
WELLS FARGO & CO NEW COM STK	-144.000	2 May 23		38.9175		0.00	6,233.90	5,600.47	-633.43
WELLS FARGO & CO NEW COM STK	-139.000	26 May 23		41.3325		0.00	6,017.44	5,741.69	-275.75
ZEBRA TECHNOLOGIES CORP CL A	130.000	28 Feb 23	299.7835			0.00	38,975.11	38,975.11	0.00
ZEBRA TECHNOLOGIES CORP CL A	14.000	2 Mar 23	303.4986			0.00	4,249.33	4,249.33	0.00
ZEBRA TECHNOLOGIES CORP CL A	4.000	3 Mar 23	309.0258			0.00	1,236.20	1,236.20	0.00
ZEBRA TECHNOLOGIES CORP CL A	53.000	5 May 23	273.1480			0.00	14,478.17	14,478.17	0.00
ZEBRA TECHNOLOGIES CORP CL A	46.000	8 May 23	275.1203			0.00	12,656.68	12,656.68	0.00
ZEBRA TECHNOLOGIES CORP CL A	36.000	9 May 23	276.5604			0.00	9,957.07	9,957.07	0.00
ZEBRA TECHNOLOGIES CORP CL A	52.000	18 May 23	276.7250			0.00	14,391.52	14,391.52	0.00
ZEBRA TECHNOLOGIES CORP CL A	36.000	30 Aug 23	278.0620			0.00	10,011.13	10,011.13	0.00
ZEBRA TECHNOLOGIES CORP CL A	-30.000	6 Feb 23		325.5459		0.00	8,073.35	9,765.40	1,692.05
ZEBRA TECHNOLOGIES CORP CL A	-22.000	7 Feb 23		323.7006		0.00	5,920.46	7,120.69	1,200.23

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
ZEBRA TECHNOLOGIES CORP CL A	-11.000	10 Feb 23		313.1831		0.00	2,960.23	3,444.65	484.42
ZEBRA TECHNOLOGIES CORP CL A	-102.000	11 Oct 23		217.0984		0.00	29,253.06	22,141.31	-7,111.75
ZEBRA TECHNOLOGIES CORP CL A	-50.000	12 Oct 23		211.0732		0.00	14,339.73	10,552.32	-3,787.41
ZEBRA TECHNOLOGIES CORP CL A	-6.000	13 Oct 23		207.7938		0.00	1,720.77	1,246.60	-474.17
ZOOMINFO TECHNOLOGIES INC COM USD0.01	144.000	16 May 23	22.8294			0.00	3,291.03	3,291.03	0.00
ZOOMINFO TECHNOLOGIES INC COM USD0.01	-238.000	7 Sep 23		17.9899		0.00	5,673.84	4,275.61	-1,398.23
ZOOMINFO TECHNOLOGIES INC COM USD0.01	-94.000	8 Sep 23		17.6001		0.00	2,240.93	1,652.04	-588.89
Other									
Chile - USD									
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	30,000.000	9 Jan 23	74.0000			0.00	22,200.00	22,200.00	0.00
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	45,000.000	3 Feb 23	77.0000			0.00	34,650.00	34,650.00	0.00
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	55,000.000	9 Feb 23	76.2500			0.00	41,937.50	41,937.50	0.00
REPUBLIC OF CHILE 4.34% 03-07-2042	-25,000.000	9 Jan 23		86.7500		0.00	23,517.59	21,687.50	-1,830.09
REPUBLIC OF CHILE 4.34% 03-07-2042	-40,000.000	3 Feb 23		90.5000		0.00	37,628.15	36,200.00	-1,428.15
REPUBLIC OF CHILE 4.34% 03-07-2042	-50,000.000	9 Feb 23		89.4000		0.00	47,035.19	44,700.00	-2,335.19
REPUBLIC OF CHILE 5.33% 01-05-2054	35,000.000	23 Aug 23	94.3750			0.00	33,031.25	33,031.25	0.00
REPUBLIC OF CHILE 5.33% 01-05-2054	145,000.000	5 Oct 23	86.0500			0.00	124,772.50	124,772.50	0.00
Hungary - USD									

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
Hungary - USD									
PVTPL HUNGARY 5.5% 06-16-2034	-90,000.000	24 Jan 23		98.9600		0.00	88,312.50	89,064.00	751.50
PVTPL HUNGARY REP 6.75% DUE 09-25-2052	55,000.000	24 Jan 23	106.1300			0.00	58,371.50	58,371.50	0.00
Indonesia - USD									
INDONESIA REP 5.65% 01-11-2053	-35,000.000	13 Apr 23		106.3460		0.00	35,670.09	37,221.10	1,551.01
INDONESIA REP BD 3.2% 09-23-2061	-50,000.000	18 Jul 23		69.0000		0.00	34,305.26	34,500.00	194.74
PVTPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO	-35,000.000	8 May 23		92.1500		0.00	35,568.75	32,252.50	-3,316.25
Israel - USD									
ISRAEL ST 3.375% DUE 01-15-2050 REG	45,000.000	18 Jan 23	79.0000			0.00	35,550.00	35,550.00	0.00
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG	215,000.000	31 May 23	79.2000			0.00	170,280.00	170,280.00	0.00
Mexico - USD									
UNITED MEXICAN STATES 4.28% 08-14-2041	-60,000.000	13 Jan 23		82.5000		0.00	55,795.56	49,500.00	-6,295.56
UNITED MEXICAN STATES 4.28% 08-14-2041	-65,000.000	25 Jan 23		83.0000		0.00	60,445.19	53,950.00	-6,495.19
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	55,000.000	28 Apr 23	103.3500			0.00	56,842.50	56,842.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	90,000.000	18 May 23	98.8750			0.00	88,987.50	88,987.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	50,000.000	20 Sep 23	95.7400			0.00	47,870.00	47,870.00	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	35,000.000	20 Sep 23	95.8500			0.00	33,547.50	33,547.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	-65,000.000	1 Aug 23		101.5000		0.00	65,330.94	65,975.00	644.06
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	-55,000.000	22 Mar 23		84.1500		0.00	45,528.45	46,282.50	754.05

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
Mexico - USD									
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	-20,000.000	1 Aug 23		83.7500		0.00	16,829.73	16,750.00	-79.73
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061	50,000.000	13 Jan 23	68.6300			0.00	34,315.00	34,315.00	0.00
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052	35,000.000	22 Mar 23	76.9000			0.00	26,915.00	26,915.00	0.00
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052	-190,000.000	9 Feb 23		78.1000		0.00	157,270.83	148,390.00	-8,880.83
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG	55,000.000	25 Jan 23	83.0000			0.00	45,650.00	45,650.00	0.00
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG	105,000.000	22 Sep 23	102.8750			0.00	108,018.75	108,018.75	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	65,000.000	6 Jan 23	103.0000			0.00	66,950.00	66,950.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	245,000.000	9 Feb 23	105.3500			0.00	258,107.50	258,107.50	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	-65,000.000	22 Sep 23		99.6500		0.00	67,333.52	64,772.50	-2,561.02
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	240,000.000	29 Mar 23	83.1500			0.00	199,560.00	199,560.00	0.00
Panama - USD									
PANAMA REP 4.5% 01-19-2063	110,000.000	10 Oct 23	62.7000			0.00	68,970.00	68,970.00	0.00
PANAMA REP 4.5% DUE 04-16-2050 REG	65,000.000	20 Jun 23	76.5500			0.00	49,757.50	49,757.50	0.00
PANAMA REP 4.5% DUE 04-16-2050 REG	-25,000.000	23 Feb 23		76.4000		0.00	21,394.31	19,100.00	-2,294.31
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053 REG SINKING FUND 04-29-2051	-65,000.000	20 Jun 23		73.7500		0.00	47,693.75	47,937.50	243.75
REPUBLIC OF PANAMA 4.5% 04-01-2054	135,000.000	27 Sep 23	65.5000			0.00	88,425.00	88,425.00	0.00
REPUBLIC OF PANAMA 4.5% 04-01-2054	-110,000.000	10 Oct 23		64.7000		0.00	79,296.09	71,170.00	-8,126.09

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
Peru - USD									
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-60,000.000	28 Feb 23		64.7000		0.00	52,945.87	38,820.00	-14,125.87
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-25,000.000	13 Apr 23		67.8330		0.00	22,060.78	16,958.25	-5,102.53
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-45,000.000	1 Aug 23		67.3750		0.00	39,709.40	30,318.75	-9,390.65
PERU REP 3.0% 01-15-2034	150,000.000	2 Mar 23	78.0000			0.00	117,000.00	117,000.00	0.00
PERU REP GLOBAL BD 3.55% 03-10-2051	60,000.000	28 Feb 23	71.1500			0.00	42,690.00	42,690.00	0.00
PERU REP GLOBAL BD 3.55% 03-10-2051	80,000.000	4 Oct 23	64.2500			0.00	51,400.00	51,400.00	0.00
PERU REP GLOBAL BD 3.55% 03-10-2051	-95,000.000	2 Mar 23		70.0000		0.00	68,499.07	66,500.00	-1,999.07
Philippines - USD									
PHILIPPINES REP 3.2% 07-06-2046	-60,000.000	13 Apr 23		76.4470		0.00	54,410.12	45,868.20	-8,541.92
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045	60,000.000	18 Jul 23	72.2100			0.00	43,326.00	43,326.00	0.00
PHILIPPINES(REP OF) 5.5% DUE 01-17-2048 REG	-60,000.000	13 Apr 23		104.7190		0.00	59,850.00	62,831.40	2,981.40
Saudi Arabia - USD									
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	65,000.000	18 Jan 23	96.7500			0.00	62,887.50	62,887.50	0.00
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	-225,000.000	14 Mar 23		93.5000		0.00	210,437.58	210,375.00	-62.58
United States - USD									
AMERICAN TOWER CORP	146.000	5 Jul 23	198.4631			0.00	28,979.26	28,979.26	0.00
AMERICAN TOWER CORP	-97.000	4 Oct 23		157.5097		0.00	21,837.88	15,275.88	-6,562.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
United States - USD									
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	25,000.000	25 Sep 23	119.5910			0.00	29,897.75	29,897.75	0.00
Total GOLDMAN, SACHS AND CO.							**266,401,678.89**	**242,000,312.31**	**-24,401,366.58**

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

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Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Plan Sponsor—Owens Corning
EIN/PN—43-2109021/001
Plan Name—Owens Corning Merged Retirement Plan

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Participants Covered

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

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

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

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

Pay Credits	Prior to January 1, 2020, on the last day of each month, a participant's account is credited with an amount equal to 4% of compensation. Prior to July 1, 2003, a participant's account is credited with an amount equal to 2% of compensation up to the integration level and 4% of compensation in excess of the integration level The following employee groups were eligible to receive pay credits: ▪ Salaried Employees ▪ Corporate Hourly ▪ Fibreboard Corporation Salaried and Non-Union Hourly employees ▪ AmeriMark Salaried and Non-Union Hourly employees ▪ Fabwel, Inc. Salaried and Non-Union Hourly employees ▪ Foundry and Steel Salaried and Non-Union Hourly employees ▪ Amarillo Plant Employees (not attained 40 & 10 as of December 31, 2002) ▪ Primary Employees at Fort Smith, Arkansas ▪ New Braunfels, Texas (formerly Knytex) Employees ▪ Salt Lake City, Utah Non-Union Hourly Employees ▪ Eloy, Arizona Non-Union Hourly employees ▪ Concord, North Carolina Non-Union Hourly Employees ▪ SG BTI LLC Employees **Effective January 1, 2010, pay credits were frozen.**
Service Credits	A flat dollar amount was credited at the end of each month for the following groups: Newark, OH IBEW[4]: $80; Frozen June 30, 2012. Kansas City, MO $70; Frozen December 31, 2012

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

Transition Credits

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

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

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

Account

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

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

Opening Account

Employees who became participants in the Cash Balance Plan on the effective date were credited an opening account equal to the present value of their accrued normal retirement benefit earned under the applicable prior plan as of December 31,1995. The present value was determined based on a 9% interest rate and the 1983 GAM Unisex mortality table.

Other employees who merge in or transfer after the effective date will be credited with an opening account based on the schedule below:

- **Fort Smith Primary**—Present value using above assumptions of accrued normal retirement benefit as defined in the applicable prior plan.
- **Transfers from the Hourly or Retirement Benefits Plan**—Effective July 1, 2005 no opening account will be credited for an employee who transfers from the Hourly Plan on or after January 1, 1996 and is an eligible employee through July 1, 2005.
- **Falcon Primary (except Falcon California employees), Knytex, Fibreboard Corporation, AmeriMark, Fabwel, Inc., Salt Lake City, UT, Eloy, AZ, Concord, NC, Newark, OH IBEW, Kansas City, MO, Foundry and Steel Salaried and Non-Union Hourly, Amarillo Plant and Bellwood Primary**—No opening account will be credited.

Normal Retirement

Eligibility

Age 65 and five years of service. Age 65 only for Fort Smith primary employees.

Benefit

A monthly amount equal to the greater of (1) and the applicable grandfathered benefits below:

(1) The pension credits as described above, converted to a life annuity with five years certain using the applicable mortality table under IRS 417(e) and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

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

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

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

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

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

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

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

Late Retirement

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

Early Retirement Subsidized Benefit

Eligibility	Age 55 and 10 years of service. An employee who becomes a disabled participant under the plan after age 55 (regardless of service) is eligible for an early retirement benefit.
Benefit	Early retirement subsidies only apply to the grandfathered benefits, when used as a minimum benefit compared against the Cash Balance account. The early retirement factors are the same as those summarized in the Hourly plan provisions.

Vested Termination

Eligibility	Three years of service.
Benefit	Cash Balance account available after separation of employment.

Disability

Eligibility	Immediate.
Benefit	Cash Balance account available after separation of employment.

Surviving Spouse	
Eligibility	Fully vested if death from active status. Three years of vesting service if terminated.
Benefit	If the participant was married, the spouse shall receive a benefit under the normal form equal to the greater of the actuarial equivalent of the account at the participant's normal retirement date, or the amount the spouse would have received under the 50% joint and survivor annuity had payment commenced on the day before the participant's death.
Normal Form of Payment	
Without Spouse	Life annuity with five years certain.
With Spouse	50% joint and survivor annuity with five years certain.
Optional Forms of Payment	For participants who remain employed on or after attaining age 55 and 10 years of service: ▪ 10-year certain and life annuity ▪ 75%/100% joint and survivor annuity with five years certain ▪ 50%/75%/100% contingent joint and survivor annuity with five years certain ▪ Level income annuity ▪ Full lump sum ▪ 50% Lump sum and 50% monthly annuity For participants who are not employed on or after attaining age 55 and 10 years of service: ▪ 75% joint and survivor annuity with five years certain ▪ Full lump sum ▪ 50% Lump sum and 50% monthly annuity
Actuarial Equivalence	For purposes of converting the participant's account balance to a life annuity with five years certain (the normal form), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

For purposes of converting the normal form to any optional form of payment except a lump sum, a 10% interest rate and the 1984 Uniform Pension Mortality Table is used. The factors are specified in Appendix B of the Plan Document.

For purposes of converting the participant's accrued benefit under a prior plan into an opening account, actuarial equivalent means using the 1983 Group Annuity Mortality Table (Unisex) and a 9% interest rate.

Special Provisions Applicable to Certain Employee Groups

Early Retirement

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

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

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

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

Vesting

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

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

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

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

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

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

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

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

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

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

Summary of Plan Provisions—Hourly

Participants Covered

Primary and hourly employees, excluding the following:

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

Eligibility for Participation

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

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

Credited Service

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

Location

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

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

Vesting Service

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

Normal Retirement

Eligibility

Age 65 and five years of participation.

Benefit

A monthly amount equal to the greater of:

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

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

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

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

Aiken: January 1, 1991

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

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

Early Retirement

Eligibility

Age 55 and 10 years of vesting service.

Benefit

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

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

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

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

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

Table A

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

Table B

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

Early Retirement Grandfather

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

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

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

Aiken:
Attainment of age 55 before January 1, 2000

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

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

Late Retirement

Eligibility — Retirement after normal retirement age.

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

Vested Termination

Eligibility

Five years of vesting service.

Benefit

The accrued benefit at the date of termination, payable as a life annuity at age 65. If the participant is married and had not waived the qualified preretirement survivor annuity, the accrued benefit is reduced by 0.3% for each complete calendar year by which termination of employment precedes the participant's annuity starting date.

Early commencement permitted on or after age 55 using the following reduction factors:

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

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

Disability

Eligibility

Ten years of vesting service.

Benefit

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

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

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

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

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

Normal Retirement

Eligibility — Age 65.

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

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

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

Early Retirement	
Eligibility	Age 55 and 10 years of vesting service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 6% for per year prior to normal retirement.
Late Retirement	
Eligibility	Retirement after normal retirement age.
Benefit	A monthly benefit equal to the benefit calculated at the late retirement date.
Vested Termination	
Eligibility	Five years of vesting service. Participants who transferred to Granite City, IL as a result of the closing of the St. Louis, MO plant (Polymar Asphalt) on June 26, 2002 shall be deemed fully vested in their accrued benefit.
Benefit	The accrued benefit at the date of termination payable at age 65.
Disability	
Eligibility	Ten years of vesting service.
Benefit	The accrued benefit at the date of disability, payable until the earlier of recovery, death or attainment of age 65. If the participant remains disabled until retirement age, the benefit is converted to a retirement benefit determined based on credited service earnings during and prior to disability with the benefit rate in effect on the first day of disability.
Surviving Spouse	
Eligibility	Five years of vesting service.
Benefit	A spouse’s portion of the participants accrued benefit paid as a qualified joint and survivor annuity payable no earlier than the participants age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% Joint and survivor annuity.

Optional Forms of Annuity	75% joint and survivor annuity.
Actuarial Equivalence	Unisex Pension 1984 Mortality Table and 10% interest rate.

Summary of Plan Provisions—AmeriMark Nashville Hourly Plan

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

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

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

Normal Form of Annuity

Without Spouse: Single life annuity.

With Spouse: 50% Joint and survivor annuity.

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

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

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

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

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

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

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

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

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

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

Actuarial Equivalence

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

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

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

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

Summary of Plan Provisions—Owens Corning Metal Systems Bourbon Plan

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

Benefit

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

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

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

Normal Form of Annuity

Without Spouse

Single life annuity.

With Spouse

50% Joint and survivor annuity.

Optional Forms of Annuity

Single life annuity.
75% joint and survivor annuity.

Actuarial Equivalence

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

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

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

17–19	96
20 or more	97

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

Summary of Plan Provisions—AmeriMark Illinois Hourly Plan

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

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

Actuarial Equivalence

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Summary of Plan Provisions—Fibreboard Plan

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

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

Vested Termination

Eligibility

All participants are fully vested.

Benefit

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

Disability

Eligibility

Group A: 15 years of vesting service.

Group C: None.

Newark: 10 years of vesting service.

Western Hourly: Six months of disability.

Benefit

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

Surviving Spouse

Eligibility

Payable to spouse upon the death of the participant.

Benefit

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

Supplemental Death Benefit

Eligibility

Group A: Retire after March 15, 1971

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

Benefit

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

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

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

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

Summary of Plan Provisions—Norandex Plan

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

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

Plan Changes Since the Prior Year

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

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

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

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

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

December 31, 2023

Party-in-Interest	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment (Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value)	Cost	Current Value
*	The Northern Trust Company	Various investments (see Appendix A for detailed listing)	$ 312,265,929	$ 339,177,496
		Add: Pending trade purchases	67,748	67,748
		Less: Non-interest-bearing cash	(269,383)	(269,383)
			$ 312,064,294	**$ 338,975,861**

* – Represents party-in-interest

APPENDIX A

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

December 31, 2023

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	14,663.510	14,663.51	14,663.51
GBP - British pound sterling	25,029.850	25,029.85	25,029.85
CAD - Canadian dollar	556.520	556.52	556.52
DKK - Danish krone	74.460	74.46	74.46
EUR - Euro	45,477.950	45,477.95	45,477.95
HKD - Hong Kong dollar	6,470.130	6,470.13	6,470.13
JPY - Japanese yen	53,965.090	53,965.09	53,965.09
NZD - New Zealand dollar	2,046.160	2,046.16	2,046.16
NOK - Norwegian krone	41.330	41.33	41.33
SGD - Singapore dollar	653.480	653.48	653.48
KRW - South Korean won	1.620	1.62	1.62
SEK - Swedish krona	91.440	91.44	91.44
CHF - Swiss franc	90,643.910	90,643.91	90,643.91
USD - United States dollar	965.520	29,667.28	29,667.28
Total - all currencies		**269,382.73**	**269,382.73**
Total Non-Interest Bearing Cash - USD		**269,382.73**	**269,382.73**
U.S. Government Securities			
United States - USD			
FNMA NT 5.625 07-15-2037 CUSIP : 31398AFD9	280,000.000	387,343.60	317,599.52
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 CUSIP : 912810SZ2	935,000.000	783,966.96	613,812.90
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP : 912810TG3	310,000.000	254,831.83	248,048.44
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP : 912810TJ7	500,000.000	432,641.96	410,917.97
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9	890,000.000	731,744.85	826,865.63
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	995,000.000	932,885.76	923,251.17
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2	685,000.000	639,229.23	701,803.91
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	2,540,000.000	2,336,485.17	2,579,687.50
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1	485,000.000	499,178.13	510,235.16
UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP : 912810ST6	2,900,000.000	2,552,453.13	1,932,125.00

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP : 912810RT7	725,000.000	633,465.85	517,780.28
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP : 912810RU4	355,000.000	346,487.92	285,497.66
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP : 912810QT8	1,410,000.000	1,180,489.45	1,230,665.63
UNITED STATES TREAS BDS 1.875% 11-15-2051 CUSIP : 912810TB4	740,000.000	591,928.23	470,362.50
UNITED STATES TREAS BDS 2% 11-15-2041 CUSIP : 912810TC2	825,000.000	635,827.62	599,188.47
UNITED STATES TREAS BDS 2.0% 02-15-2052 CUSIP : 912810TD0	710,000.000	543,993.22	494,753.52
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP : 912810SJ8	650,000.000	650,126.95	456,117.19
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP : 912810SX7	1,605,000.000	1,079,524.22	1,151,211.32
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP : 912810RB6	2,285,000.000	2,115,190.17	1,883,072.06
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP : 912810SH2	180,000.000	204,652.98	143,711.72
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP : 912810RV2	720,000.000	698,709.38	591,187.50
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP : 912810RJ9	860,000.000	729,689.85	714,606.25
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP : 912810SD1	785,000.000	831,778.08	641,921.49
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP : 912810SA7	815,000.000	802,269.72	667,122.07
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP : 912810QS0	615,000.000	631,011.80	587,300.98
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP : 912810SC3	365,000.000	348,813.59	305,459.38
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP : 912810QA9	905,000.000	976,300.41	860,032.81
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	135,000.000	149,643.10	144,360.35
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP : 912810SP4	2,120,000.000	1,585,683.28	1,188,028.11
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP : 912810QY7	205,000.000	265,354.88	166,418.36
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 CUSIP : 912810TL2	975,000.000	1,017,349.95	966,506.83
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP : 912810TW8	155,000.000	155,890.04	166,842.97
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP : 912810RZ3	125,000.000	116,703.40	97,739.26
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG CUSIP : 912810SK5	235,000.000	294,425.48	169,457.03
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP : 912810SL3	30,000.000	28,402.73	19,843.36
Total United States - USD		**26,164,472.92**	**23,583,534.30**
Total U.S. Government Securities		**26,164,472.92**	**23,583,534.30**

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP : 12189LAP6	655,000.000	768,965.29	672,894.45
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP : 202795JA9	425,000.000	488,125.25	352,497.14
CONSUMERS ENERGY 4.35% DUE 04-15-2049 CUSIP : 210518DD5	705,000.000	814,419.24	636,541.49
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP : 23338VAL0	1,170,000.000	1,069,502.79	820,089.97
DUKE ENERGY 4.375% DUE 03-30-2044 CUSIP : 26442RAB7	525,000.000	572,852.08	464,632.02
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP : 26442UAE4	346,000.000	305,608.09	266,383.53
ENTERGY MISS LLC 3.85% DUE 06-01-2049 CUSIP : 29366WAA4	990,000.000	920,736.45	796,174.73
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 CUSIP : 595620AW5	331,000.000	195,554.49	214,785.18
SHELL INTL FIN B V 3.75% DUE 09-12-2046 CUSIP : 822582BY7	975,000.000	966,755.99	813,444.30
Total United States - USD		**6,102,519.67**	**5,037,442.81**
Total Corporate Debt Instruments - Preferred		**6,102,519.67**	**5,037,442.81**
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 CUSIP : 055451BF4	735,000.000	739,245.75	803,840.72
GLENCORE FDG LLC NT 144A 6.5% 10-06-2033 CUSIP : 378272BQ0	845,000.000	844,492.38	923,285.62
RIO TINTO FIN USA 5.125% DUE 03-09-2053 CUSIP : 76720AAP1	805,000.000	793,383.53	840,367.47
Total Australia - USD		**2,377,121.66**	**2,567,493.81**
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP : 03523TBU1	1,285,000.000	1,421,902.16	1,357,725.58
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 CUSIP : 035240AM2	110,000.000	101,883.10	104,596.63
Total Belgium - USD		**1,523,785.26**	**1,462,322.21**
Canada - USD			
BROOKFIELD FIN INC NT 3.625% 02-15-2052 CUSIP : 11271LAJ1	180,000.000	179,834.40	128,412.80
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5	954,000.000	711,714.07	795,636.52
ENBRIDGE INC 6.7% 11-15-2053 CUSIP : 29250NBZ7	780,000.000	794,736.80	910,716.42
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP : 775109CK5	660,000.000	520,044.30	577,325.12
TRANSCANADA 4.875% DUE 05-15-2048 CUSIP : 89352HAY5	785,000.000	712,224.09	723,636.44

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Total Canada - USD		**2,918,553.66**	**3,135,727.30**
China - USD			
PVTPL XIAOMI BEST TIME INTL LTD 4.1% DUE07-14-2051 BEO CUSIP : 98422HAE6	675,000.000	603,094.87	481,302.66
Total China - USD		**603,094.87**	**481,302.66**
France - USD			
EDF S A 4.95% DUE 10-13-2045 CUSIP : 268317AQ7	1,210,000.000	1,413,397.16	1,099,804.94
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP : 89153VAV1	1,195,000.000	914,951.75	880,143.96
Total France - USD		**2,328,348.91**	**1,979,948.90**
Italy - USD			
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP : 29278GAY4	680,000.000	666,685.60	644,067.67
Total Italy - USD		**666,685.60**	**644,067.67**
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP : 85771PAL6	920,000.000	849,882.45	812,495.87
Total Norway - USD		**849,882.45**	**812,495.87**
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP : 034863BC3	745,000.000	684,450.19	640,546.35
Total South Africa - USD		**684,450.19**	**640,546.35**
Spain - USD			
TELEFONICA 7.045% DUE 06-20-2036 CUSIP : 87938WAC7	725,000.000	910,631.04	821,852.69
Total Spain - USD		**910,631.04**	**821,852.69**
United Kingdom - USD			
B A T CAP CORP 4.54% 08-15-2047 CUSIP : 05526DBF1	965,000.000	958,006.35	743,315.40
Total United Kingdom - USD		**958,006.35**	**743,315.40**
United States - USD			
#REORG/MAGELLAN EXCHANGE ONEOK 0004R1CAQV 02-27-2024 CUSIP : 559080AN6	510,000.000	542,205.21	453,866.70
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 CUSIP : 008513AD5	600,000.000	544,096.11	567,599.14
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP : 010392FP8	770,000.000	826,897.23	671,340.67

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 CUSIP : 015271AZ2	1,015,000.000	842,162.12	744,634.52
AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1	485,000.000	447,627.56	394,882.70
AMGEN INC 5.75% DUE 03-02-2063 CUSIP : 031162DU1	770,000.000	767,524.59	811,733.03
APTIV PLC/APTIV CORP 4.15% 05-01-2052 CUSIP : 00217GAC7	500,000.000	465,108.89	397,354.60
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	285,000.000	185,036.25	207,762.90
AT&T INC 4.35% DUE 06-15-2045 CUSIP : 00206RBK7	405,000.000	451,473.75	350,823.86
AT&T INC CORP 4.65% 06-01-2044 CUSIP : 00206RJK9	1,715,000.000	1,823,489.99	1,532,870.52
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP : 059165EP1	485,000.000	484,136.70	446,342.27
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP : 06051GKK4	2,280,000.000	1,844,927.40	1,939,771.06
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP : 084664BV2	330,000.000	398,623.00	309,788.92
BOEING CO 3.75% DUE 02-01-2050 CUSIP : 097023CQ6	960,000.000	893,554.14	748,124.50
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 CUSIP : 110122EC8	260,000.000	259,961.00	302,525.07
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 CUSIP : 110122EB0	515,000.000	513,542.55	591,813.16
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6	190,000.000	189,897.40	198,572.21
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 CUSIP : 14040HCT0	680,000.000	679,822.14	668,424.75
CBS CORP NEW 4.85% DUE 07-01-2042 CUSIP : 124857AJ2	600,000.000	576,956.31	482,453.39
CELANESE US HLDGS LLC 6.7% 11-15-2033 CUSIP : 15089QAY0	695,000.000	687,974.14	756,638.86
CHARLES SCHWAB CORP 5.853% 05-19-2034 CUSIP : 808513CE3	725,000.000	718,581.80	749,415.19
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP : 161175BS2	455,000.000	408,626.77	370,522.17
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	1,890,000.000	1,690,977.54	1,470,068.44
CONOCOPHILLIPS 5.3% 05-15-2053 CUSIP : 20826FBE5	760,000.000	752,260.56	783,867.15
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP : 126650CZ1	1,312,000.000	1,234,774.48	1,232,791.41
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 CUSIP : 25278XAW9	665,000.000	673,268.30	711,577.56
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP : 26442CBL7	385,000.000	383,602.45	397,914.54
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1	250,000.000	205,775.00	215,069.98
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP : 29273RAZ2	800,000.000	856,064.35	789,785.06
ENERGY TRANSFER 7.5% DUE 07-01-2038 CUSIP : 29273RAJ8	385,000.000	452,032.29	446,560.03
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP : 30231GBM3	990,000.000	812,515.49	780,290.62
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 CUSIP : 341081GE1	1,300,000.000	858,407.34	904,558.97

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP : 369550BH0	940,000.000	947,873.52	879,394.36
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 CUSIP : 38141GYJ7	1,005,000.000	785,635.65	826,213.74
HILL CITY FDG TR PRE CAPITALIZED TR SEC 144A 4.046% 08-15-2041 CUSIP : 43137PAA8	770,000.000	707,554.73	569,968.79
HOME DEPOT INC SR NT 2.75% 09-15-2051 CUSIP : 437076CK6	1,205,000.000	828,750.80	826,185.97
INTEL CORP 3.734% 12-08-2047 BEO CUSIP : 458140BG4	450,000.000	439,077.67	366,705.36
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033 CUSIP : 49327M3H5	530,000.000	475,069.10	496,452.13
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP : 494550BD7	720,000.000	850,161.58	758,258.70
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 CUSIP : 539830BS7	490,000.000	454,963.62	440,084.78
MERCK & CO INC NEW 5.0% 05-17-2053 CUSIP : 58933YBM6	770,000.000	771,888.89	794,899.14
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 CUSIP : 30303M8J4	711,000.000	582,477.76	655,624.32
MICROSOFT CORP SR NT 144A 2.5% 09-15-2050 CUSIP : 594918CL6	1,270,000.000	751,718.18	861,590.47
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 CUSIP : 595620AU9	905,000.000	739,773.25	790,747.48
MOSAIC CO NEW 5.45% DUE 11-15-2033 CUSIP : 61945CAD5	305,000.000	300,874.53	311,945.27
MPLX LP 5.5% DUE 02-15-2049 CUSIP : 55336VAT7	420,000.000	386,483.42	407,853.52
NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO CUSIP : 637432NR2	1,055,000.000	1,012,589.87	912,818.10
NORFOLK SOUTHN CORP 5.95% 03-15-2064 CUSIP : 655844CU0	645,000.000	648,373.70	722,938.60
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 CUSIP : 655844CL0	130,000.000	79,446.90	88,960.58
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP : 666807BH4	655,000.000	625,741.15	629,320.01
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 CUSIP : 681936BN9	110,000.000	108,977.76	88,926.47
ORACLE CORP 6.5% DUE 04-15-2038 CUSIP : 68389XAE5	250,000.000	347,950.17	276,591.97
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8	570,000.000	619,550.11	488,545.25
PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3	945,000.000	955,351.03	1,003,511.53
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP : 713448FG8	980,000.000	582,157.95	699,873.72
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7	1,380,000.000	1,360,945.62	1,414,392.62
PHILIP MORRIS INTL INC 5.375% 02-15-2033 CUSIP : 718172DB2	765,000.000	750,563.77	785,520.15
PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000 CUSIP : 740816AM5	50,000.000	37,967.00	38,645.87
PRIN FINL GROUP FIXED 5.5% 03-15-2053 CUSIP : 74251VAU6	755,000.000	711,464.94	764,358.50
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 CUSIP : 641062BE3	400,000.000	400,153.33	403,141.00
PVTPL NRG ENERGY INC 7.0% 03-15-2033 CUSIP : 629377CT7	605,000.000	611,961.05	640,223.10

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
QUALCOMM INC 6% 05-20-2053 CUSIP : 747525BT9	630,000.000	627,403.40	728,361.02
RTX CORPORATION 3.125% 07-01-2050 CUSIP : 75513EAC5	1,150,000.000	745,661.79	813,593.28
RTX CORPORATION 6.4% 03-15-2054 CUSIP : 75513ECX7	130,000.000	129,512.50	151,075.65
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 CUSIP : 828807DJ3	1,045,000.000	714,612.80	828,717.60
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 CUSIP : 845743BS1	915,000.000	1,009,845.24	771,434.16
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 CUSIP : 857477CC5	745,000.000	743,722.11	751,976.30
TARGET CORP 4.8% DUE 01-15-2053 CUSIP : 87612EBR6	725,000.000	733,047.02	722,636.76
TEXAS INSTRS INC 4.1% DUE 08-16-2052 CUSIP : 882508BQ6	965,000.000	873,080.20	860,163.90
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP : 87264ACW3	1,035,000.000	1,019,023.10	1,081,640.23
U S BANCORP 5.85% 10-21-2033 CUSIP : 91159HJJ0	645,000.000	648,727.15	665,935.46
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP : 91324PEK4	1,430,000.000	1,267,677.59	1,380,506.54
VALERO ENERGY CORP NEW ISSUE 30YR CUSIP : 91913YBE9	1,029,000.000	863,428.31	795,664.84
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP : 92343VGB4	1,075,000.000	768,759.20	829,610.62
VIATRIS INC SR NT 3.85% 06-22-2040 CUSIP : 92556VAE6	1,035,000.000	677,775.55	772,223.88
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053 CUSIP : 927804GN8	835,000.000	832,010.70	888,302.77
WALMART INC 4.5% DUE 09-09-2052 BEO CUSIP : 931142EZ2	750,000.000	727,682.15	732,392.45
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBE2	380,000.000	297,196.87	327,885.57
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP : 95000U2M4	350,000.000	279,828.50	333,061.04
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4	540,000.000	538,542.00	588,622.69
Total United States - USD		**53,844,936.08**	**53,397,240.21**
Total Corporate Debt Instruments - Other		**67,665,496.07**	**66,686,313.07**
Corporate Stock - Common			
United States - USD			
OMNIAB INC COM $12.50 VESTING CUSIP : 68218J202	343.000	0.00	0.00
OMNIAB INC COM $15.00 VESTING CUSIP : 68218J301	343.000	0.00	0.00
Total United States - USD		**0.00**	**0.00**
Total Corporate Stock - Common		**0.00**	**0.00**

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
SLC MANAGEMENT U.S. INVESTMENT GRADE PRIVATE CREDIT FUND, L.P CUSIP : 993XVV997	40,000,000.000	40,000,000.00	35,778,811.00
Total United States - USD		**40,000,000.00**	**35,778,811.00**
Total Partnership/Joint Venture Interests		**40,000,000.00**	**35,778,811.00**
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP : 8X1999F89	1,640,027.440	27,612,617.35	34,576,049.07
CF BLACKROCK US DEBT INDEX FUND E CUSIP : 8EN99YB29	1,147,623.010	49,359,751.47	50,471,656.64
Total Global Region - USD		**76,972,368.82**	**85,047,705.71**
United States - USD			
CF BLACKROCK MONEY MARKET FD CUSIP : 066459CF3	211.970	211.97	211.97
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP : 14999KK08	589,816.170	22,511,413.31	34,662,339.09
CF COHEN & STEERS REAL ASSETS MULTI-STRATEGY FD CL-A CUSIP : 1P2999O66	723,250.980	9,677,098.10	10,754,742.07
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	23,399,107.170	23,399,107.17	23,399,107.17
Total United States - USD		**55,587,830.55**	**68,816,400.30**
Total Value of Interest in Common/Collective Trusts		**132,560,199.37**	**153,864,106.01**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO AMERICAN CENTY INVT TR HIGH INCOME R6 CUSIP : 024932121	1,417,741.860	12,993,883.61	12,178,402.58
Total United States - USD		**12,993,883.61**	**12,178,402.58**
Total Value of Interest in Registered Investment Companies		**12,993,883.61**	**12,178,402.58**
Other			
Global Region - USD			
CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITED - CLASS F ELIGIBLE CUSIP : 1AP999X31	8,786.550	10,648,784.59	18,921,850.36

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Total Global Region - USD		**10,648,784.59**	**18,921,850.36**
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3	1,380,000.000	1,315,687.27	1,184,768.41
Total Mexico - USD		**1,315,687.27**	**1,184,768.41**
United States - USD			
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP : 13063A5G5	960,000.000	1,262,936.70	1,212,104.06
CF WEATHER OFFSHORE FD II CLASS A CUSIP : 748996N27	10,261.550	11,177,261.13	18,409,947.22
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 CUSIP : 23503CAP2	170,000.000	140,624.00	148,450.63
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP : 524ESCR36	1,950,000.000	195.00	19,500.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP : 524ESC7M6	295,000.000	29.50	2.95
MASSACHUSETTS ST 2.9% 09-01-2049 BEO TAXABLE CUSIP : 57582RYY6	25,000.000	25,517.81	18,267.92
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE CUSIP : 57582PUE8	195,000.000	199,344.60	204,398.69
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP : 73358WJA3	600,000.000	615,485.26	547,478.70
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP : 797400FN3	195,000.000	269,294.45	216,979.37
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP : 882722KF7	365,000.000	382,862.05	390,906.06
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE CUSIP : 913366EP1	490,000.000	539,700.70	572,597.68
Total United States - USD		**14,613,251.20**	**21,740,633.28**
GBP - British pound sterling	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**26,577,723.06**	**41,847,252.05**
Other Liabilities			

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-67,748.32	-67,748.32
Total - all currencies		**-67,748.32**	**-67,748.32**
Total Other Liabilities		**-67,748.32**	**-67,748.32**
Total		**312,265,929.11**	**339,177,496.23**

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 .

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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

Number of Participants

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34				22	4					
35-39			1	47	50	2				
40-44			2	49	136	66	5			
45-49				43	132	129	58	7		
50-54				36	132	125	135	66	7	
55-59			2	41	106	112	135	118	108	18
60-64			1	31	88	83	76	70	116	132
65-69			1	7	17	30	23	19	18	103
70+				2	7	8	9	4	7	19

N-2,725

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Number of Participants and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34				1	1					
35-39				23 $2,441	24 $7,701					
40-44				23 $2,464	68 $12,448	29 $19,844				
45-49				22 $3,261	81 $14,716	63 $24,672	24 $25,119	3		
50-54				14	75 $15,718	54 $28,239	63 $31,275	21 $28,779	2	
55-59				18	62 $15,644	58 $29,244	67 $34,721	50 $42,996	37 $39,858	8
60-64				14	51 $13,868	44 $31,877	44 $38,382	15	38 $62,429	44 $64,821
65-69					6	18	16	2	8	47 $105,192
70+				2	4	2	7		2	13

N-1,268

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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

Interest Rates for Minimum Funding Purposes	Based on the full yield curve with no lookback (as of December 2022) (to which the interest rate stabilization corridor does not apply), with sample rates as follows: Duration 0.5–4.96% Duration 5.5–4.78% Duration 10.5–5.20% Duration 15.5–5.26% Duration 20.5–5.11% Duration 25.5–4.98% Duration 30.5–4.91%
Interest Crediting Rate	3.64% in 2023 increasing 43 basis points over 30 years, linearly
Optional Payment Form Election Percentage	Actives Eligible for Retirement and Eligible for an Unrestricted Lump Sum—65% lump sum, 35% as an annuity in the normal form. Actives Eligible for Retirement and Eligible for a Partial Lump Sum—60% lump sum on the portion of benefits payable as such, normal form is assumed for the portion of benefits payable as an annuity Actives Not Eligible for Retirement and Eligible for an Unrestricted Lump Sum—55% immediate lump sum; 40% lump sum at age 60 and 5% annuity at age 65. Actives Not Eligible for Retirement and Eligible for a Partial Lump Sum—60% lump sum on the portion of benefits payable as such, normal form is assumed for the portion of benefits payable as an annuity at age 65 Deferred Participants Eligible for an Unrestricted Lump Sum—90% lump sum according to the salaried retirement rates. 10% annuity at age 65. Deferred Participants Eligible a Partial Lump Sum—Age 65 commencement. Benefits are actuarially increased with the valuation assumptions for terminated vested participants over age 65.
Optional Payment Form Conversion Interest Rates	Same as funding interest

Optional Payment Form Conversion Mortality	Published IRC section 417(e)(3) table for lump sums for 2023 payment dates
Retirement Rates	Tables 1–3
Mortality Rates	
Healthy	2023 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(a)(3)
Disabled	Revenue Ruling 96-7 mortality table for disability after December 31, 1994
Withdrawal Rates	Tables 4–7
Disability Rates	100% of the 1987 Commissioners Group Disability Table for Primary and R&E employees
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 60% of participants have an eligible spouse, and that males are three years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $265,000.
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	4.75%
2022 Plan Year	4.75%
2023 Plan Year	5.75%

Trust Expenses Included in Target Normal Cost	$5,668,000, which represents the prior year's plan administrative expenses (excluding PBGC premiums), plus the estimated PBGC premiums for the current year (rounded to the nearest thousand)
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2023

Table 1

Retirement Rates—Salaried

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	10.00%
61	10.00%
62	15.00%
63	15.00%
64	15.00%
65	20.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 2

Retirement Rates—Primary

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	15.00%
61	15.00%
62	30.00%
63	20.00%
64	20.00%
65	30.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 3

Retirement Rates—Roofing and Asphalt (R&A)

Age	Rate
55	3.00%
56	3.00%
57	3.00%
58	3.00%
59	3.00%
60	5.00%
61	5.00%
62	15.00%
63	15.00%
64	10.00%
65	30.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 4

Withdrawal Rates—Cash Balance Plan–Salaried

Age	Rate	Age	Rate
15	5.00%	45	5.00%
16	5.00%	46	5.00%
17	5.00%	47	5.00%
18	5.00%	48	5.00%
19	5.00%	49	5.00%
20	5.00%	50	3.00%
21	5.00%	51	3.00%
22	5.00%	52	3.00%
23	5.00%	53	3.00%
24	5.00%	54	3.00%
25	5.00%	55	3.00%
26	5.00%	56	3.00%
27	5.00%	57	3.00%
28	5.00%	58	3.00%
29	5.00%	59	3.00%
30	5.00%	60+	3.00%
31	5.00%		
32	5.00%		
33	5.00%		
34	5.00%		
35	5.00%		
36	5.00%		
37	5.00%		
38	5.00%		
39	5.00%		
40	5.00%		
41	5.00%		
42	5.00%		
43	5.00%		
44	5.00%		

Table 5

Withdrawal Rates—RSB Plan

Age	Rate	Age	Rate
15	10.00%	45	4.50%
16	10.00%	46	4.50%
17	10.00%	47	4.50%
18	10.00%	48	4.50%
19	10.00%	49	4.50%
20	10.00%	50	4.00%
21	10.00%	51	4.00%
22	10.00%	52	4.00%
23	10.00%	53	4.00%
24	10.00%	54	4.00%
25	10.00%	55	4.00%
26	10.00%	56	4.00%
27	10.00%	57	4.00%
28	10.00%	58	4.00%
29	10.00%	59	4.00%
30	6.00%	60+	4.00%
31	6.00%		
32	6.00%		
33	6.00%		
34	6.00%		
35	6.00%		
36	6.00%		
37	6.00%		
38	6.00%		
39	6.00%		
40	5.00%		
41	5.00%		
42	5.00%		
43	5.00%		
44	5.00%		

Table 6

Withdrawal Rates—Cash Balance Hourly Without Retiree Medical Coverage

Age	Rate	Age	Rate
15	10.00%	45	15.00%
16	10.00%	46	15.00%
17	10.00%	47	15.00%
18	10.00%	48	15.00%
19	10.00%	49	15.00%
20	10.00%	50	15.00%
21	10.00%	51	15.00%
22	10.00%	52	15.00%
23	10.00%	53	15.00%
24	10.00%	54	15.00%
25	10.00%	55	15.00%
26	10.00%	56	15.00%
27	10.00%	57	15.00%
28	10.00%	58	15.00%
29	10.00%	59	15.00%
30	10.00%	60+	15.00%
31	10.00%		
32	10.00%		
33	10.00%		
34	10.00%		
35	10.00%		
36	10.00%		
37	10.00%		
38	10.00%		
39	10.00%		
40	10.00%		
41	10.00%		
42	10.00%		
43	10.00%		
44	10.00%		

Table 7

Withdrawal Rates—Cash Balance Hourly With Retiree Medical Coverage

Age	Rate	Age	Rate
15	2.00%	45	2.00%
16	2.00%	46	2.00%
17	2.00%	47	2.00%
18	2.00%	48	2.00%
19	2.00%	49	2.00%
20	2.00%	50	4.00%
21	2.00%	51	4.00%
22	2.00%	52	4.00%
23	2.00%	53	4.00%
24	2.00%	54	4.00%
25	2.00%	55	4.00%
26	2.00%	56	4.00%
27	2.00%	57	4.00%
28	2.00%	58	4.00%
29	2.00%	59	4.00%
30	2.00%	60+	4.00%
31	2.00%		
32	2.00%		
33	2.00%		
34	2.00%		
35	2.00%		
36	2.00%		
37	2.00%		
38	2.00%		
39	2.00%		
40	2.00%		
41	2.00%		
42	2.00%		
43	2.00%		
44	2.00%		

Based on the average of the prior two years actual plan administrative expenses (excluding PBGC premiums), plus the estimated PBGC premiums for the current year, rounded to the nearest $10,000.

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	$ 92,541,929	January 1, 2023	15	$ 8,527,126

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 25—Change in Method

The funding valuation reflects the following method change:

- A change in the interest rate assumption from segment rates with a four-month lookback as of September 2022 to the full yield curve with no lookback (as of December 2022).

This funding method was changed with automatic approval pursuant to §1.430(h)(2)-1(e).

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the cash balance interest crediting rate assumption from 0.91% in 2022 (increasing 105 basis points over 30 years, linearly) to 3.64% in 2023 (increasing 43 basis points over 30 years, linearly).

This change was made to better reflect the anticipated plan experience. The funding assumption change did not reduce the funding shortfall more than the thresholds stated in the Internal Revenue Code Section 430(h)(5), so approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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

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

Salaried

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	5.00%	1.0000	2.78
56.5	5.00%	0.9500	2.68
57.5	5.00%	0.9025	2.59
58.5	5.00%	0.8574	2.51
59.5	5.00%	0.8145	2.42
60.5	10.00%	0.7738	4.68
61.5	10.00%	0.6964	4.28
62.5	20.00%	0.6268	7.83
63.5	15.00%	0.5014	4.78
64.5	15.00%	0.4262	4.12
65.5	20.00%	0.3623	4.75
66.5	25.00%	0.2898	4.82
67.5	30.00%	0.2174	4.40
68.5	30.00%	0.1522	3.13
69.5	30.00%	0.1065	2.22
70	100.00%	0.0746	5.22
	Weighted Average		63.21

Primary

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	5.00%	0.9400	2.66
57.5	7.00%	0.8930	3.59
58.5	7.00%	0.8305	3.40
59.5	7.00%	0.7724	3.22
60.5	15.00%	0.7183	6.52
61.5	15.00%	0.6105	5.63
62.5	30.00%	0.5190	9.73
63.5	30.00%	0.3633	6.92
64.5	20.00%	0.2543	3.28
65.5	25.00%	0.2034	3.33
66.5	40.00%	0.1526	4.06
67.5	30.00%	0.0915	1.85
68.5	30.00%	0.0641	1.32
69.5	30.00%	0.0449	0.94
70	100.00%	0.0314	2.20
	Weighted Average		61.98

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Roofing & Asphalt

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	5.00%	1.0000	2.78
56.5	5.00%	0.9500	2.68
57.5	5.00%	0.9025	2.59
58.5	5.00%	0.8574	2.51
59.5	5.00%	0.8145	2.42
60.5	5.00%	0.7738	2.34
61.5	5.00%	0.7351	2.26
62.5	20.00%	0.6983	8.73
63.5	15.00%	0.5587	5.32
64.5	10.00%	0.4749	3.06
65.5	40.00%	0.4274	11.20
66.5	30.00%	0.2564	5.12
67.5	25.00%	0.1795	3.03
68.5	20.00%	0.1346	1.84
69.5	10.00%	0.1077	0.75
70	100.00%	0.0969	6.79
		Weighted Average	63.42

Division	Participant Count	Average Retirement Age	Weight
Salaried	1,268	63.21	46.53%
Primary	848	61.98	31.12%
Roofing & Asphalt	609	63.42	22.35%
	2,725		

Weighted Average Retirement Age 62.87

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

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	14,532,907	14,964,566	34,422,991	63,920,464
2024	11,665,613	8,054,809	33,676,546	53,396,968
2025	11,569,961	7,345,925	32,908,377	51,824,263
2026	11,365,002	7,850,931	32,048,348	51,264,281
2027	10,883,350	7,016,305	31,212,790	49,112,445
2028	11,050,629	6,998,711	30,327,983	48,377,323
2029	10,896,968	6,776,113	29,435,822	47,108,903
2030	10,925,601	6,761,920	28,517,501	46,205,022
2031	10,713,875	6,749,911	27,546,234	45,010,020
2032	10,608,147	6,479,122	26,531,370	43,618,639
2033	10,538,075	6,476,130	25,503,865	42,518,070
2034	10,489,791	6,434,844	24,445,251	41,369,886
2035	10,327,219	6,393,893	23,348,588	40,069,700
2036	10,207,540	6,358,418	22,213,530	38,779,488
2037	9,942,267	6,258,816	21,040,643	37,241,726
2038	9,837,245	6,173,602	19,831,772	35,842,619
2039	9,573,562	6,046,377	18,590,402	34,210,341
2040	9,471,951	5,958,042	17,321,921	32,751,914
2041	9,117,031	5,826,769	16,033,709	30,977,509
2042	8,824,921	5,758,972	14,735,078	29,318,971
2043	8,589,468	5,626,378	13,437,127	27,652,973
2044	8,271,646	5,394,823	12,152,333	25,818,802
2045	8,002,956	5,191,187	10,894,108	24,088,251
2046	7,685,592	4,966,171	9,676,301	22,328,064
2047	7,284,938	4,739,022	8,512,443	20,536,403
2048	6,941,908	4,476,901	7,415,006	18,833,815
2049	6,570,855	4,212,095	6,394,684	17,177,634
2050	6,189,506	3,942,714	5,459,723	15,591,943
2051	5,792,051	3,639,502	4,615,485	14,047,038
2052	5,391,998	3,400,585	3,864,399	12,656,982
2053	5,013,394	3,132,050	3,205,975	11,351,419
2054	4,622,416	2,872,234	2,637,067	10,131,717
2055	4,239,516	2,624,685	2,152,367	9,016,568
2056	3,867,944	2,387,967	1,744,957	8,000,868
2057	3,509,073	2,161,840	1,406,859	7,077,772
2058	3,166,517	1,953,747	1,129,580	6,249,844
2059	2,840,904	1,757,833	904,595	5,503,332
2060	2,534,349	1,575,406	723,720	4,833,475
2061	2,248,466	1,405,090	579,415	4,232,971
2062	1,983,753	1,247,639	464,982	3,696,374
2063	1,740,480	1,102,802	374,634	3,217,916
2064	1,518,503	970,160	303,493	2,792,156
2065	1,317,323	849,186	247,532	2,414,041
2066	1,136,142	739,300	203,487	2,078,929

Schedule SB Attachment (Form 5500)—2023 Plan Year
Owens Corning Merged Retirement Plan
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Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2067	973,952	639,898	168,744	1,782,594
2068	829,607	550,402	141,237	1,521,246
2069	701,906	470,265	119,346	1,291,517
2070	589,631	398,950	101,807	1,090,388
2071	491,574	335,920	87,643	915,137
2072	406,547	280,640	76,091	763,278

APPENDIX B

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

(Form 5500, Schedule H, Line 4i)

For the Year Ended December 31, 2023

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C428567101	#REORG HIBBETT MERGER 07-25-2024				
		Acquisitions	132.00	-6,101.42	
		Dispositions	-790.00		37,375.69
SBK63XX6	#REORG MAGELLAN EXCHANGE ONEOK INC 4R1EAUV 03-01-2024				
		Acquisitions	75,000.00	-53,602.50	
		Dispositions	-75,000.00		49,701.00
C71943U104	#REORG PHYSICIANS STOCK MERGER HEALTHPEAK 2A1QAX3 03-01-2024				
		Acquisitions	1,273.00	-18,490.79	
		Dispositions	-6,619.00		77,683.24
C92932M101	#REORG WNS EXCHANGE WNS '2U13A54 03-27-2024				
		Acquisitions	126.00	-8,873.75	
		Dispositions	-1,324.00		88,987.13
SBY4K810	#REORG/CR SUISSE GROUP MANDATORY EXCHANGE UBS GROUP 4Y1LAWS 06-12-2023				
		Acquisitions	65,000.00	-55,412.50	
		Dispositions	-255,000.00		172,005.50
		Free Delivery	-65,000.00		
C27032D304	#REORG/EARTHSTONE ENERGY MERGER PERMIAN 2D1YA94 11-02-2023				
		Acquisitions	487.00	-7,415.69	
		Dispositions	-4,345.00		88,713.51
C34417P100	#REORG/FOCUS FINL PARTNERS INC CL A MERGER 08-31-2023				
		Acquisitions	71.00	-3,433.11	
		Dispositions	-2,369.00		124,489.38
C45845P108	#REORG/INTERCEPT PHARMACEUTICALS CASH MERGER 11-08-2023				
		Acquisitions	45.00	-681.78	
		Dispositions	-1,002.00		9,687.45
SBFGCNC7	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ABV 02-27-2024				
		Acquisitions	95,000.00	-85,545.60	
		Dispositions	-215,000.00		181,991.45
C559080AN6	#REORG/MAGELLAN EXCHANGE ONEOK 0004R1CAQV 02-27-2024				
		Acquisitions	165,000.00	-134,616.90	
		Dispositions	-750,000.00		591,659.55
C65290C105	#REORG/NEXTIER OILFIELD SOLUTIONS MERGER PATTERSON-UTI ENERGY 2700290 09-01-2023				
		Acquisitions	4,084.00	-34,881.55	
		Dispositions	-3,107.00		33,778.93
		Free Delivery	-7,469.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C670704105	#REORG/NUVASIVE INC COM MERGER GLOBUS MED INC 2L14AW1 09-05-2023				
		Acquisitions	96.00	-3,999.89	
		Dispositions	-1,662.00		66,085.79
C69327R101	#REORG/PDC ENERGY INC COM STOCK MERGER CHEVRON CORP COM 2128569 08-08-2023				
		Acquisitions	92.00	-6,100.79	
		Dispositions	-2,182.00		161,588.18
C74971D101	#REORG/RPT MERGER KIMCO 0002452833 01-02-2024				
		Acquisitions	246.00	-2,289.03	
		Dispositions	-5,448.00		58,328.81
C82489T104	#REORG/SHOCKWAVE MERGER SHOCKWAVE 05-31-2024				
		Acquisitions	17.00	-4,455.65	
		Dispositions	-545.00		128,017.54
C904214103	#REORG/UMPQUA STOCK MERGER COLUMBIA 0002189522 03-01-2023				
		Acquisitions	34.00	-599.54	
		Free Delivery	-3,081.00		
SBK4H0D9	3M CO 3.25% DUE 08-26-2049				
		Acquisitions	105,000.00	-70,593.60	
		Dispositions	-260,000.00		164,476.40
SB922PX4	ABBOTT LABS 6.15% DUE 11-30-2037				
		Acquisitions	65,000.00	-72,461.20	
		Dispositions	-65,000.00		70,734.00
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	180,000.00	-157,557.00	
		Dispositions	-825,000.00		681,863.35
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	255,000.00	-217,451.00	
		Dispositions	-255,000.00		215,536.35
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042				
		Acquisitions	55,000.00	-48,338.95	
		Dispositions	-55,000.00		45,075.80
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	170,000.00	-147,020.25	
		Dispositions	-355,000.00		288,807.10
SBLKFQT2	ABBVIE INC 4.75% 03-15-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	60,000.00	-53,803.20	
		Dispositions	-220,000.00		186,751.40
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	45,000.00	-38,190.60	
		Dispositions	-45,000.00		38,736.45
SB92SR70	ABBVIE INC COM USD0.01				
		Acquisitions	3,428.00	-524,922.89	
		Dispositions	-3,428.00		509,682.86
C000957100	ABM INDS INC COM				
		Acquisitions	175.00	-7,728.48	
		Dispositions	-2,213.00		97,377.71
SB4BNMY3	ACCENTURE PLC CLS A				
		Acquisitions	664.00	-194,064.86	
		Dispositions	-1,446.00		425,625.23
S2007849	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	1,288.00	-112,028.53	
		Dispositions	-4,025.00		409,147.83
SBBJNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037				
		Acquisitions	30,000.00	-32,537.10	
		Dispositions	-65,000.00		67,243.80
C00847X104	AGIOS PHARMACEUTICALS INC COM				
		Acquisitions	720.00	-19,107.78	
		Dispositions	-2,530.00		59,326.87
C008513AD5	AGREE LTD PARTNERSHIP 4.8% 10-01-2032				
		Acquisitions	190,000.00	-176,375.55	
		Dispositions	-225,000.00		199,577.25
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	85,000.00	-62,633.10	
		Dispositions	-135,000.00		98,331.60
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	90,000.00	-68,829.20	
		Dispositions	-220,000.00		158,032.60
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	595,000.00	-410,911.50	
		Dispositions	-465,000.00		292,526.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Dispositions	-340,000.00		222,591.25
SBN452W7	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053				
		Acquisitions	90,000.00	-89,550.00	
		Dispositions	-90,000.00		82,614.40
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	60,000.00	-33,798.00	
		Dispositions	-165,000.00		97,038.75
C01748X102	ALLEGIANT TRAVEL CO COM				
		Acquisitions	47.00	-4,783.46	
		Dispositions	-592.00		44,377.49
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049				
		Acquisitions	180,000.00	-139,317.55	
		Dispositions	-180,000.00		137,805.75
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046				
		Acquisitions	160,000.00	-130,040.05	
		Dispositions	-160,000.00		123,171.10
SBBG7S30	ALLSTATE CORP 4.5% DUE 06-15-2043				
		Acquisitions	80,000.00	-69,432.00	
		Dispositions	-80,000.00		62,960.80
C020002BK6	ALLSTATE CORP 5.25% DUE 03-30-2033				
		Acquisitions	1,100,000.00	-1,104,472.40	
		Dispositions	-1,100,000.00		1,022,467.60
SBNXHZD6	ALLSTATE CORP 5.25% DUE 03-30-2033				
		Acquisitions	115,000.00	-114,805.65	
		Dispositions	-115,000.00		114,528.50
SB08B1V2	ALLSTATE CORP 5.55 DUE 05-09-2035 BEO				
		Acquisitions	40,000.00	-40,589.60	
		Dispositions	-40,000.00		37,809.60
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	220,000.00	-138,773.80	
		Dispositions	-220,000.00		125,952.60
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	975.00	-107,741.28	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,941.00		811,113.97
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	1,463.00	-160,887.72	
		Dispositions	-6,456.00		875,192.70
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	65,000.00	-41,668.25	
		Dispositions	-65,000.00		39,697.45
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG				
		Acquisitions	125,000.00	-92,711.25	
		Dispositions	-145,000.00		106,208.75
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049				
		Acquisitions	85,000.00	-79,934.85	
		Dispositions	-85,000.00		80,971.00
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	230,000.00	-149,281.95	
		Dispositions	-230,000.00		132,928.50
S2000019	AMAZON COM INC COM				
		Acquisitions	412.00	-45,233.40	
		Dispositions	-10,112.00		1,329,688.32
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041				
		Acquisitions	95,000.00	-64,942.95	
		Dispositions	-95,000.00		66,095.30
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	280,000.00	-205,217.70	
		Dispositions	-395,000.00		266,966.75
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	180,000.00	-155,394.40	
		Dispositions	-255,000.00		221,208.20
S2026242	AMER ELEC PWR CO INC COM				
		Acquisitions	493.00	-44,852.65	
		Dispositions	-5,154.00		424,457.07
S2050832	AMEREN CORP COM				
		Acquisitions	1,101.00	-84,328.66	
		Dispositions	-1,101.00		86,141.33

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR1XV47	AMEREN ILL CO 4.95% 06-01-2033				
		Acquisitions	115,000.00	-114,650.40	
		Dispositions	-115,000.00		115,035.65
C02361E108	AMERESCO INC				
		Acquisitions	311.00	-14,799.43	
		Dispositions	-1,714.00		59,243.05
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG				
		Acquisitions	45,000.00	-28,434.60	
		Dispositions	-45,000.00		27,472.05
SBQMS241	AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033				
		Acquisitions	80,000.00	-79,704.00	
		Dispositions	-80,000.00		81,972.00
SBLPP653	AMERICAN EXPRESS CO 5.625% 07-28-2034				
		Acquisitions	105,000.00	-105,000.00	
		Dispositions	-105,000.00		97,683.60
S2026082	AMERICAN EXPRESS CO				
		Acquisitions	723.00	-120,628.15	
		Dispositions	-925.00		142,775.45
SBRF4ML0	AMERICAN INTERNATIONAL 5.125% 03-27-2033				
		Acquisitions	95,000.00	-94,552.55	
		Dispositions	-95,000.00		93,299.50
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	120,000.00	-107,881.20	
		Dispositions	-280,000.00		229,510.40
SB7FBFL2	AMERICAN TOWER CORP				
		Acquisitions	199.00	-39,503.80	
		Dispositions	-2,242.00		381,470.78
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042				
		Acquisitions	50,000.00	-40,918.00	
		Dispositions	-50,000.00		39,011.50
SBRJQTT9	AMERN EXPRESS CO 5.043% DUE 05-01-2034				
		Acquisitions	345,000.00	-343,496.30	
		Dispositions	-345,000.00		337,995.70
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-126,266.90	
		Dispositions	-150,000.00		124,311.55
C03027XBD1	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	570,000.00	-362,111.95	
		Dispositions	-570,000.00		349,752.00
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	85,000.00	-59,277.30	
		Dispositions	-85,000.00		51,706.50
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	100,000.00	-65,685.50	
		Dispositions	-160,000.00		87,672.00
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	125,000.00	-85,569.65	
		Dispositions	-125,000.00		80,355.00
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	90,000.00	-62,510.40	
		Dispositions	-340,000.00		228,485.80
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	45,000.00	-38,168.55	
		Dispositions	-70,000.00		56,904.00
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	55,000.00	-49,217.30	
		Dispositions	-180,000.00		170,702.00
C031162DS6	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	240,000.00	-238,658.40	
		Dispositions	-240,000.00		249,331.20
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	710,000.00	-697,197.70	
		Dispositions	-710,000.00		665,080.75
C031162DT4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	240,000.00	-239,654.40	
		Dispositions	-240,000.00		246,626.40
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	370,000.00	-368,357.80	
		Dispositions	-370,000.00		366,256.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C031162DU1	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	1,245,000.00	-1,240,997.55	
		Dispositions	-475,000.00		436,458.50
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	220,000.00	-219,500.85	
		Dispositions	-220,000.00		215,959.30
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040				
		Acquisitions	80,000.00	-62,699.20	
		Dispositions	-305,000.00		212,179.35
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	200,000.00	-160,131.40	
		Dispositions	-200,000.00		153,985.00
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	140,000.00	-93,019.75	
		Dispositions	-175,000.00		112,085.75
C03152W109	AMICUS THERAPEUTICS INC COM				
		Acquisitions	548.00	-6,868.39	
		Dispositions	-8,653.00		89,961.46
SBPBK6M7	ANALOG DEVICES INC 2.95% 10-01-2051				
		Acquisitions	70,000.00	-49,450.10	
		Dispositions	-70,000.00		43,023.40
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	55,000.00	-53,814.75	
		Dispositions	-55,000.00		53,279.05
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	90,000.00	-96,194.70	
		Dispositions	-90,000.00		93,269.85
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	1,325,000.00	-1,363,137.50	
		Dispositions	-1,145,000.00		1,117,257.30
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	190,000.00	-189,887.90	
		Dispositions	-260,000.00		251,793.00
C035240AM2	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	110,000.00	-101,883.10	
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Dispositions	-70,000.00		60,149.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	160,000.00	-146,563.80	
		Dispositions	-160,000.00		140,962.40
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036				
		Acquisitions	90,000.00	-88,722.15	
		Dispositions	-90,000.00		83,011.80
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	185,000.00	-163,032.75	
		Dispositions	-220,000.00		190,374.80
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	30,000.00	-28,708.80	
		Dispositions	-855,000.00		818,624.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	440,000.00	-424,022.40	
		Dispositions	-1,270,000.00		1,141,091.45
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040				
		Acquisitions	55,000.00	-48,378.55	
		Dispositions	-95,000.00		79,531.15
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	55,000.00	-47,667.40	
		Dispositions	-55,000.00		45,314.50
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039				
		Acquisitions	45,000.00	-54,532.80	
		Dispositions	-85,000.00		107,067.35
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	270,000.00	-199,999.65	
		Dispositions	-270,000.00		182,560.50
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	55,000.00	-47,444.65	
		Dispositions	-55,000.00		43,145.85
SB6898J5	AON CORP SR NT 6.25 DUE 09-30-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	85,000.00	-87,404.65	
		Dispositions	-85,000.00		93,913.10
C03740LAG7	AON CORP/AON GLOBAL HLDGS PLC 5.35% DUE 02-28-2033				
		Acquisitions	735,000.00	-734,830.95	
		Dispositions	-735,000.00		765,306.50
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	125,000.00	-96,161.45	
		Dispositions	-125,000.00		88,201.25
C037411BA2	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	185,000.00	-132,004.90	
		Dispositions	-185,000.00		137,208.95
C03753U106	APELLIS PHARMACEUTICALS INC COM				
		Acquisitions	530.00	-16,272.31	
		Dispositions	-2,343.00		137,325.10
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041				
		Acquisitions	240,000.00	-170,185.40	
		Dispositions	-240,000.00		159,421.80
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	265,000.00	-177,556.90	
		Dispositions	-265,000.00		170,175.25
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	160,000.00	-105,718.05	
		Dispositions	-795,000.00		484,693.80
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	165,000.00	-108,309.80	
		Dispositions	-165,000.00		99,762.30
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	35,000.00	-27,536.60	
		Dispositions	-150,000.00		121,041.30
SBF58H35	APPLE INC 3.75% DUE 09-12-2047				
		Acquisitions	30,000.00	-25,820.70	
		Dispositions	-365,000.00		297,671.75
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	134,000.00	-117,494.21	
		Dispositions	-134,000.00		112,382.28

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833CD0	APPLE INC 3.85% DUE 08-04-2046				
		Acquisitions	120,000.00	-104,032.45	
		Dispositions	-120,000.00		93,709.20
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	245,000.00	-215,538.20	
		Dispositions	-245,000.00		206,148.40
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO				
		Acquisitions	125,000.00	-111,314.10	
		Dispositions	-550,000.00		465,282.20
SBQB7DZ7	APPLE INC 4.3% 05-10-2033				
		Acquisitions	85,000.00	-84,773.90	
		Dispositions	-85,000.00		84,942.75
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	385,000.00	-346,445.70	
		Dispositions	-385,000.00		327,854.45
C037833BX7	APPLE INC 4.65% DUE 02-23-2046				
		Acquisitions	145,000.00	-142,361.00	
		Dispositions	-185,000.00		182,642.65
SBQB7DX5	APPLE INC 4.85% 05-10-2053				
		Acquisitions	280,000.00	-278,597.20	
		Dispositions	-280,000.00		275,921.70
C03820C105	APPLIED INDL TECHNOLOGIES INC COM				
		Acquisitions	72.00	-9,787.67	
		Dispositions	-1,253.00		198,004.01
SBK1WFG5	AQUA AMER INC FIXED 4.276% 05-01-2049				
		Acquisitions	50,000.00	-43,279.50	
		Dispositions	-50,000.00		36,422.50
C03937C105	ARCBEST CORP COM USD0.01				
		Acquisitions	151.00	-16,162.10	
		Dispositions	-151.00		14,962.47
SBD3HC13	ARCH CAP FIN LLC 5.031% DUE 12-15-2046				
		Acquisitions	50,000.00	-44,544.00	
		Dispositions	-50,000.00		40,802.00
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	315,000.00	-313,759.25	
		Dispositions	-315,000.00		301,318.80
C04208T108	ARMADA HOFFLER PPTYS INC REIT				
		Acquisitions	194.00	-2,254.26	
		Dispositions	-4,293.00		45,434.58
C04316JAE9	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053				
		Acquisitions	1,210,000.00	-1,192,621.00	
		Dispositions	-1,210,000.00		1,091,860.85
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053				
		Acquisitions	115,000.00	-110,805.70	
		Dispositions	-115,000.00		108,767.05
C228903100	ARTIVION INC COM USD0.01				
		Acquisitions	292.00	-4,400.06	
		Dispositions	-3,678.00		50,673.23
C00191U102	ASGN INCORPORATED COMN STK USD0.01				
		Acquisitions	120.00	-9,390.50	
		Dispositions	-1,517.00		124,916.94
SBQT68K6	ASTRAZENECA FIN LLC 4.875% 03-03-2033				
		Acquisitions	65,000.00	-64,784.30	
		Dispositions	-65,000.00		67,480.40
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	330,000.00	-248,821.95	
		Dispositions	-790,000.00		544,681.30
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	970,000.00	-629,118.55	
		Dispositions	-865,000.00		562,493.40
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	40,000.00	-29,877.20	
		Dispositions	-1,047,000.00		664,505.95
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	35,000.00	-26,044.20	
		Dispositions	-60,000.00		43,641.45
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	50,000.00	-34,357.30	
		Dispositions	-210,000.00		139,043.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RMN9	AT&T INC 3.8% 12-01-2057				
		Acquisitions	140,000.00	-96,751.70	
		Dispositions	-1,564,000.00		985,243.56
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	200,000.00	-166,512.00	
		Dispositions	-200,000.00		157,726.50
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	95,000.00	-86,015.85	
		Dispositions	-235,000.00		213,003.45
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	115,000.00	-97,614.65	
		Dispositions	-115,000.00		89,750.60
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037				
		Acquisitions	45,000.00	-43,095.15	
		Dispositions	-45,000.00		40,370.40
SBFPC4D6	AT&T INC 6.3% DUE 01-15-2038				
		Acquisitions	40,000.00	-40,785.60	
		Dispositions	-40,000.00		39,346.40
C00206RJK9	AT&T INC CORP 4.65% 06-01-2044				
		Acquisitions	200,000.00	-168,410.00	
		Dispositions	-1,500,000.00		1,157,640.00
C047649108	ATKORE INC				
		Acquisitions	397.00	-62,214.64	
		Dispositions	-397.00		56,351.77
C00215F107	ATN INTL INC COM				
		Acquisitions	69.00	-2,653.60	
		Dispositions	-875.00		29,486.64
C04963C209	ATRICURE INC COM STK				
		Acquisitions	152.00	-7,286.78	
		Dispositions	-1,916.00		72,581.39
SBJLT387	AVANTOR INC COM				
		Acquisitions	6,224.00	-151,124.12	
		Dispositions	-6,224.00		123,534.12
S2066408	AVERY DENNISON CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,537.00	-274,655.64	
		Dispositions	-1,537.00		281,841.70
SBD21LG4	AVISTA CORP 4.35% DUE 06-01-2048				
		Acquisitions	50,000.00	-40,940.50	
		Dispositions	-50,000.00		37,557.00
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO				
		Acquisitions	60,000.00	-49,591.20	
		Dispositions	-175,000.00		142,747.70
C114340102	AZENTA INC COM USD0.01				
		Acquisitions	214.00	-9,775.96	
		Dispositions	-1,214.00		61,627.00
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	50,000.00	-40,424.50	
		Dispositions	-50,000.00		37,617.50
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	105,000.00	-80,178.00	
		Dispositions	-105,000.00		73,008.60
C057665200	BALCHEM CORP COM				
		Acquisitions	7.00	-910.10	
		Dispositions	-276.00		36,101.36
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	90,000.00	-61,598.10	
		Dispositions	-90,000.00		63,036.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	200,000.00	-149,933.45	
		Dispositions	-240,000.00		183,958.05
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	90,000.00	-69,281.10	
		Dispositions	-90,000.00		65,183.40
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	200,000.00	-170,290.70	
		Dispositions	-490,000.00		404,160.00
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033				
		Acquisitions	3,380,000.00	-2,736,664.40	
		Dispositions	-1,100,000.00		858,638.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GJE0	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Dispositions	-3,845,000.00		2,594,863.30
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	530,000.00	-367,755.50	
		Dispositions	-2,445,000.00		1,674,654.10
C06051GLH0	BANK OF AMERICA CORPORATION 5.288% 04-25-2034				
		Acquisitions	560,000.00	-559,033.85	
		Dispositions	-560,000.00		557,669.40
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034				
		Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		175,251.60
SBNNJDR2	BANK OF AMERICA CORPORATION 5.872% 09-15-2034				
		Acquisitions	730,000.00	-710,530.25	
		Dispositions	-730,000.00		703,706.90
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	40,000.00	-34,882.40	
		Dispositions	-40,000.00		33,158.00
SBRJTTN2	BARCLAYS PLC 7.119% 06-27-2034				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		229,080.00
SBQYLTG9	BARCLAYS PLC FIXED 6.224% 05-09-2033				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		330,111.40
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042				
		Acquisitions	140,000.00	-97,878.20	
		Dispositions	-140,000.00		91,400.60
C067806109	BARNES GROUP INC COM				
		Acquisitions	71.00	-2,900.79	
		Dispositions	-957.00		31,843.17
SBRJ50F9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043				
		Acquisitions	170,000.00	-170,186.30	
		Dispositions	-170,000.00		161,513.60
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	225,000.00	-222,321.45	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-225,000.00		212,913.75
SB6X5C63	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040 BEO TAXABLE				
		Acquisitions	60,000.00	-68,495.40	
		Dispositions	-60,000.00		64,744.80
C0778FPAJ8	BELL CDA 3.65% 08-15-2052				
		Acquisitions	185,000.00	-138,626.05	
		Dispositions	-455,000.00		352,565.85
SBP38R48	BELL CDA 3.65% 08-15-2052				
		Dispositions	-40,000.00		31,282.00
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	75,000.00	-47,078.25	
		Dispositions	-145,000.00		92,850.55
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Acquisitions	145,000.00	-100,529.15	
		Dispositions	-302,000.00		184,029.74
C084664DB4	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Dispositions	-540,000.00		443,090.60
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	240,000.00	-189,648.10	
		Dispositions	-405,000.00		315,258.00
SB5NNJ47	BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG				
		Acquisitions	75,000.00	-66,747.75	
		Dispositions	-140,000.00		119,375.20
SBRJRLC9	BHP BILLITON FIN USA LTD 5.25% 09-08-2033				
		Acquisitions	570,000.00	-564,719.10	
		Dispositions	-570,000.00		550,027.20
C055451BF4	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	735,000.00	-739,245.75	
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	355,000.00	-340,957.05	
		Dispositions	-355,000.00		337,401.90
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				
		Acquisitions	55,000.00	-34,457.50	
		Dispositions	-155,000.00		97,657.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2437071	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	714.00	-64,247.15	
		Dispositions	-3,236.00		286,522.51
SBN4K114	BLACK HILLS CORP 6.15% 05-15-2034				
		Acquisitions	265,000.00	-262,946.25	
		Dispositions	-265,000.00		256,043.00
C092113109	BLACK HILLS CORP COM				
		Acquisitions	144.00	-7,349.36	
		Dispositions	-1,206.00		61,057.95
C09239B109	BLACKLINE INC COM				
		Acquisitions	16.00	-1,088.33	
		Dispositions	-824.00		44,538.72
S2494504	BLACKROCK INC COM STK				
		Acquisitions	526.00	-358,839.67	
		Dispositions	-804.00		518,064.98
C09627Y109	BLUEPRINT MEDICINES CORP COM				
		Acquisitions	352.00	-16,533.93	
		Dispositions	-1,828.00		89,333.49
C097023CQ6	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	125,000.00	-83,396.25	
		Dispositions	-550,000.00		376,333.50
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	110,000.00	-80,085.50	
		Dispositions	-110,000.00		74,239.00
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	175,000.00	-169,587.90	
		Dispositions	-175,000.00		155,785.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	40,000.00	-39,774.80	
		Dispositions	-115,000.00		105,129.55
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	110,000.00	-108,139.10	
		Dispositions	-110,000.00		99,530.20
C09739D100	BOISE CASCADE CO COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	133.00	-10,092.49	
		Dispositions	-2,481.00		233,588.54
C09951LAC7	BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033				
		Acquisitions	195,000.00	-193,135.80	
		Dispositions	-195,000.00		192,991.50
S2113434	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	1,941.00	-104,052.84	
		Dispositions	-8,536.00		432,283.36
C10316T104	BOX INC CL A CL A				
		Acquisitions	563.00	-15,838.21	
		Dispositions	-3,081.00		78,951.03
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	45,000.00	-26,320.05	
		Dispositions	-45,000.00		26,399.70
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	50,000.00	-34,210.00	
		Dispositions	-50,000.00		34,287.50
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	50,000.00	-34,901.50	
		Dispositions	-355,000.00		218,928.50
SBMZMHX6	BP CAP MKTS AMER INC 4.812% DUE 02-13-2033				
		Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		84,520.60
SBMCJWJ1	BP CAP MKTS AMER INC 4.893% 09-11-2033				
		Acquisitions	115,000.00	-114,997.70	
		Dispositions	-115,000.00		107,678.50
C10948C107	BRIGHTVIEW HLDGS INC COM				
		Acquisitions	57.00	-460.31	
		Dispositions	-4,173.00		32,006.89
C109641100	BRINKER INTL INC COM				
		Acquisitions	392.00	-12,918.51	
		Dispositions	-1,526.00		47,019.00
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	505,000.00	-322,081.55	
		Dispositions	-550,000.00		311,140.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040				
		Acquisitions	50,000.00	-33,156.00	
		Dispositions	-50,000.00		31,358.50
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042				
		Acquisitions	100,000.00	-76,844.00	
		Dispositions	-150,000.00		117,219.65
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	280,000.00	-222,666.90	
		Dispositions	-280,000.00		210,092.20
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045				
		Acquisitions	80,000.00	-71,532.80	
		Dispositions	-80,000.00		66,543.20
SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041				
		Acquisitions	40,000.00	-40,093.60	
		Dispositions	-95,000.00		86,080.45
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	35,000.00	-30,193.45	
		Dispositions	-35,000.00		26,974.50
C12189LAP6	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043				
		Acquisitions	95,000.00	-98,324.05	
		Dispositions	-275,000.00		272,706.50
C12189LBK6	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	610,000.00	-609,670.60	
		Dispositions	-420,000.00		384,316.80
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	180,000.00	-177,748.35	
		Dispositions	-180,000.00		163,778.40
SB54BZ20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				
		Acquisitions	165,000.00	-191,975.65	
		Dispositions	-165,000.00		182,828.25
SB3Y5CW7	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE				
		Acquisitions	65,000.00	-76,700.55	
		Dispositions	-65,000.00		75,231.65
SB52J623	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	190,000.00	-235,781.50	
		Dispositions	-285,000.00		341,889.75
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE				
		Acquisitions	190,000.00	-220,654.55	
		Dispositions	-560,000.00		641,518.35
SBDZTSV9	CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE				
		Acquisitions	50,000.00	-39,846.50	
		Dispositions	-50,000.00		37,816.00
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Acquisitions	145,000.00	-174,659.85	
		Dispositions	-145,000.00		166,016.30
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG				
		Acquisitions	40,000.00	-26,377.90	
		Dispositions	-40,000.00		23,964.00
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Acquisitions	85,000.00	-75,366.50	
		Dispositions	-85,000.00		68,133.45
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				
		Acquisitions	954,000.00	-711,714.07	
		Dispositions	-60,000.00		50,148.00
C13648TAH0	CANADIAN PAC RY CO 4.2% 11-15-2069				
		Acquisitions	40,000.00	-31,890.00	
		Dispositions	-40,000.00		30,135.20
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043				
		Acquisitions	50,000.00	-42,225.00	
		Dispositions	-50,000.00		39,335.50
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO				
		Acquisitions	50,000.00	-39,887.50	
		Dispositions	-50,000.00		39,053.50
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				
		Acquisitions	160,000.00	-111,354.00	
		Dispositions	-345,000.00		213,734.40
SBPQT8D4	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034				
		Acquisitions	535,000.00	-532,340.90	
		Dispositions	-535,000.00		521,415.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Acquisitions	190,000.00	-189,535.30	
		Dispositions	-190,000.00		176,888.10
C14040HCT0	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Acquisitions	140,000.00	-131,604.20	
		Dispositions	-615,000.00		554,144.85
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Dispositions	-295,000.00		284,324.00
C147448104	CASELLA WASTE SYS INC CL A COM STK				
		Acquisitions	249.00	-20,152.98	
		Dispositions	-1,355.00		104,787.66
SB3T0KH8	CATERPILLAR INS 5.2% DUE 05-27-2041				
		Acquisitions	110,000.00	-114,462.20	
		Dispositions	-110,000.00		105,272.20
SBRV2JQ2	CBRE SVCS INC 5.95% 08-15-2034				
		Acquisitions	110,000.00	-107,991.40	
		Dispositions	-110,000.00		105,830.50
C124857AJ2	CBS CORP NEW 4.85% DUE 07-01-2042				
		Acquisitions	305,000.00	-224,303.10	
		Dispositions	-445,000.00		295,450.25
SB1BS7H5	CDN NAT RES LTD 6.5% DUE 02-15-2037				
		Acquisitions	90,000.00	-92,565.90	
		Dispositions	-90,000.00		87,593.40
C15089QAY0	CELANESE US HLDGS LLC 6.7% 11-15-2033				
		Acquisitions	1,245,000.00	-1,235,596.30	
		Dispositions	-550,000.00		550,540.40
SBNTFNR4	CENOVUS ENERGY INC 2.65% 01-15-2032				
		Acquisitions	70,000.00	-56,455.70	
		Dispositions	-70,000.00		57,127.70
SBRQNXB3	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033				
		Acquisitions	60,000.00	-59,853.60	
		Dispositions	-60,000.00		58,477.20
C808513CE3	CHARLES SCHWAB CORP 5.853% 05-19-2034				
		Acquisitions	1,055,000.00	-1,051,173.40	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-330,000.00		310,473.90
C16115Q308	CHART INDS INC COM PAR $0.01 COM PAR $0.01				
		Acquisitions	270.00	-41,215.59	
		Dispositions	-438.00		70,084.24
C161175BZ6	CHARTER 3.5% DUE 06-01-2041				
		Acquisitions	50,000.00	-33,069.00	
		Dispositions	-395,000.00		255,171.65
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	165,000.00	-131,216.80	
		Dispositions	-165,000.00		126,643.15
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	80,000.00	-77,127.20	
		Dispositions	-165,000.00		158,253.05
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	70,000.00	-65,107.70	
		Dispositions	-70,000.00		62,043.80
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055				
		Acquisitions	30,000.00	-28,494.90	
		Dispositions	-30,000.00		26,324.40
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	220,000.00	-134,223.00	
		Dispositions	-280,000.00		171,100.20
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	130,000.00	-90,168.50	
		Dispositions	-465,000.00		287,468.70
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	345,000.00	-259,547.70	
		Dispositions	-370,000.00		261,852.70
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Dispositions	-320,000.00		236,133.40
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	90,000.00	-65,633.40	
		Dispositions	-175,000.00		134,038.05
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	190,000.00	-115,379.25	
		Dispositions	-360,000.00		204,550.05
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050				
		Acquisitions	45,000.00	-31,273.65	
		Dispositions	-45,000.00		29,744.10
C171604101	CHUYS HOLDINGS INC COM USD0.01				
		Acquisitions	197.00	-7,193.20	
		Dispositions	-1,362.00		44,336.08
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	95,000.00	-86,076.65	
		Dispositions	-95,000.00		86,998.90
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	115,000.00	-85,371.90	
		Dispositions	-270,000.00		175,384.50
SBQT56R6	CIGNA GROUP 5.4% DUE 03-15-2033				
		Acquisitions	165,000.00	-164,844.90	
		Dispositions	-165,000.00		173,231.85
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051				
		Acquisitions	65,000.00	-47,674.25	
		Dispositions	-65,000.00		41,843.75
C172967NF4	CITIGROUP INC 2.904% 11-03-2042				
		Dispositions	-1,629,000.00		1,171,934.66
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	45,000.00	-32,301.45	
		Dispositions	-480,000.00		326,391.90
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	120,000.00	-98,056.80	
		Dispositions	-120,000.00		94,784.40
C17327CAR4	CITIGROUP INC 6.174% DUE 05-25-2034				
		Acquisitions	1,165,000.00	-1,172,310.95	
		Dispositions	-1,165,000.00		1,179,398.00
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034				
		Acquisitions	570,000.00	-572,925.00	
		Dispositions	-570,000.00		545,074.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	30,000.00	-31,119.90	
		Dispositions	-120,000.00		127,804.50
C177835105	CITY HLDG CO COM				
		Acquisitions	60.00	-5,596.07	
		Dispositions	-758.00		68,941.70
SBMFDGY3	CMS ENERGY CORP 4.875 DUE 03-01-2044				
		Acquisitions	85,000.00	-78,961.60	
		Dispositions	-85,000.00		72,230.45
C12621E103	CNO FINL GROUP INC COM				
		Acquisitions	2,524.00	-60,670.99	
		Dispositions	-2,524.00		60,415.99
SBK93JD5	COCA COLA CO 2.5% 03-15-2051				
		Acquisitions	45,000.00	-29,308.95	
		Dispositions	-45,000.00		30,659.85
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050				
		Acquisitions	95,000.00	-61,184.50	
		Dispositions	-95,000.00		57,226.10
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	300,000.00	-222,866.45	
		Dispositions	-300,000.00		211,432.90
C197236102	COLUMBIA BKG SYS INC COM				
		Acquisitions	16.00	-338.06	
		Dispositions	-1,851.66		37,585.69
		Free Receipt	1,835.66	53,362.64	
C199333105	COLUMBUS MCKINNON CORP N Y COM				
		Acquisitions	169.00	-6,270.02	
		Dispositions	-2,138.00		74,544.62
SBQPF818	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	190,000.00	-187,912.85	
		Dispositions	-190,000.00		178,406.20
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	350,000.00	-341,088.85	
		Dispositions	-350,000.00		319,346.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	240,000.00	-164,486.40	
		Dispositions	-240,000.00		159,360.00
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	110,000.00	-71,743.10	
		Dispositions	-335,000.00		202,913.10
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	850,000.00	-575,572.70	
		Dispositions	-1,900,000.00		1,387,579.90
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	80,000.00	-65,012.80	
		Dispositions	-80,000.00		59,172.80
SB0B7ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035				
		Acquisitions	15,000.00	-14,505.75	
		Dispositions	-40,000.00		41,880.20
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056				
		Acquisitions	155,000.00	-91,047.60	
		Dispositions	-412,000.00		232,615.20
SBKMD3V8	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049				
		Acquisitions	145,000.00	-121,148.95	
		Dispositions	-145,000.00		106,202.35
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051				
		Acquisitions	65,000.00	-45,258.85	
		Dispositions	-140,000.00		86,728.60
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053				
		Acquisitions	180,000.00	-187,768.00	
		Dispositions	-180,000.00		175,769.60
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048				
		Acquisitions	115,000.00	-104,676.35	
		Dispositions	-115,000.00		95,889.30
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038				
		Acquisitions	90,000.00	-80,398.95	
		Dispositions	-265,000.00		239,966.65
C207410101	CONMED CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	76.00	-8,456.08	
		Dispositions	-988.00		94,781.89
C207597EP6	CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053				
		Acquisitions	165,000.00	-164,651.85	
		Dispositions	-165,000.00		165,615.45
C20826FBE5	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	1,225,000.00	-1,212,525.25	
		Dispositions	-465,000.00		422,950.35
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	220,000.00	-218,358.60	
		Dispositions	-220,000.00		204,922.50
C20826FAV8	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Dispositions	-250,000.00		196,620.00
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	50,000.00	-40,035.50	
		Dispositions	-175,000.00		136,713.05
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	40,000.00	-37,405.60	
		Dispositions	-40,000.00		37,649.60
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063				
		Acquisitions	220,000.00	-219,643.85	
		Dispositions	-220,000.00		207,127.80
C20848V105	CONSENSUS CLOUD SOLUTIONS INC COM USD0.001				
		Acquisitions	39.00	-1,672.16	
		Dispositions	-1,320.00		45,001.73
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059				
		Acquisitions	65,000.00	-48,314.50	
		Dispositions	-120,000.00		79,597.80
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO				
		Acquisitions	90,000.00	-90,744.30	
		Dispositions	-90,000.00		88,137.00
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	40,000.00	-36,960.80	
		Dispositions	-85,000.00		74,088.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	60,000.00	-44,344.20	
		Dispositions	-60,000.00		46,683.00
SBQYLSJ5	CONSTELLATION BRANDS INC 4.9% 05-01-2033				
		Acquisitions	185,000.00	-183,716.10	
		Dispositions	-185,000.00		179,840.35
C21044C107	CONSTRUCTION PARTNERS INC CL A CL A				
		Acquisitions	328.00	-12,686.49	
		Dispositions	-328.00		12,843.39
SBNYNTF3	CONSUMERS ENERGY 4.2% DUE 09-01-2052				
		Acquisitions	55,000.00	-44,899.25	
		Dispositions	-115,000.00		93,458.20
SBJXCLV3	CORNING INC 3.9% DUE 11-15-2049				
		Acquisitions	75,000.00	-59,496.75	
		Dispositions	-75,000.00		52,805.25
SB4YPKP3	CORNING INC 5.75% DUE 08-15-2040				
		Acquisitions	45,000.00	-45,309.15	
		Dispositions	-85,000.00		79,756.35
SBK73B42	CORTEVA INC COM USD0.01 WI				
		Acquisitions	509.00	-32,806.45	
		Dispositions	-2,827.00		155,770.61
SBKT5YN6	COTTAGE HLTH CR 3.304% DUE 11-01-2049				
		Acquisitions	75,000.00	-54,814.50	
		Dispositions	-75,000.00		48,935.25
SBBBSMJ2	COTY INC COM CL A COM CL A				
		Acquisitions	644.00	-7,265.86	
		Dispositions	-14,331.00		143,417.59
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	115,000.00	-84,424.95	
		Dispositions	-165,000.00		107,853.90
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	200,000.00	-173,004.70	
		Dispositions	-200,000.00		168,750.20
CG2717B108	CUSHMAN & WAKEFIELD INC				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,457.00	-41,900.13	
		Dispositions	-5,457.00		41,745.71
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043				
		Acquisitions	30,000.00	-30,008.70	
		Dispositions	-195,000.00		167,877.45
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	150,000.00	-103,072.50	
		Dispositions	-150,000.00		100,690.50
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	115,000.00	-99,500.05	
		Dispositions	-240,000.00		184,120.80
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	60,000.00	-52,640.40	
		Dispositions	-315,000.00		289,737.00
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	1,000,000.00	-899,386.35	
		Dispositions	-730,000.00		608,555.90
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	1,165,000.00	-1,077,239.70	
		Dispositions	-1,245,000.00		1,045,313.00
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	150,000.00	-134,028.00	
		Dispositions	-495,000.00		443,953.15
SBNGF9C4	CVS HEALTH CORP 5.25% 02-21-2033				
		Acquisitions	225,000.00	-224,601.75	
		Dispositions	-225,000.00		219,496.50
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	230,000.00	-229,072.40	
		Dispositions	-230,000.00		225,627.50
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	155,000.00	-149,550.50	
		Dispositions	-155,000.00		148,016.95
SB9B9X32	CVS HEALTH CORP 6.125% DUE 09-15-2039				
		Acquisitions	65,000.00	-65,659.10	
		Dispositions	-65,000.00		65,152.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063				
		Acquisitions	195,000.00	-193,093.35	
		Dispositions	-195,000.00		186,275.25
C235825205	DANA INC COM				
		Acquisitions	369.00	-5,953.03	
		Dispositions	-4,640.00		63,339.01
S2250870	DANAHER CORP COM				
		Acquisitions	1,088.00	-271,279.72	
		Dispositions	-1,088.00		239,777.62
SBPJK3B7	DEERE JOHN CAP FIXED 5.15% 09-08-2033				
		Acquisitions	35,000.00	-34,994.75	
		Dispositions	-35,000.00		34,070.40
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	40,000.00	-35,881.60	
		Dispositions	-190,000.00		148,878.30
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039				
		Acquisitions	70,000.00	-58,189.60	
		Dispositions	-245,000.00		181,836.55
SBRBS443	DIAGEO CAP PLC 5.625% 10-05-2033				
		Acquisitions	210,000.00	-209,223.00	
		Dispositions	-210,000.00		208,758.00
SB1FN4V9	DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG				
		Acquisitions	100,000.00	-111,958.00	
		Dispositions	-100,000.00		103,097.00
C25278XAW9	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	230,000.00	-229,880.40	
		Dispositions	-660,000.00		647,605.50
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	65,000.00	-47,797.10	
		Dispositions	-65,000.00		46,477.60
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	85,000.00	-67,967.25	
		Dispositions	-125,000.00		92,011.25
C252784301	DIAMONDROCK HOSPITALITY CO COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	680.00	-5,488.44	
		Dispositions	-8,595.00		68,425.73
C254687FZ4	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Acquisitions	1,420,000.00	-1,034,455.80	
		Dispositions	-1,420,000.00		1,040,971.30
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Acquisitions	95,000.00	-72,189.05	
		Dispositions	-95,000.00		66,052.55
SBJQX533	DISNEY WALT CO SR NT 4.75% 09-15-2044				
		Acquisitions	70,000.00	-66,087.00	
		Dispositions	-70,000.00		59,170.30
SBRBKHP1	DOLLAR GENERAL CORP 5.45% 07-05-2033				
		Acquisitions	240,000.00	-226,739.90	
		Dispositions	-240,000.00		221,983.20
S2272476	DOLLAR TREE INC COM STK				
		Acquisitions	588.00	-69,550.26	
		Dispositions	-588.00		64,710.23
SBKBZCX0	DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048				
		Acquisitions	55,000.00	-53,149.25	
		Dispositions	-55,000.00		48,445.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049				
		Acquisitions	40,000.00	-36,374.40	
		Dispositions	-40,000.00		31,707.20
SBPYT0D0	DTE ELEC CO 5.4% DUE 04-01-2053				
		Acquisitions	340,000.00	-342,885.75	
		Dispositions	-340,000.00		324,521.30
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	260,000.00	-185,723.20	
		Dispositions	-700,000.00		438,687.70
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050				
		Dispositions	-40,000.00		24,235.20
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048				
		Acquisitions	95,000.00	-77,997.45	
		Dispositions	-95,000.00		73,130.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPYT0C9	DTE ELEC CO 5.2% DUE 04-01-2033				
		Acquisitions	85,000.00	-86,643.90	
		Dispositions	-85,000.00		86,572.50
S2280220	DTE ENERGY CO COM				
		Acquisitions	1,919.00	-209,207.31	
		Dispositions	-1,919.00		190,539.94
SBQ0N1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053				
		Acquisitions	50,000.00	-50,501.50	
		Dispositions	-50,000.00		46,702.50
C26442CBL7	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	610,000.00	-607,785.70	
		Dispositions	-225,000.00		204,687.00
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	50,000.00	-49,818.50	
		Dispositions	-50,000.00		50,976.00
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047				
		Acquisitions	100,000.00	-78,453.00	
		Dispositions	-170,000.00		118,406.70
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	185,000.00	-162,763.40	
		Dispositions	-385,000.00		344,287.70
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	65,000.00	-43,100.85	
		Dispositions	-65,000.00		41,492.10
SBM9B9B1	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO				
		Acquisitions	75,000.00	-73,450.50	
		Dispositions	-75,000.00		72,669.75
SB4NTXW4	DUKE ENERGY IND 6.45% DUE 04-01-2039				
		Acquisitions	60,000.00	-68,118.00	
		Dispositions	-60,000.00		61,229.40
SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049				
		Acquisitions	45,000.00	-32,080.05	
		Dispositions	-150,000.00		94,353.00
SBRRFZJ0	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,000.00	-65,246.35	
		Dispositions	-65,000.00		58,752.20
SBMF9RC6	DUKE ENERGY OHIO INC 5.65% 04-01-2053				
		Acquisitions	75,000.00	-75,029.05	
		Dispositions	-75,000.00		69,512.25
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	50,000.00	-49,703.50	
		Dispositions	-50,000.00		51,719.00
SBMZN0W9	DUKE UNIV 2.832% 10-01-2055				
		Acquisitions	50,000.00	-33,422.00	
		Dispositions	-50,000.00		29,739.00
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO				
		Acquisitions	55,000.00	-34,040.05	
		Dispositions	-205,000.00		115,041.90
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Acquisitions	125,000.00	-122,665.30	
		Dispositions	-125,000.00		118,365.20
SBSPHGL4	ELEVANCE HEALTH INC				
		Acquisitions	418.00	-197,483.63	
		Dispositions	-1,278.00		595,538.27
SBNTB0H1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052				
		Acquisitions	115,000.00	-128,986.85	
		Dispositions	-305,000.00		325,966.95
C532457CH9	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	125,000.00	-123,306.25	
		Dispositions	-125,000.00		121,956.25
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	440,000.00	-450,074.30	
		Dispositions	-440,000.00		435,023.40
C532457CG1	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Acquisitions	125,000.00	-124,921.25	
		Dispositions	-125,000.00		125,593.75
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Acquisitions	220,000.00	-219,557.80	
		Dispositions	-220,000.00		219,206.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C291011BS2	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO				
		Acquisitions	245,000.00	-167,606.95	
		Dispositions	-245,000.00		162,856.40
SBLDBF90	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO				
		Dispositions	-130,000.00		77,251.20
S2313405	EMERSON ELECTRIC CO COM				
		Acquisitions	3,561.00	-309,380.48	
		Dispositions	-3,561.00		342,449.85
SB3D20S1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038				
		Acquisitions	65,000.00	-76,088.35	
		Dispositions	-65,000.00		68,458.00
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Acquisitions	80,000.00	-62,721.60	
		Dispositions	-80,000.00		65,420.80
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033				
		Acquisitions	75,000.00	-74,904.00	
		Dispositions	-75,000.00		77,393.25
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051				
		Acquisitions	40,000.00	-27,744.80	
		Dispositions	-40,000.00		28,106.80
SB29R1C4	ENCANA CORP 6.5% DUE 02-01-2038				
		Acquisitions	50,000.00	-49,261.50	
		Dispositions	-50,000.00		48,341.30
SB23Y0M4	ENCANA CORP 6.625% DUE 08-15-2037				
		Acquisitions	20,000.00	-19,951.80	
		Dispositions	-105,000.00		102,718.75
SBJQ05Y5	ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A				
		Acquisitions	3,988.00	-94,059.76	
		Dispositions	-10,499.00		206,077.06
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				
		Acquisitions	50,000.00	-44,288.00	
		Dispositions	-50,000.00		39,779.50
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045				
		Acquisitions	190,000.00	-159,071.20	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-270,000.00		224,062.60
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048				
		Acquisitions	55,000.00	-53,852.70	
		Dispositions	-225,000.00		206,125.50
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047				
		Acquisitions	30,000.00	-25,560.60	
		Dispositions	-125,000.00		101,111.25
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045				
		Acquisitions	50,000.00	-44,630.50	
		Dispositions	-125,000.00		111,578.75
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	50,000.00	-40,412.00	
		Dispositions	-85,000.00		67,860.60
S2599700	ENTEGRIS INC COM				
		Acquisitions	1,616.00	-139,943.37	
		Dispositions	-1,616.00		158,621.56
SBNNMM07	ENTERGY ARK LLC 5.15% DUE 01-15-2033				
		Acquisitions	60,000.00	-59,803.80	
		Dispositions	-60,000.00		61,888.80
C29365TAN4	ENTERGY TEXAS INC 5.8% 09-01-2053				
		Acquisitions	195,000.00	-194,329.20	
		Dispositions	-195,000.00		196,702.35
SBQV0JS1	ENTERGY TEXAS INC 5.8% 09-01-2053				
		Acquisitions	50,000.00	-50,294.00	
		Dispositions	-50,000.00		46,817.50
C293712105	ENTERPRISE FINL SVCS CORP COM STK				
		Acquisitions	85.00	-3,619.32	
		Dispositions	-1,080.00		40,030.74
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051				
		Acquisitions	80,000.00	-60,432.00	
		Dispositions	-80,000.00		61,451.20
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	40,000.00	-33,463.60	
		Dispositions	-40,000.00		32,748.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	95,000.00	-84,801.15	
		Dispositions	-155,000.00		126,414.90
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046				
		Acquisitions	35,000.00	-31,433.15	
		Dispositions	-180,000.00		164,146.95
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	120,000.00	-107,697.60	
		Dispositions	-120,000.00		105,329.45
SBQD01K5	ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023				
		Acquisitions	140,000.00	-139,724.20	
		Dispositions	-140,000.00		140,603.10
SB5LM203	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042				
		Acquisitions	65,000.00	-56,323.15	
		Dispositions	-435,000.00		374,669.85
S2318024	EOG RESOURCES INC COM				
		Acquisitions	866.00	-108,530.43	
		Dispositions	-4,050.00		513,195.19
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	120,000.00	-85,516.60	
		Dispositions	-120,000.00		79,182.00
SBM8SST4	EQUINOR ASA 3.625% DUE 04-06-2040				
		Acquisitions	125,000.00	-104,702.50	
		Dispositions	-125,000.00		98,226.35
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	60,000.00	-45,727.80	
		Dispositions	-60,000.00		43,198.20
C296315104	ESCO TECHNOLOGIES INC				
		Acquisitions	152.00	-15,064.63	
		Dispositions	-671.00		70,373.48
CG3198U102	ESSENT GROUP LTD COM STK				
		Acquisitions	191.00	-8,735.84	
		Dispositions	-2,439.00		118,115.24
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-143,460.00	
		Dispositions	-185,000.00		167,178.65
SBMWGS16	ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053				
		Acquisitions	170,000.00	-168,798.75	
		Dispositions	-170,000.00		151,600.90
SBN0XP93	EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050				
		Acquisitions	60,000.00	-42,094.80	
		Dispositions	-60,000.00		37,886.40
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052				
		Acquisitions	50,000.00	-31,914.00	
		Dispositions	-280,000.00		167,778.00
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050				
		Acquisitions	65,000.00	-49,344.10	
		Dispositions	-105,000.00		70,933.80
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	55,000.00	-45,666.50	
		Dispositions	-55,000.00		42,336.80
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050				
		Acquisitions	105,000.00	-88,225.70	
		Dispositions	-105,000.00		82,419.75
SBN45Q25	EXELON CORP 5.6% DUE 03-15-2053				
		Acquisitions	215,000.00	-211,315.15	
		Dispositions	-215,000.00		208,073.25
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	120.00	-7,020.61	
		Dispositions	-4,666.00		159,046.55
		Free Receipt	3,536.00		
C30231GBM3	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	985,000.00	-795,665.55	
		Dispositions	-650,000.00		461,007.20
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	160,000.00	-112,344.00	
		Dispositions	-160,000.00		111,294.40
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	65,000.00	-57,985.85	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-65,000.00		51,512.50
C313855108	FEDERAL SIGNAL CORP COM				
		Acquisitions	192.00	-10,511.09	
		Dispositions	-2,985.00		181,355.47
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048				
		Acquisitions	90,000.00	-66,116.75	
		Dispositions	-90,000.00		65,393.10
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045				
		Acquisitions	50,000.00	-40,945.50	
		Dispositions	-50,000.00		37,079.00
C31428XBN5	FEDEX CORP 4.4% DUE 01-15-2047				
		Dispositions	-1,030,000.00		853,700.80
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047				
		Acquisitions	165,000.00	-130,844.25	
		Dispositions	-190,000.00		147,164.85
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046				
		Acquisitions	100,000.00	-83,626.00	
		Dispositions	-230,000.00		185,720.55
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	60,000.00	-49,278.00	
		Dispositions	-125,000.00		108,134.95
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	55,000.00	-53,191.60	
		Dispositions	-55,000.00		48,049.10
C318910106	FIRST BANCORP N C COM				
		Acquisitions	124.00	-4,178.64	
		Dispositions	-1,797.00		51,046.62
C320209109	FIRST FINL BANCORP OHIO COM				
		Acquisitions	225.00	-4,941.38	
		Dispositions	-3,749.00		75,932.61
C32055Y201	FIRST INTERSTATE BANCSYS/MT				
		Acquisitions	218.00	-6,229.15	
		Dispositions	-2,795.00		68,598.35
SB8T1786	FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70,000.00	-75,368.30	
		Dispositions	-70,000.00		69,983.20
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049				
		Acquisitions	50,000.00	-36,864.50	
		Dispositions	-50,000.00		31,894.50
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	50,000.00	-38,908.50	
		Dispositions	-205,000.00		160,922.00
S2579467	FL PWR & LT CO 5.625% DUE 04-01-2034				
		Acquisitions	110,000.00	-114,758.00	
		Dispositions	-110,000.00		110,276.10
C341081GE1	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	1,895,000.00	-1,254,641.20	
		Dispositions	-595,000.00		357,160.65
SBQ3RM69	FLORIDA POWER & LIGHT COMPANY 4.8% 05-15-2033				
		Acquisitions	180,000.00	-178,938.65	
		Dispositions	-180,000.00		177,434.70
SBPYT0M9	FLORIDA POWER & LIGHT COMPANY 5.1% DUE 04-01-2033				
		Acquisitions	35,000.00	-36,264.20	
		Dispositions	-35,000.00		35,647.15
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	230,000.00	-233,526.20	
		Dispositions	-230,000.00		230,009.10
SB27YLH2	FLORIDA PWR CORP 6.35% DUE 09-15-2037				
		Acquisitions	25,000.00	-27,148.00	
		Dispositions	-25,000.00		25,447.25
SB39XY20	FLORIDA PWR CORP 6.4% DUE 06-15-2038				
		Acquisitions	165,000.00	-183,984.90	
		Dispositions	-165,000.00		169,316.40
SBJYGNS5	FMC CORP 4.5% DUE 10-01-2049				
		Acquisitions	75,000.00	-55,709.25	
		Dispositions	-75,000.00		51,180.00
SBNDT811	FMC CORP 6.375% 05-18-2053				
		Acquisitions	195,000.00	-189,806.55	
		Dispositions	-195,000.00		176,000.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C35086T109	FOUR CORNERS PPTY TR INC COM				
		Acquisitions	882.00	-22,862.97	
		Dispositions	-3,229.00		70,992.98
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	30,000.00	-27,148.20	
		Dispositions	-105,000.00		91,176.30
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,687,060.33	
C999599GH0	FUT DEC 23 CBT UL T-BONDS				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,687,060.33	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-79.00		
		Free Receipt	79.00	-8,993,203.41	
C999599GH0	FUT DEC 23 CBT ULT TNOTE				
		Free Delivery	-79.00		
		Free Receipt	79.00	-8,993,203.41	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-360,390.64	
C999599GH0	FUT DEC 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-360,390.64	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,754,920.73	
C999599GH0	FUT JUN 23 CBT UL T-BONDS				
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,754,920.73	
C999599GH0	FUT JUN 23 CBT ULT TNOTE				
		Free Delivery	-79.00		
		Free Receipt	79.00	-9,361,875.96	
C999599GH0	FUT JUN 23 CBT ULT TNOTE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-79.00		
		Free Receipt	79.00	-9,361,875.96	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-31.00		
		Free Receipt	40.00	-5,600,070.89	
C999599GH0	FUT MAR 23 CBT UL T-BONDS				
		Free Delivery	-40.00		
		Free Receipt	31.00	-4,394,640.08	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,517,093.00	
C999599GH0	FUT MAR 23 CBT ULT TNOTE				
		Free Delivery	-46.00		
		Free Receipt	46.00	-5,517,093.00	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-56.00		
		Free Receipt	56.00	-7,401,367.91	
C999599GH0	FUT SEP 23 CBT UL T-BONDS				
		Free Delivery	-56.00		
		Free Receipt	56.00	-7,401,367.91	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-92.00		
		Free Receipt	92.00	-10,872,188.65	
C999599GH0	FUT SEP 23 CBT ULT TNOTE				
		Free Delivery	-92.00		
		Free Receipt	92.00	-10,872,188.65	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-385,375.00	
C999599GH0	FUT SEP 23 U.S. T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	3.00	-385,375.00	
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Acquisitions	70,000.00	-57,271.20	
		Dispositions	-110,000.00		90,497.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051				
		Acquisitions	60,000.00	-42,544.80	
		Dispositions	-185,000.00		117,790.50
C361448BH5	GATX CORP 3.1% DUE 06-01-2051				
		Acquisitions	90,000.00	-56,711.70	
		Dispositions	-1,240,000.00		712,172.20
SBLH1J61	GATX CORP 3.1% DUE 06-01-2051				
		Dispositions	-40,000.00		22,999.60
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052				
		Acquisitions	190,000.00	-200,339.50	
		Dispositions	-190,000.00		193,516.60
SBL6JPG8	GE HEALTHCARE TECHNOLOGIES INC COM				
		Acquisitions	2,699.00	-183,805.27	
		Dispositions	-4,016.00		278,046.68
		Free Receipt	1,317.00	69,819.37	
C369550BH0	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				
		Acquisitions	755,000.00	-697,261.70	
		Dispositions	-405,000.00		347,075.60
SBNVTWX3	GENERAL MILLS INC 4.95% DUE 03-29-2033				
		Acquisitions	135,000.00	-134,725.95	
		Dispositions	-135,000.00		136,348.65
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	70,000.00	-60,736.90	
		Dispositions	-70,000.00		58,730.70
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050				
		Acquisitions	70,000.00	-54,398.40	
		Dispositions	-70,000.00		51,833.60
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	75,000.00	-79,613.25	
		Dispositions	-140,000.00		134,664.60
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	65,000.00	-44,851.30	
		Dispositions	-65,000.00		44,344.95
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	95,000.00	-94,786.25	
		Dispositions	-95,000.00		90,374.45
C378272BQ0	GLENCORE FDG LLC NT 144A 6.5% 10-06-2033				
		Acquisitions	1,220,000.00	-1,218,245.35	
		Dispositions	-375,000.00		374,310.00
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	170,000.00	-184,203.60	
		Dispositions	-345,000.00		355,812.00
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	55,000.00	-41,217.20	
		Dispositions	-100,000.00		68,289.00
C38141GYJ7	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032				
		Acquisitions	1,175,000.00	-918,482.70	
		Dispositions	-170,000.00		129,217.00
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	75,000.00	-53,139.75	
		Dispositions	-160,000.00		111,393.85
C38141GYC2	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Dispositions	-770,000.00		554,908.20
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	60,000.00	-43,489.80	
		Dispositions	-770,000.00		539,216.45
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% 04-23-2039				
		Acquisitions	175,000.00	-154,467.25	
		Dispositions	-755,000.00		648,668.95
S2395997	GRAND MET INVT 7.45% DUE 04-15-2035				
		Acquisitions	35,000.00	-42,450.45	
		Dispositions	-35,000.00		41,448.75
C404030108	H & E EQUIP SVCS INC COM				
		Acquisitions	372.00	-15,473.00	
		Dispositions	-372.00		16,582.76
SBMW4TQ2	HACKENSACK 2.675% DUE 09-01-2041				
		Acquisitions	85,000.00	-58,875.25	
		Dispositions	-85,000.00		53,817.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	197.00	-7,528.88	
		Dispositions	-2,862.00		105,708.69
C407497106	HAMILTON LANE INC CL A CL A				
		Acquisitions	116.00	-9,187.53	
		Dispositions	-1,470.00		127,579.74
C404119CQ0	HCA INC 5.5% DUE 06-01-2033				
		Acquisitions	620,000.00	-619,578.40	
		Dispositions	-620,000.00		611,456.40
C404119CR8	HCA INC 5.9% 06-01-2053				
		Acquisitions	960,000.00	-911,289.55	
		Dispositions	-960,000.00		945,907.20
CG4388N106	HELEN TROY LTD COM STK				
		Acquisitions	158.00	-16,367.87	
		Dispositions	-542.00		61,206.48
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	35,000.00	-35,185.50	
		Dispositions	-35,000.00		31,363.85
C43137PAA8	HILL CITY FDG TR PRE CAPITALIZED TR SEC 144A 4.046% 08-15-2041				
		Acquisitions	240,000.00	-170,241.60	
		Dispositions	-610,000.00		398,152.30
SBJN4573	HOAG MEM HOSP 3.803% DUE 07-15-2052				
		Acquisitions	50,000.00	-41,402.50	
		Dispositions	-145,000.00		104,540.65
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	70,000.00	-45,323.60	
		Dispositions	-70,000.00		42,646.80
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	65,000.00	-46,522.45	
		Dispositions	-375,000.00		255,705.90
C437076CK6	HOME DEPOT INC SR NT 2.75% 09-15-2051				
		Acquisitions	1,675,000.00	-1,151,998.00	
		Dispositions	-470,000.00		277,676.00
SBP0TWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-85,000.00		49,958.75
SBMFS1P4	HONEYWELL INTERNATIONAL 5% 02-15-2033 BEO				
		Acquisitions	65,000.00	-67,076.75	
		Dispositions	-345,000.00		353,277.45
SBMWGT57	HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034				
		Acquisitions	245,000.00	-242,390.35	
		Dispositions	-245,000.00		226,689.95
S2020459	HONEYWELL INTL INC COM STK				
		Acquisitions	554.00	-109,633.73	
		Dispositions	-1,698.00		318,389.79
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051				
		Acquisitions	45,000.00	-31,911.75	
		Dispositions	-85,000.00		54,126.30
SBK81093	HSBC HLDGS PLC 6.254% 03-09-2034				
		Acquisitions	20,000.00	-20,467.40	
		Dispositions	-20,000.00		19,981.40
SBPXXDF6	HSBC HLDGS PLC 6.547% 06-20-2034				
		Acquisitions	325,000.00	-323,481.25	
		Dispositions	-325,000.00		306,832.50
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044				
		Acquisitions	415,000.00	-435,344.25	
		Dispositions	-415,000.00		396,088.10
C443320106	HUB GROUP INC CL A CL A				
		Acquisitions	125.00	-10,255.56	
		Dispositions	-1,560.00		122,212.48
SBQMS2B8	HUMANA INC 5.5% 03-15-2053				
		Acquisitions	160,000.00	-155,616.55	
		Dispositions	-160,000.00		149,081.15
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033				
		Acquisitions	50,000.00	-51,702.00	
		Dispositions	-50,000.00		51,857.00
C447011107	HUNTSMAN CORP COM STK				
		Acquisitions	624.00	-16,522.76	
		Dispositions	-1,840.00		43,261.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG4740B105	ICHOR HOLDINGS LTD COM USD0.0001				
		Acquisitions	439.00	-13,872.77	
		Dispositions	-1,686.00		50,249.87
SBNYLD66	IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053				
		Acquisitions	30,000.00	-29,717.10	
		Dispositions	-30,000.00		31,194.00
C45245E109	IMAX CORP COM				
		Acquisitions	478.00	-8,198.70	
		Dispositions	-3,607.00		64,595.03
C45378A106	INDEPENDENCE RLTY TR INC COM				
		Acquisitions	480.00	-7,907.75	
		Dispositions	-6,067.00		85,084.11
C453836108	INDEPENDENT BK CORP MASS COM COM STK USD0.01				
		Acquisitions	87.00	-5,182.33	
		Dispositions	-1,099.00		53,335.29
C45384B106	INDEPENDENT BK GROUP INC COM				
		Acquisitions	78.00	-3,387.48	
		Dispositions	-970.00		37,512.07
SBMDB9N9	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053				
		Acquisitions	110,000.00	-110,678.15	
		Dispositions	-110,000.00		113,565.30
SBRF5C24	INGERSOLL RAND INC 5.7% DUE 08-14-2033				
		Acquisitions	115,000.00	-114,119.10	
		Dispositions	-115,000.00		111,333.10
C457669307	INSMED INC COM PAR $.01				
		Acquisitions	561.00	-10,537.75	
		Dispositions	-4,113.00		99,116.59
C457730109	INSPIRE MED SYS INC COM				
		Acquisitions	21.00	-5,663.05	
		Dispositions	-512.00		126,668.00
C457790103	INSTRUCTURE HLDGS INC COM				
		Acquisitions	187.00	-4,779.74	
		Dispositions	-2,368.00		62,408.37
C458140BG4	INTEL CORP 3.734% 12-08-2047 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	230,000.00	-182,249.30	
		Dispositions	-805,000.00		599,435.25
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO				
		Dispositions	-175,000.00		122,750.25
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	10,000.00	-9,583.10	
		Dispositions	-430,000.00		354,130.80
SBMX7H88	INTEL CORP 5.625% 02-10-2043				
		Acquisitions	175,000.00	-176,994.05	
		Dispositions	-175,000.00		181,071.45
C458140CJ7	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	125,000.00	-124,946.25	
		Dispositions	-125,000.00		127,267.50
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	180,000.00	-183,611.75	
		Dispositions	-180,000.00		178,051.95
C458140CK4	INTEL CORP 6.02% 02-10-2063				
		Acquisitions	100,000.00	-99,954.00	
		Dispositions	-100,000.00		99,464.10
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048				
		Acquisitions	55,000.00	-49,589.10	
		Dispositions	-55,000.00		45,440.45
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	175,000.00	-125,063.00	
		Dispositions	-175,000.00		113,648.50
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	40,000.00	-26,531.60	
		Dispositions	-40,000.00		24,342.80
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	50,000.00	-49,296.50	
		Dispositions	-175,000.00		162,053.55
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	130,000.00	-108,104.10	
		Dispositions	-315,000.00		258,923.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQVW5T0	INTERNATIONAL BUSINESS MACHS CORP 4.75% 02-06-2033				
		Acquisitions	505,000.00	-504,970.15	
		Dispositions	-505,000.00		495,824.60
C459200KV2	INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052				
		Dispositions	-250,000.00		247,075.00
SBPLNYL1	INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052				
		Acquisitions	65,000.00	-60,467.55	
		Dispositions	-290,000.00		268,056.25
SBMWS953	INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053				
		Acquisitions	385,000.00	-382,957.00	
		Dispositions	-385,000.00		343,953.50
S2005973	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	1,781.00	-224,990.10	
		Dispositions	-2,676.00		374,459.42
C459200KK6	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	145,000.00	-108,052.55	
		Dispositions	-1,075,000.00		719,841.50
SBMZ81Z4	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	190,000.00	-130,575.90	
		Dispositions	-190,000.00		127,797.00
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	20,000.00	-12,702.80	
		Dispositions	-20,000.00		11,877.40
S2464165	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	789.00	-74,484.20	
		Dispositions	-3,572.00		297,951.71
C46116X101	INTRA-CELLULAR THERAPIES INC COM				
		Acquisitions	1,543.00	-96,033.04	
		Dispositions	-1,543.00		81,095.42
SBNNJDM7	INTUIT INC 5.5% 09-15-2053				
		Acquisitions	65,000.00	-64,461.80	
		Dispositions	-65,000.00		61,809.15
SBDR73G1	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	516.00	-106,066.70	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,206.00		241,870.07
C466032109	J & J SNACK FOODS CORP COM STK NPV				
		Acquisitions	69.00	-11,013.25	
		Dispositions	-850.00		130,155.30
C466367109	JACK IN THE BOX INC COM				
		Acquisitions	186.00	-15,494.36	
		Dispositions	-705.00		45,408.53
SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048				
		Acquisitions	90,000.00	-78,111.00	
		Dispositions	-90,000.00		74,457.00
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036				
		Acquisitions	60,000.00	-55,054.80	
		Dispositions	-115,000.00		96,864.50
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	95,000.00	-81,122.40	
		Dispositions	-95,000.00		73,109.15
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	40,000.00	-42,779.60	
		Dispositions	-40,000.00		40,915.20
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	470,000.00	-314,804.55	
		Dispositions	-470,000.00		317,161.30
C46647PCD6	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Dispositions	-985,000.00		773,096.95
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	125,000.00	-91,228.75	
		Dispositions	-125,000.00		84,808.75
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	495,000.00	-379,905.65	
		Dispositions	-495,000.00		355,226.85
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	255,000.00	-221,317.05	
		Dispositions	-255,000.00		216,772.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,000.00	-33,085.50	
		Dispositions	-35,000.00		32,244.45
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	10,000.00	-9,582.60	
		Dispositions	-10,000.00		9,371.60
S2190385	JPMORGAN CHASE & CO COM				
		Acquisitions	992.00	-139,161.46	
		Dispositions	-2,864.00		423,744.34
C48282T104	KADANT INC COM				
		Acquisitions	45.00	-9,185.32	
		Dispositions	-558.00		126,506.31
C483007704	KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01				
		Acquisitions	218.00	-15,893.01	
		Dispositions	-990.00		67,925.82
SBMF8YY4	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041				
		Acquisitions	40,000.00	-28,986.40	
		Dispositions	-40,000.00		26,461.20
SB5BT721	KANSAS ST DEPT TRANSN HWY REV 4.596% 09-01-2035 BEO TAXABLE				
		Acquisitions	145,000.00	-142,300.10	
		Dispositions	-145,000.00		133,739.30
C48666K109	KB HOME COM				
		Acquisitions	208.00	-9,588.27	
		Dispositions	-2,764.00		126,479.44
SBD31BB8	KELLANOVA 4.5% DUE 04-01-2046				
		Acquisitions	45,000.00	-37,147.05	
		Dispositions	-45,000.00		35,940.15
C488401100	KEMPER CORP DEL COM				
		Acquisitions	22.00	-1,194.68	
		Dispositions	-1,119.00		53,549.04
SBMF0FJ2	KENVUE INC 5.1% 03-22-2043				
		Acquisitions	370,000.00	-367,974.35	
		Dispositions	-370,000.00		365,651.00
C49177JAQ5	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	245,000.00	-243,285.00	
		Dispositions	-245,000.00		250,708.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF0FM5	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	345,000.00	-346,823.60	
		Dispositions	-345,000.00		310,593.95
SBQ84ZQ6	KENVUE INC COM				
		Acquisitions	6,599.00	-151,520.36	
		Dispositions	-10,992.72		216,277.67
SBNC5VR7	KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051				
		Acquisitions	110,000.00	-76,605.10	
		Dispositions	-110,000.00		75,267.50
SB63ZC30	KIMBERLY-CLARK 5.3% DUE 03-01-2041				
		Acquisitions	45,000.00	-46,431.90	
		Dispositions	-45,000.00		42,776.10
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	95,000.00	-81,556.55	
		Dispositions	-95,000.00		82,946.40
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	50,000.00	-46,809.00	
		Dispositions	-50,000.00		45,527.50
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034				
		Acquisitions	75,000.00	-68,718.75	
		Dispositions	-100,000.00		90,964.00
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	45,000.00	-42,084.45	
		Dispositions	-150,000.00		134,248.45
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	140,000.00	-96,804.75	
		Dispositions	-140,000.00		89,871.80
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050				
		Acquisitions	105,000.00	-65,195.40	
		Dispositions	-105,000.00		63,860.35
C49803T300	KITE RLTY GROUP TR COM NEW COM NEW				
		Acquisitions	434.00	-9,399.77	
		Dispositions	-5,475.00		113,549.25
C482480AN0	KLA CORP 5.25% 07-15-2062				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-500,000.00		478,640.00
SBQ5J0D6	KLA CORP 5.25% 07-15-2062				
		Acquisitions	55,000.00	-52,514.25	
		Dispositions	-245,000.00		217,251.30
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Acquisitions	45,000.00	-46,811.45	
		Dispositions	-45,000.00		46,581.75
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	50,000.00	-41,228.00	
		Dispositions	-505,000.00		423,796.50
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	140,000.00	-125,776.60	
		Dispositions	-140,000.00		120,055.60
SBKSYG16	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039				
		Acquisitions	250,000.00	-223,344.35	
		Dispositions	-290,000.00		248,110.50
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	75,000.00	-70,321.50	
		Dispositions	-75,000.00		66,557.55
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	25,000.00	-24,866.25	
		Dispositions	-25,000.00		22,358.50
SBNXJJF2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033				
		Acquisitions	140,000.00	-139,850.20	
		Dispositions	-140,000.00		134,832.80
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053				
		Acquisitions	70,000.00	-68,051.30	
		Dispositions	-70,000.00		67,559.80
C505336107	LA Z BOY INC COM				
		Acquisitions	334.00	-10,143.57	
		Dispositions	-2,238.00		65,954.03
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	40,000.00	-37,386.80	
		Dispositions	-95,000.00		81,811.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2502247	LAM RESH CORP COM				
		Acquisitions	42.00	-20,845.11	
		Dispositions	-663.00		424,935.14
C516544103	LANTHEUS HLDGS INC COM				
		Acquisitions	1,199.00	-96,384.32	
		Dispositions	-1,199.00		78,512.10
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	232.00	-15,640.79	
		Dispositions	-1,150.00		64,361.63
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052				
		Acquisitions	170,000.00	-131,410.00	
		Dispositions	-170,000.00		131,450.80
SBRJVGG0	LOCKHEED MARTIN CORP 4.75% 02-15-2034				
		Acquisitions	395,000.00	-393,712.30	
		Dispositions	-395,000.00		385,081.55
SB4LSB85	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE				
		Acquisitions	50,000.00	-59,295.00	
		Dispositions	-50,000.00		55,106.50
SBN7KCF2	LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		89,476.20
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	40,000.00	-39,947.20	
		Dispositions	-40,000.00		40,390.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	40,000.00	-27,951.20	
		Dispositions	-40,000.00		23,104.00
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	65,000.00	-49,424.25	
		Dispositions	-165,000.00		119,625.00
C548661EF0	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	240,000.00	-185,592.00	
		Dispositions	-1,500,000.00		1,209,925.50
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	95,000.00	-74,339.40	
		Dispositions	-245,000.00		192,958.35
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063				
		Acquisitions	107,000.00	-106,782.66	
		Dispositions	-107,000.00		101,144.52
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	80,000.00	-79,418.80	
		Dispositions	-80,000.00		77,534.15
C529043101	LXP INDUSTRIAL TRUST COM USD0.0001				
		Acquisitions	2,582.00	-26,586.63	
		Dispositions	-8,130.00		68,822.94
C50249AAH6	LYB INTL FIN III 3.375% DUE 10-01-2040				
		Acquisitions	150,000.00	-116,443.50	
		Dispositions	-1,610,000.00		1,168,101.30
SBMF74Z2	LYB INTL FIN III 3.375% DUE 10-01-2040				
		Acquisitions	170,000.00	-130,798.00	
		Dispositions	-280,000.00		188,300.00
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	50,000.00	-36,711.00	
		Dispositions	-50,000.00		34,705.00
SBYWPDY5	MA INST TECH 3.959% DUE 07-01-2038				
		Acquisitions	440,000.00	-416,145.60	
		Dispositions	-440,000.00		380,257.05
C55405Y100	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK				
		Acquisitions	236.00	-16,228.10	
		Dispositions	-1,144.00		93,330.81
C556269108	MADDEN STEVEN LTD COM				
		Acquisitions	324.00	-10,983.79	
		Dispositions	-4,102.00		132,157.01
C559663109	MAGNOLIA OIL & GAS CORP CL A CL A				
		Acquisitions	3,241.00	-73,821.77	
		Dispositions	-3,241.00		75,111.19
C56117J100	MALIBU BOATS INC COM CL A COM CL A				
		Acquisitions	34.00	-1,822.98	
		Dispositions	-1,681.00		82,876.02

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037				
		Acquisitions	35,000.00	-36,143.10	
		Dispositions	-35,000.00		33,649.70
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	40,000.00	-32,644.80	
		Dispositions	-40,000.00		31,245.20
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	85,000.00	-67,898.85	
		Dispositions	-120,000.00		88,987.20
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053				
		Acquisitions	80,000.00	-79,760.00	
		Dispositions	-80,000.00		76,303.20
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051				
		Acquisitions	40,000.00	-26,633.60	
		Dispositions	-40,000.00		23,513.20
SBNKJSM5	MARVELL TECHNOLOGY INC COM				
		Acquisitions	3,023.00	-123,818.98	
		Dispositions	-5,390.00		309,217.71
SBNK94L6	MASTERCARD INC 4.85% DUE 03-09-2033				
		Acquisitions	385,000.00	-384,638.10	
		Dispositions	-385,000.00		388,099.70
SBK80XH9	MATCH GROUP INC NEW COM				
		Acquisitions	772.00	-30,588.23	
		Dispositions	-5,861.00		238,391.02
C57776J100	MAXLINEAR INC COMMON STOCK				
		Acquisitions	560.00	-15,797.85	
		Dispositions	-3,206.00		72,243.52
S2550707	MC DONALDS CORP COM				
		Acquisitions	192.00	-51,728.81	
		Dispositions	-1,245.00		342,494.78
SB2Q1JQ9	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038				
		Acquisitions	185,000.00	-205,477.65	
		Dispositions	-185,000.00		198,839.85
SBTN1Y11	MEDTRONIC PLC COMMON STOCK STOCK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,178.00	-516,903.87	
		Dispositions	-6,178.00		471,545.39
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	155,000.00	-106,825.20	
		Dispositions	-195,000.00		119,533.45
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	180,000.00	-126,684.90	
		Dispositions	-180,000.00		107,316.00
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	165,000.00	-165,401.95	
		Dispositions	-165,000.00		160,970.10
SBG490B5	MERCK & CO INC 5.85% DUE 06-30-2039				
		Acquisitions	80,000.00	-87,410.00	
		Dispositions	-80,000.00		78,344.80
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	80,000.00	-56,396.80	
		Dispositions	-410,000.00		264,556.60
C58933YBM6	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	1,145,000.00	-1,147,808.80	
		Dispositions	-375,000.00		339,588.75
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	285,000.00	-279,821.30	
		Dispositions	-285,000.00		277,662.10
SBG5GXT4	MERCK & CO INC NEW 6.55% DUE 09-15-2037				
		Acquisitions	5,000.00	-5,994.05	
		Dispositions	-35,000.00		37,494.45
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050				
		Acquisitions	45,000.00	-27,814.50	
		Dispositions	-160,000.00		93,847.65
C589889104	MERIT MED SYS INC COM				
		Acquisitions	224.00	-16,541.05	
		Dispositions	-2,076.00		139,109.29
C30303M8K1	META PLATFORMS INC 4.65% 08-15-2062				
		Dispositions	-666,000.00		564,825.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				
		Acquisitions	65,000.00	-55,290.10	
		Dispositions	-435,000.00		346,786.30
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	90,000.00	-89,750.70	
		Dispositions	-90,000.00		88,090.85
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	340,000.00	-336,664.80	
		Dispositions	-340,000.00		320,303.80
SB7TL820	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	100.00	-13,358.84	
		Dispositions	-2,700.00		845,220.43
C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	620,000.00	-518,011.30	
		Dispositions	-520,000.00		423,222.50
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	75,000.00	-63,890.95	
		Dispositions	-75,000.00		62,531.80
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	200,000.00	-172,250.45	
		Dispositions	-200,000.00		153,964.00
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043				
		Acquisitions	85,000.00	-78,522.20	
		Dispositions	-85,000.00		76,364.10
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054				
		Acquisitions	455,000.00	-456,244.60	
		Dispositions	-455,000.00		435,470.20
SBMV3KX4	METLIFE INC 5.375% 07-15-2033				
		Acquisitions	445,000.00	-447,884.65	
		Dispositions	-445,000.00		435,399.40
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035				
		Acquisitions	20,000.00	-20,465.40	
		Dispositions	-60,000.00		60,177.60
SB019VJ1	METLIFE INC 6.375% DUE 06-15-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-53,220.50	
		Dispositions	-100,000.00		107,095.50
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041				
		Acquisitions	65,000.00	-46,592.65	
		Dispositions	-110,000.00		71,985.10
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	315,000.00	-220,638.85	
		Dispositions	-1,225,000.00		739,439.10
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	140,000.00	-100,925.10	
		Dispositions	-140,000.00		91,793.45
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046				
		Acquisitions	25,000.00	-20,918.25	
		Dispositions	-380,000.00		299,756.40
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045				
		Acquisitions	110,000.00	-98,831.70	
		Dispositions	-110,000.00		97,453.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039				
		Acquisitions	95,000.00	-95,266.00	
		Dispositions	-95,000.00		94,772.95
C594918AM6	MICROSOFT CORP 5.3% DUE 02-08-2041				
		Acquisitions	45,000.00	-45,564.30	
		Dispositions	-45,000.00		45,163.80
C594918CA0	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047				
		Acquisitions	20,000.00	-19,522.80	
		Dispositions	-60,000.00		53,563.80
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057				
		Acquisitions	315,000.00	-297,832.50	
		Dispositions	-315,000.00		272,289.15
SBL9FK80	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044				
		Acquisitions	60,000.00	-52,426.20	
		Dispositions	-165,000.00		132,874.50
C595620AY1	MIDAMERICAN ENERGY 5.858% 09-15-2054				
		Acquisitions	545,000.00	-544,367.80	
		Dispositions	-545,000.00		551,903.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				
		Acquisitions	165,000.00	-164,956.10	
		Dispositions	-165,000.00		163,366.20
C595620AW5	MIDAMERICAN ENERGY CO 2.7% 08-01-2052				
		Acquisitions	506,000.00	-298,944.32	
		Dispositions	-175,000.00		94,412.50
SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052				
		Dispositions	-100,000.00		64,677.00
C595620AU9	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	905,000.00	-739,773.25	
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	40,000.00	-34,989.60	
		Dispositions	-125,000.00		96,788.75
C603158106	MINERALS TECHNOLOGIES INC COM				
		Acquisitions	308.00	-18,420.00	
		Dispositions	-2,285.00		114,089.16
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051				
		Acquisitions	75,000.00	-50,849.60	
		Dispositions	-95,000.00		55,266.25
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046				
		Acquisitions	120,000.00	-94,581.45	
		Dispositions	-205,000.00		156,145.90
SBG49491	MOLSON COORS 5 DUE 05-01-2042				
		Acquisitions	55,000.00	-48,805.35	
		Dispositions	-130,000.00		111,069.40
SBZ07BW4	MONSTER BEVERAGE CORP NEW COM				
		Dispositions	-1,838.00		109,407.57
		Free Receipt	912.00		
SBNQSGJ9	MOODYS CORP 3.75% 02-25-2052				
		Acquisitions	45,000.00	-33,836.85	
		Dispositions	-80,000.00		55,874.40
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	355,000.00	-235,395.05	
		Dispositions	-355,000.00		225,493.05

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	115,000.00	-102,120.00	
		Dispositions	-230,000.00		191,437.75
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047				
		Acquisitions	55,000.00	-47,341.80	
		Dispositions	-55,000.00		42,694.85
C61747YFE0	MORGAN STANLEY 5.25% 04-21-2034				
		Acquisitions	895,000.00	-888,051.05	
		Dispositions	-895,000.00		884,164.45
C61747YES0	MORGAN STANLEY 5.297% 04-20-2037				
		Dispositions	-1,760,000.00		1,664,229.15
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037				
		Acquisitions	605,000.00	-583,198.95	
		Dispositions	-825,000.00		775,145.85
SBL0NRR1	MORGAN STANLEY 5.948% 01-19-2038				
		Acquisitions	860,000.00	-868,959.20	
		Dispositions	-860,000.00		866,045.55
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	160,000.00	-175,647.10	
		Dispositions	-160,000.00		178,362.70
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	295,000.00	-218,742.50	
		Dispositions	-295,000.00		210,523.80
C61945CAD5	MOSAIC CO NEW 5.45% DUE 11-15-2033				
		Acquisitions	1,215,000.00	-1,198,565.75	
		Dispositions	-910,000.00		857,922.90
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	55,000.00	-47,411.65	
		Dispositions	-95,000.00		76,793.25
C55336VAT7	MPLX LP 5.5% DUE 02-15-2049				
		Acquisitions	725,000.00	-667,144.00	
		Dispositions	-305,000.00		256,508.05
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Dispositions	-215,000.00		185,898.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047				
		Acquisitions	65,000.00	-54,837.90	
		Dispositions	-170,000.00		148,984.10
C55336VBT6	MPLX LP SR NT 4.95% 03-14-2052				
		Dispositions	-1,070,000.00		909,851.40
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	155,000.00	-137,302.45	
		Dispositions	-200,000.00		160,796.70
C55405W104	MYR GROUP INC DEL COM STK				
		Acquisitions	29.00	-3,626.51	
		Dispositions	-1,031.00		133,458.63
SBQZDPN3	NASDAQ INC 5.55% 02-15-2034				
		Acquisitions	65,000.00	-64,981.80	
		Dispositions	-65,000.00		64,701.00
SBRT75P0	NASDAQ INC 5.95% 08-15-2053				
		Acquisitions	90,000.00	-85,760.80	
		Dispositions	-90,000.00		86,171.20
SBRT75N8	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	260,000.00	-250,180.55	
		Dispositions	-260,000.00		237,464.85
C637432NR2	NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO				
		Acquisitions	300,000.00	-248,838.20	
		Dispositions	-300,000.00		231,711.00
C64049M209	NEOGENOMICS INC COM NEW COM NEW				
		Acquisitions	1,279.00	-19,318.52	
		Dispositions	-3,804.00		46,637.42
C64111Q104	NETGEAR INC COM				
		Acquisitions	31.00	-566.71	
		Dispositions	-1,050.00		14,891.75
SBS99X04	NEVADA PWR CO 6.0% 03-15-2054				
		Acquisitions	240,000.00	-239,850.20	
		Dispositions	-240,000.00		229,899.40
SB40VJC5	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE				
		Acquisitions	80,000.00	-81,516.80	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-140,000.00		139,305.60
S2636607	NEWMONT CORPORATION				
		Acquisitions	6,718.00	-299,812.38	
		Dispositions	-6,718.00		261,446.33
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053				
		Acquisitions	625,000.00	-588,396.35	
		Dispositions	-625,000.00		544,558.85
S2640147	NIKE INC CL B				
		Acquisitions	2,468.00	-237,091.34	
		Dispositions	-2,468.00		251,965.23
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047				
		Acquisitions	70,000.00	-60,589.90	
		Dispositions	-70,000.00		52,574.90
C629209305	NMI HOLDINGS INC COMMON STOCK				
		Acquisitions	347.00	-8,766.49	
		Dispositions	-4,769.00		129,792.17
C637417AS5	NNN REIT INC 5.6% 10-15-2033				
		Acquisitions	195,000.00	-190,468.20	
		Dispositions	-195,000.00		188,457.75
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	35,000.00	-28,316.40	
		Dispositions	-35,000.00		27,756.40
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054				
		Acquisitions	60,000.00	-51,894.00	
		Dispositions	-60,000.00		53,899.20
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Acquisitions	145,000.00	-98,684.10	
		Dispositions	-145,000.00		88,396.35
SB8HY550	NORFOLK SOUTHN 3.95 DUE 10-01-2042				
		Acquisitions	30,000.00	-24,756.90	
		Dispositions	-30,000.00		22,752.00
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048				
		Acquisitions	90,000.00	-73,730.70	
		Dispositions	-90,000.00		76,208.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C655844CL0	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	130,000.00	-79,446.90	
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	35,000.00	-25,078.90	
		Dispositions	-80,000.00		46,752.00
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053				
		Acquisitions	115,000.00	-113,162.55	
		Dispositions	-115,000.00		110,917.00
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	60,000.00	-39,973.20	
		Dispositions	-105,000.00		58,880.85
C666807BH4	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,035,000.00	-988,766.55	
		Dispositions	-380,000.00		324,683.40
SBNC3911	NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033				
		Acquisitions	225,000.00	-224,770.50	
		Dispositions	-225,000.00		219,758.95
C666807CJ9	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	1,105,000.00	-1,098,290.25	
		Dispositions	-1,105,000.00		1,086,203.95
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	270,000.00	-267,016.50	
		Dispositions	-270,000.00		236,973.90
C668074305	NORTHWESTERN ENERGY GROUP INC				
		Acquisitions	232.00	-11,980.08	
		Dispositions	-1,602.00		78,088.57
SBLB6SV0	NORTHWESTERN UNIV 2.64% DUE 12-01-2050				
		Acquisitions	105,000.00	-69,539.40	
		Dispositions	-105,000.00		61,875.45
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044				
		Acquisitions	110,000.00	-99,238.70	
		Dispositions	-110,000.00		93,474.70
SBN72M25	NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052				
		Acquisitions	30,000.00	-27,797.10	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,000.00		25,608.00
SB29QQD7	NUCOR CORP FIXED 6.4% DUE 12-01-2037				
		Acquisitions	50,000.00	-54,810.00	
		Dispositions	-50,000.00		51,206.50
C67077MBB3	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	630,000.00	-626,012.10	
		Dispositions	-630,000.00		609,317.10
SBRJG2L2	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	85,000.00	-84,461.95	
		Dispositions	-85,000.00		77,440.10
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				
		Acquisitions	115,000.00	-88,396.10	
		Dispositions	-115,000.00		83,565.90
SBYQ27T5	OCCIDENTAL PETE 4.625% DUE 06-15-2045				
		Acquisitions	50,000.00	-38,860.00	
		Dispositions	-50,000.00		35,763.00
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040				
		Acquisitions	65,000.00	-63,672.70	
		Dispositions	-65,000.00		61,357.40
SB677P66	OGLETHORPE PWR 5.25% DUE 09-01-2050				
		Acquisitions	40,000.00	-36,608.40	
		Dispositions	-40,000.00		33,192.00
SBQB7DR9	OHIO PWR CO 5.0% 06-01-2033				
		Acquisitions	60,000.00	-59,716.80	
		Dispositions	-60,000.00		57,510.00
C680033107	OLD NATL BANCORP IND COM				
		Acquisitions	544.00	-8,423.96	
		Dispositions	-6,952.00		101,357.82
C68218J103	OMNIAB INC COM				
		Acquisitions	286.00	-1,359.37	
		Dispositions	-4,730.00		23,309.01
C68213N109	OMNICELL INC COM				
		Acquisitions	187.00	-9,736.07	
		Dispositions	-1,089.00		48,660.01

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ16JQ0	ONCOR ELEC 3.75% DUE 04-01-2045				
		Acquisitions	65,000.00	-51,355.20	
		Dispositions	-65,000.00		50,703.25
SBPX1TR4	ONCOR ELEC FIXED 4.6% DUE 06-01-2052				
		Acquisitions	30,000.00	-28,722.60	
		Dispositions	-30,000.00		24,444.60
SBKFV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	30,000.00	-23,573.70	
		Dispositions	-30,000.00		21,332.70
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Acquisitions	50,000.00	-41,770.50	
		Dispositions	-105,000.00		91,755.45
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	170,000.00	-126,670.05	
		Dispositions	-745,000.00		542,094.75
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	500,000.00	-350,828.90	
		Dispositions	-500,000.00		321,175.00
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	160,000.00	-129,596.80	
		Dispositions	-160,000.00		125,524.80
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	170,000.00	-124,967.10	
		Dispositions	-170,000.00		119,770.80
SBD390R1	ORACLE CORP 4% 11-15-2047				
		Acquisitions	70,000.00	-52,346.00	
		Dispositions	-310,000.00		222,749.45
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	165,000.00	-118,997.95	
		Dispositions	-215,000.00		155,270.15
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	105,000.00	-79,623.60	
		Dispositions	-105,000.00		80,115.00
SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	45,000.00	-36,324.45	
		Dispositions	-45,000.00		34,480.80
SBMWS997	ORACLE CORP 4.9% 02-06-2033				
		Acquisitions	55,000.00	-54,961.50	
		Dispositions	-55,000.00		53,563.95
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	25,000.00	-21,694.25	
		Dispositions	-210,000.00		202,433.90
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	130,000.00	-129,340.90	
		Dispositions	-130,000.00		120,264.30
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	220,000.00	-159,877.75	
		Dispositions	-695,000.00		498,873.95
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	35,000.00	-22,425.55	
		Dispositions	-200,000.00		125,934.00
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040				
		Acquisitions	185,000.00	-146,875.75	
		Dispositions	-445,000.00		342,849.50
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	100,000.00	-79,769.00	
		Dispositions	-925,000.00		699,412.90
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	40,000.00	-31,820.40	
		Dispositions	-235,000.00		180,465.40
C69478X105	PAC PREMIER BANCORP COM				
		Acquisitions	203.00	-4,858.05	
		Dispositions	-2,561.00		55,356.10
C69404D108	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK				
		Acquisitions	428.00	-4,858.17	
		Dispositions	-5,412.00		44,888.52
SB80L9N4	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042				
		Acquisitions	40,000.00	-29,660.40	
		Dispositions	-40,000.00		28,006.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB6XRFT3	PACIFIC GAS & ELEC CO 4.5% 12-15-2041				
		Acquisitions	80,000.00	-60,178.40	
		Dispositions	-160,000.00		108,030.40
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044				
		Acquisitions	230,000.00	-180,993.25	
		Dispositions	-435,000.00		326,551.65
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053				
		Acquisitions	35,000.00	-34,498.80	
		Dispositions	-35,000.00		35,012.95
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053				
		Acquisitions	35,000.00	-35,061.95	
		Dispositions	-35,000.00		34,955.20
SB7MTCC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042				
		Acquisitions	65,000.00	-40,949.35	
		Dispositions	-65,000.00		41,207.40
SBNVRFD8	PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052				
		Acquisitions	160,000.00	-158,097.40	
		Dispositions	-250,000.00		249,776.30
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD				
		Acquisitions	40,000.00	-26,302.80	
		Dispositions	-40,000.00		21,864.40
SBNBXR85	PACIFICORP 5.5% 05-15-2054				
		Acquisitions	125,000.00	-125,134.30	
		Dispositions	-125,000.00		123,129.60
C695127100	PACIRA BIOSCIENCES INC COM USD0.001				
		Acquisitions	1,453.00	-47,899.13	
		Dispositions	-1,453.00		41,435.15
S2671501	PARKER-HANNIFIN CORP COM				
		Acquisitions	111.00	-34,339.79	
		Dispositions	-1,240.00		489,214.71
SBK8T213	PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060				
		Acquisitions	75,000.00	-51,681.00	
		Dispositions	-75,000.00		49,758.75
C703481AD3	PATTERSON-UTI ENERGY INC 7.15% 10-01-2033				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,260,000.00	-1,273,869.30	
		Dispositions	-315,000.00		313,821.90
C703481101	PATTERSON-UTI ENERGY INC COM				
		Acquisitions	1,199.00	-17,016.19	
		Dispositions	-17,127.69		238,476.30
		Free Receipt	5,616.69	83,744.85	
SBP5H680	PAYPAL HLDGS INC 5.05% 06-01-2052				
		Acquisitions	35,000.00	-33,971.00	
		Dispositions	-35,000.00		31,090.50
SBK0Y670	PEACEHEALTH 4.787% DUE 11-15-2048				
		Acquisitions	55,000.00	-49,335.55	
		Dispositions	-55,000.00		43,382.90
C70509V100	PEBBLEBROOK HOTEL TR COM STK				
		Acquisitions	1,119.00	-15,880.24	
		Dispositions	-4,043.00		53,988.43
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	70,000.00	-54,658.10	
		Dispositions	-70,000.00		51,858.80
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	120,000.00	-83,072.40	
		Dispositions	-120,000.00		77,475.60
SBD3VCR1	PEPSICO INC 3.45% DUE 10-06-2046				
		Acquisitions	35,000.00	-28,229.95	
		Dispositions	-70,000.00		52,421.60
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	50,000.00	-43,455.50	
		Dispositions	-50,000.00		36,984.00
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	35,000.00	-33,006.40	
		Dispositions	-35,000.00		28,394.10
SBNK9W34	PEPSICO INC 4.65% 02-15-2053				
		Acquisitions	70,000.00	-69,955.20	
		Dispositions	-70,000.00		68,415.90
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041				
		Acquisitions	45,000.00	-33,988.95	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-45,000.00		30,154.95
SB58NF99	PEPSICO INC SR NT 4.875 DUE 11-01-2040				
		Acquisitions	140,000.00	-126,445.20	
		Dispositions	-210,000.00		201,588.80
C71424F105	PERMIAN RES CORP CL A				
		Acquisitions	10,364.00	-110,530.19	
		Dispositions	-10,364.00		147,403.15
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038				
		Acquisitions	60,000.00	-63,829.80	
		Dispositions	-155,000.00		156,718.95
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	40,000.00	-28,590.40	
		Dispositions	-130,000.00		91,691.50
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	560,000.00	-540,704.10	
		Dispositions	-560,000.00		526,603.75
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	1,905,000.00	-1,885,133.10	
		Dispositions	-525,000.00		487,068.75
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	775,000.00	-780,275.10	
		Dispositions	-775,000.00		748,424.55
C716973AH5	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	1,240,000.00	-1,214,425.00	
		Dispositions	-1,240,000.00		1,214,691.40
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	1,040,000.00	-1,023,977.70	
		Dispositions	-1,040,000.00		958,192.50
SBP6WVN4	PG&E RECOVERY FDG 5.536% DUE 07-15-2049				
		Acquisitions	0.00	0.00	
		Dispositions	-155,000.00		144,935.85
C718172DB2	PHILIP MORRIS INTL INC 5.375% 02-15-2033				
		Acquisitions	1,785,000.00	-1,757,910.85	
		Dispositions	-1,020,000.00		994,238.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C71844V201	PHILLIPS EDISON & CO INC COM NEW COM NEW				
		Acquisitions	2,006.00	-60,139.36	
		Dispositions	-2,006.00		68,211.63
SBJ2Z0H2	PINTEREST INC CL A CL A				
		Acquisitions	8,647.00	-228,525.44	
		Dispositions	-8,647.00		234,796.93
C69343T107	PJT PARTNERS INC COM CL A COM CL A				
		Acquisitions	932.00	-69,784.29	
		Dispositions	-932.00		72,355.81
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	105,000.00	-85,170.40	
		Dispositions	-105,000.00		82,105.45
SBPTJT38	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034				
		Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		111,644.30
SBPXYP86	PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053				
		Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		122,528.40
C737679DE7	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Dispositions	-440,000.00		399,185.60
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	55,000.00	-45,661.00	
		Dispositions	-145,000.00		119,432.65
SBRBNHY9	PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053				
		Acquisitions	215,000.00	-218,948.20	
		Dispositions	-215,000.00		205,062.95
C74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM				
		Acquisitions	188.00	-11,906.07	
		Dispositions	-2,762.00		165,219.44
C74251VAU6	PRIN FINL GROUP FIXED 5.5% 03-15-2053				
		Acquisitions	1,245,000.00	-1,173,210.40	
		Dispositions	-490,000.00		430,684.00
SBNHN7V2	PRIN FINL GROUP FIXED 5.5% 03-15-2053				
		Acquisitions	55,000.00	-53,043.10	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		47,747.15
C743312100	PROGRESS SOFTWARE CORP COM				
		Acquisitions	1,043.00	-61,101.72	
		Dispositions	-1,043.00		55,183.09
SBRJVGJ3	PROGRESSIVE CORP 4.95% 06-15-2033				
		Acquisitions	140,000.00	-139,351.00	
		Dispositions	-140,000.00		134,880.20
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO				
		Acquisitions	35,000.00	-28,208.60	
		Dispositions	-75,000.00		55,824.75
SBP6V8D0	PROLOGIS L P 4.75% 06-15-2033				
		Acquisitions	75,000.00	-74,861.25	
		Dispositions	-75,000.00		72,742.50
SBMY63P3	PROLOGIS L P 5.125% 01-15-2034				
		Acquisitions	70,000.00	-69,351.80	
		Dispositions	-70,000.00		68,056.90
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	130,000.00	-128,660.40	
		Dispositions	-130,000.00		114,809.50
SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050				
		Acquisitions	70,000.00	-48,664.70	
		Dispositions	-105,000.00		63,384.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	45,000.00	-38,325.60	
		Dispositions	-45,000.00		34,902.00
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	60,000.00	-48,494.40	
		Dispositions	-135,000.00		96,253.65
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				
		Acquisitions	140,000.00	-116,876.40	
		Dispositions	-325,000.00		229,606.65
C69366J200	PTC THERAPEUTICS INC COM				
		Acquisitions	431.00	-20,010.10	
		Dispositions	-2,116.00		49,311.67

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2707677	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	410.00	-25,054.62	
		Dispositions	-5,667.00		343,760.66
SBNVTVM5	PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053				
		Acquisitions	205,000.00	-200,568.15	
		Dispositions	-205,000.00		197,690.40
SBLNMF37	PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053				
		Acquisitions	55,000.00	-54,967.55	
		Dispositions	-55,000.00		54,863.60
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053				
		Acquisitions	40,000.00	-39,892.80	
		Dispositions	-40,000.00		36,131.20
SBFY8V23	PUBLIC SVC CO COLO 4.05% 09-15-2049				
		Acquisitions	50,000.00	-41,125.50	
		Dispositions	-130,000.00		93,327.00
SBJBZSV3	PUBLIC SVC CO N H 3.6% DUE 07-01-2049				
		Acquisitions	30,000.00	-24,589.20	
		Dispositions	-80,000.00		56,008.80
SB80G7N5	PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042				
		Acquisitions	75,000.00	-59,858.25	
		Dispositions	-75,000.00		55,738.50
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052				
		Acquisitions	285,000.00	-228,475.95	
		Dispositions	-680,000.00		517,733.60
C19828TAE6	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043				
		Acquisitions	95,000.00	-94,998.10	
		Dispositions	-95,000.00		94,231.45
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063				
		Acquisitions	200,000.00	-200,438.20	
		Dispositions	-200,000.00		195,462.25
C19828TAC0	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053				
		Acquisitions	195,000.00	-194,918.10	
		Dispositions	-195,000.00		193,090.95
SBRYQ9Q1	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,000.00	-65,089.95	
		Dispositions	-65,000.00		63,889.15
SB4K4RG4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO				
		Acquisitions	35,000.00	-38,958.15	
		Dispositions	-35,000.00		35,362.25
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051				
		Acquisitions	95,000.00	-58,743.80	
		Dispositions	-225,000.00		145,602.45
SBYM4ZC4	PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046				
		Acquisitions	195,000.00	-163,124.50	
		Dispositions	-195,000.00		148,837.65
SBRJRD23	PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053				
		Acquisitions	145,000.00	-144,275.00	
		Dispositions	-145,000.00		143,723.55
C32026V104	PVTPL FIRST FNDTN INC COM				
		Acquisitions	26.00	-397.78	
		Dispositions	-2,380.00		18,173.45
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052				
		Acquisitions	120,000.00	-128,959.80	
		Dispositions	-310,000.00		351,628.35
SB2QP9M7	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO				
		Acquisitions	30,000.00	-30,632.40	
		Dispositions	-90,000.00		87,978.60
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO				
		Acquisitions	45,000.00	-48,883.95	
		Dispositions	-45,000.00		47,493.35
SBMDM750	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO				
		Acquisitions	55,000.00	-36,505.15	
		Dispositions	-55,000.00		31,402.80
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053				
		Acquisitions	95,000.00	-92,635.45	
		Dispositions	-95,000.00		88,781.30
C49177JAN2	PVTPL KENVUE INC 5.05% 03-22-2053				
		Acquisitions	245,000.00	-243,427.10	
		Dispositions	-245,000.00		249,047.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF0FG9	PVTPL KENVUE INC 5.05% 03-22-2053				
		Acquisitions	150,000.00	-149,037.00	
		Dispositions	-150,000.00		142,925.25
SBJJRMQ4	PVTPL MARS INC 4.75% DUE 04-20-2033				
		Acquisitions	215,000.00	-214,660.30	
		Dispositions	-215,000.00		212,867.20
SBMF9D39	PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033				
		Acquisitions	380,000.00	-378,798.00	
		Dispositions	-380,000.00		395,524.75
SBS0FMX7	PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033				
		Acquisitions	115,000.00	-114,817.15	
		Dispositions	-115,000.00		114,451.10
C629377CT7	PVTPL NRG ENERGY INC 7.0% 03-15-2033				
		Acquisitions	1,160,000.00	-1,173,346.80	
		Dispositions	-555,000.00		532,516.70
C68233JCP7	PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052				
		Acquisitions	210,000.00	-199,945.20	
		Dispositions	-210,000.00		196,696.05
SBMXG280	PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052				
		Acquisitions	310,000.00	-292,216.45	
		Dispositions	-310,000.00		279,020.30
SB8KL7G3	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043				
		Acquisitions	115,000.00	-111,808.35	
		Dispositions	-115,000.00		103,140.15
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051				
		Acquisitions	115,000.00	-76,784.35	
		Dispositions	-310,000.00		202,785.40
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	630,000.00	-524,918.70	
		Free Delivery	-1,470,000.00		
SBS99XZ9	PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054				
		Acquisitions	30,000.00	-29,848.20	
		Dispositions	-30,000.00		28,343.40
SBMDTNQ4	PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	0.00	0.00	
		Dispositions	-135,000.00		119,838.15
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033				
		Acquisitions	150,000.00	-150,750.00	
		Dispositions	-150,000.00		150,724.70
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	265,000.00	-315,093.50	
		Dispositions	-520,000.00		560,838.05
SBN4JN93	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033				
		Acquisitions	165,000.00	-164,496.75	
		Dispositions	-165,000.00		158,637.60
C74736L109	Q2 HLDGS INC COM				
		Acquisitions	566.00	-18,209.64	
		Dispositions	-2,616.00		85,620.88
C747316107	QUAKER CHEM CORP COM				
		Acquisitions	58.00	-11,219.27	
		Dispositions	-429.00		64,637.89
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	70,000.00	-55,986.70	
		Dispositions	-70,000.00		55,692.70
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	25,000.00	-28,240.00	
		Dispositions	-970,000.00		1,009,320.85
S2714923	QUALCOMM INC COM				
		Acquisitions	1,747.00	-206,342.40	
		Dispositions	-2,827.00		312,343.80
C753422104	RAPID7 INC COM				
		Acquisitions	276.00	-12,332.50	
		Dispositions	-1,770.00		87,570.99
C75886FAF4	REGENERON FIXED 2.8% DUE 09-15-2050				
		Acquisitions	125,000.00	-82,144.75	
		Dispositions	-125,000.00		72,698.20
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034				
		Acquisitions	55,000.00	-54,718.95	
		Dispositions	-55,000.00		51,667.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB53WC78	REPUBLIC SVCS INC 6.2% DUE 03-01-2040				
		Acquisitions	25,000.00	-27,411.50	
		Dispositions	-25,000.00		25,159.00
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	105,000.00	-91,712.25	
		Dispositions	-105,000.00		87,958.45
C76720AAP1	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	1,255,000.00	-1,236,889.85	
		Dispositions	-450,000.00		412,430.55
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	140,000.00	-138,362.70	
		Dispositions	-140,000.00		136,567.90
SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050				
		Acquisitions	90,000.00	-58,236.95	
		Dispositions	-90,000.00		51,660.90
SBYZGJZ8	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048				
		Acquisitions	65,000.00	-53,164.80	
		Dispositions	-65,000.00		52,984.10
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Dispositions	-970,000.00		748,892.55
		Free Receipt	1,470,000.00	1,158,280.49	
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040				
		Acquisitions	170,000.00	-120,987.35	
		Dispositions	-170,000.00		110,789.00
C78081BAM5	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050				
		Acquisitions	45,000.00	-29,545.20	
		Dispositions	-125,000.00		85,868.95
SBNDVXM3	RTX CORP 4.875% 10-15-2040				
		Acquisitions	80,000.00	-76,583.20	
		Dispositions	-115,000.00		98,598.30
SBMYT802	RTX CORPORATION 2.375% 03-15-2032				
		Acquisitions	90,000.00	-75,013.20	
		Dispositions	-90,000.00		74,134.80
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70,000.00	-43,848.00	
		Dispositions	-115,000.00		65,361.40
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				
		Acquisitions	230,000.00	-146,770.85	
		Dispositions	-230,000.00		137,068.50
C75513EAC5	RTX CORPORATION 3.125% 07-01-2050				
		Acquisitions	935,000.00	-562,749.30	
		Dispositions	-520,000.00		322,426.00
SBLBCYC1	RTX CORPORATION 3.125% 07-01-2050				
		Acquisitions	145,000.00	-111,267.20	
		Dispositions	-145,000.00		99,731.70
SBD8Z3T7	RTX CORPORATION 4.05% 05-04-2047				
		Acquisitions	205,000.00	-171,248.45	
		Dispositions	-325,000.00		238,667.00
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038				
		Acquisitions	60,000.00	-52,148.40	
		Dispositions	-145,000.00		124,993.50
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	30,000.00	-28,074.60	
		Dispositions	-180,000.00		171,538.80
SBN7GF51	RTX CORPORATION 4.7% DUE 12-15-2041				
		Acquisitions	100,000.00	-90,027.00	
		Dispositions	-100,000.00		82,762.00
SBQS6Q47	RTX CORPORATION 5.15% DUE 02-27-2033				
		Acquisitions	295,000.00	-294,989.30	
		Dispositions	-295,000.00		294,255.65
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	415,000.00	-409,659.30	
		Dispositions	-415,000.00		402,415.60
SBG495S7	RTX CORPORATION 5.4% DUE 05-01-2035				
		Acquisitions	85,000.00	-86,442.35	
		Dispositions	-85,000.00		81,972.30
SB4359G8	S CAROLINA ELEC & 5.45% DUE 02-01-2041				
		Acquisitions	90,000.00	-92,864.70	
		Dispositions	-235,000.00		215,974.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYV2325	S&P GLOBAL INC COM				
		Acquisitions	724.00	-259,637.65	
		Dispositions	-724.00		268,811.54
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	115,000.00	-80,344.95	
		Dispositions	-115,000.00		70,915.90
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO				
		Acquisitions	35,000.00	-23,639.35	
		Dispositions	-35,000.00		23,492.35
C797440BW3	SAN DIEGO GAS & 4.15% DUE 05-15-2048				
		Acquisitions	35,000.00	-28,646.80	
		Dispositions	-35,000.00		26,357.80
C797440CD4	SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023				
		Acquisitions	905,000.00	-874,171.40	
		Dispositions	-905,000.00		785,543.80
C816300107	SELECTIVE INS GROUP INC COM				
		Acquisitions	131.00	-12,991.66	
		Dispositions	-1,653.00		168,558.12
SBFWJFR1	SEMPRA 4% DUE 02-01-2048				
		Acquisitions	235,000.00	-186,286.75	
		Dispositions	-305,000.00		221,317.30
C816850101	SEMTECH CORP COM				
		Acquisitions	1,191.00	-35,019.74	
		Dispositions	-2,904.00		67,605.27
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	45,000.00	-40,485.60	
		Dispositions	-95,000.00		77,478.20
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Acquisitions	35,000.00	-38,647.00	
		Dispositions	-70,000.00		73,697.40
S2804211	SHERWIN-WILLIAMS CO COM				
		Acquisitions	267.00	-68,880.63	
		Dispositions	-1,405.00		358,121.59
C826919102	SILICON LABORATORIES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	94.00	-13,914.67	
		Dispositions	-827.00		95,727.76
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Dispositions	-525,000.00		351,429.75
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	35,000.00	-26,712.35	
		Dispositions	-65,000.00		49,503.30
SB7RRL54	SIMON PPTY GROUP L 4.75% DUE 03-15-2042				
		Acquisitions	65,000.00	-51,882.35	
		Dispositions	-100,000.00		84,276.90
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049				
		Acquisitions	30,000.00	-21,835.50	
		Dispositions	-180,000.00		125,761.65
SBMGQP77	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053				
		Acquisitions	155,000.00	-148,575.90	
		Dispositions	-155,000.00		141,251.10
C78454L100	SM ENERGY CO COM				
		Acquisitions	2,200.00	-88,113.06	
		Dispositions	-2,200.00		90,351.95
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043				
		Acquisitions	90,000.00	-89,369.85	
		Dispositions	-90,000.00		89,040.60
SBMTQVJ8	SMUCKER J M CO 6.5% 11-15-2053				
		Acquisitions	40,000.00	-39,715.20	
		Dispositions	-40,000.00		39,529.20
C83545G102	SONIC AUTOMOTIVE INC CL A				
		Acquisitions	47.00	-2,274.72	
		Dispositions	-723.00		31,124.76
SBN6M4F3	SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051				
		Acquisitions	45,000.00	-29,085.75	
		Dispositions	-45,000.00		29,255.85
SBF6DYS3	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043				
		Acquisitions	35,000.00	-28,054.95	
		Dispositions	-35,000.00		28,043.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053				
		Acquisitions	85,000.00	-85,383.60	
		Dispositions	-85,000.00		80,038.75
C842400HV8	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	240,000.00	-238,872.00	
		Dispositions	-240,000.00		251,918.40
SBQMS2D0	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	30,000.00	-29,221.80	
		Dispositions	-30,000.00		27,191.70
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053				
		Acquisitions	155,000.00	-154,339.05	
		Dispositions	-155,000.00		148,612.80
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Dispositions	-1,170,000.00		944,133.30
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Acquisitions	135,000.00	-110,916.35	
		Dispositions	-135,000.00		96,618.15
S2317894	SOUTHN CAL EDISON 6% DUE 01-15-2034				
		Acquisitions	45,000.00	-46,481.85	
		Dispositions	-130,000.00		128,311.60
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Acquisitions	55,000.00	-62,607.60	
		Dispositions	-205,000.00		229,126.35
C840441109	SOUTHSTATE CORP COM				
		Acquisitions	90.00	-6,562.59	
		Dispositions	-1,268.00		87,816.82
SBN7B2R7	SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033				
		Acquisitions	60,000.00	-59,921.40	
		Dispositions	-60,000.00		56,487.60
C845743BS1	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048				
		Acquisitions	55,000.00	-46,182.95	
		Dispositions	-470,000.00		340,966.20
SBGYKMF6	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048				
		Dispositions	-50,000.00		37,435.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038				
		Acquisitions	30,000.00	-31,018.20	
		Dispositions	-30,000.00		31,392.60
C84857L101	SPIRE INC COM				
		Acquisitions	103.00	-6,824.64	
		Dispositions	-1,290.00		74,404.70
C85209W109	SPROUT SOCIAL INC COM CL A COM CL A				
		Acquisitions	454.00	-19,640.23	
		Dispositions	-1,334.00		66,490.32
C78463M107	SPS COMM INC COM				
		Acquisitions	257.00	-45,153.95	
		Dispositions	-625.00		104,670.16
C857477CC5	STATE STR CORP FLTG RT 5.159% DUE 05-18-2034				
		Acquisitions	1,210,000.00	-1,207,924.50	
		Dispositions	-465,000.00		431,073.60
C85771PAL6	STATOIL ASA 3.95 DUE 05-15-2043				
		Acquisitions	670,000.00	-560,426.10	
		Dispositions	-185,000.00		145,907.65
SBLSP5D1	STATOIL ASA 3.95 DUE 05-15-2043				
		Dispositions	-60,000.00		53,381.40
SB710SM5	STATOIL ASA 4.25 DUE 11-23-2041				
		Acquisitions	75,000.00	-65,945.25	
		Dispositions	-75,000.00		61,423.50
SB522X65	STATOIL ASA 5.1 DUE 08-17-2040				
		Acquisitions	245,000.00	-239,708.00	
		Dispositions	-245,000.00		238,746.30
C86614U100	SUMMIT MATLS INC CL A CL A				
		Acquisitions	562.00	-18,269.66	
		Dispositions	-4,630.00		154,553.53
C866683105	SUN CTRY AIRLS HLDGS INC COM				
		Acquisitions	1,913.00	-33,908.29	
		Dispositions	-4,874.00		69,231.79
SBD5W818	SUNCOR ENERGY INC 4% DUE 11-15-2047				
		Acquisitions	95,000.00	-73,677.25	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-95,000.00		66,557.00
SB8BHLQ8	SUNOCO LOGISTICS 4.95% DUE 01-15-2043				
		Acquisitions	50,000.00	-40,426.00	
		Dispositions	-170,000.00		134,250.40
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	80,000.00	-72,016.90	
		Dispositions	-180,000.00		147,645.00
C868459108	SUPERNUS PHARMACEUTICALS INC COM STK				
		Acquisitions	361.00	-12,088.48	
		Dispositions	-3,269.00		84,764.26
SBQB9ZT1	SUTTER HEALTH 5.547% DUE 08-15-2053				
		Acquisitions	35,000.00	-35,000.00	
		Dispositions	-35,000.00		33,006.05
SB0LCXQ1	SYSCO CORP 5.375% DUE 09-21-2035				
		Acquisitions	60,000.00	-59,606.40	
		Dispositions	-60,000.00		56,800.80
SBM5M5S7	SYSCO CORP 6.6% DUE 04-01-2040				
		Acquisitions	110,000.00	-111,789.15	
		Dispositions	-110,000.00		110,991.10
S2868165	SYSCO CORP COM				
		Acquisitions	1,853.00	-142,472.51	
		Dispositions	-4,718.00		333,835.52
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040				
		Acquisitions	70,000.00	-53,739.00	
		Dispositions	-305,000.00		213,558.70
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	160,000.00	-112,967.10	
		Dispositions	-330,000.00		227,026.45
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049				
		Acquisitions	35,000.00	-29,094.10	
		Dispositions	-35,000.00		26,906.95
SBF09HX3	TAPESTRY INC COM USD0.01				
		Acquisitions	2,411.00	-84,751.48	
		Dispositions	-8,300.00		261,178.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPRCP08	TARGET CORP 4.4% DUE 01-15-2033				
		Acquisitions	325,000.00	-325,314.05	
		Dispositions	-325,000.00		312,881.55
C87612EBR6	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	1,230,000.00	-1,243,652.19	
		Dispositions	-505,000.00		425,927.25
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	435,000.00	-437,504.65	
		Dispositions	-435,000.00		386,974.45
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001				
		Acquisitions	318.00	-13,726.10	
		Dispositions	-4,184.00		177,200.20
SB62B7C3	TE CONNECTIVITY LTD				
		Acquisitions	923.00	-119,282.77	
		Dispositions	-3,309.00		414,186.79
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047				
		Acquisitions	40,000.00	-33,905.20	
		Dispositions	-40,000.00		30,388.40
SB7VFK35	TECK RESOURCES LTD 6.25% DUE 07-15-2041				
		Acquisitions	70,000.00	-67,125.80	
		Dispositions	-70,000.00		64,225.00
C87938WAC7	TELEFONICA 7.045% DUE 06-20-2036				
		Acquisitions	120,000.00	-134,775.60	
		Dispositions	-275,000.00		279,947.25
SB616C79	TESLA INC COM USD0.001				
		Acquisitions	624.00	-101,153.21	
		Dispositions	-1,809.00		448,919.23
SBNNML22	TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE				
		Acquisitions	80,000.00	-62,340.80	
		Dispositions	-80,000.00		59,800.80
C882508BQ6	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	910,000.00	-780,067.70	
		Dispositions	-775,000.00		641,927.95
C882508BD5	TEXAS INSTRS INC 4.15% DUE 05-15-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	45,000.00	-39,648.15	
		Dispositions	-45,000.00		40,568.40
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	120,000.00	-121,032.90	
		Dispositions	-120,000.00		112,921.25
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	355,000.00	-349,010.20	
		Dispositions	-355,000.00		320,000.60
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	30.00	-3,091.49	
		Dispositions	-1,527.00		154,146.37
C882722KF7	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Acquisitions	365,000.00	-382,862.05	
		Dispositions	-880,000.00		968,228.80
SB78JF35	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Dispositions	-70,000.00		67,840.50
C05589G102	THE BALDWIN INSURANCE GROUP INC CLASS A COMMON STOCK				
		Acquisitions	3,187.00	-77,394.06	
		Dispositions	-3,187.00		72,296.83
SBQH6206	THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033				
		Acquisitions	165,000.00	-165,277.20	
		Dispositions	-165,000.00		166,306.80
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043				
		Acquisitions	105,000.00	-106,240.05	
		Dispositions	-105,000.00		99,081.15
S2886907	THERMO FISHER SCIENTIFIC INC COM USD1				
		Acquisitions	191.00	-101,660.74	
		Dispositions	-645.00		321,636.72
SBMDYXZ8	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057				
		Acquisitions	45,000.00	-32,866.65	
		Dispositions	-150,000.00		101,677.80
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	280,000.00	-208,551.60	
		Dispositions	-280,000.00		192,261.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				
		Acquisitions	55,000.00	-40,249.00	
		Dispositions	-120,000.00		73,906.80
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060				
		Acquisitions	105,000.00	-72,763.95	
		Dispositions	-170,000.00		102,567.60
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	75,000.00	-66,847.50	
		Dispositions	-75,000.00		57,084.75
C87264ACY9	T-MOBILE USA INC 5.05% 07-15-2033				
		Acquisitions	605,000.00	-598,462.15	
		Dispositions	-605,000.00		590,807.35
SBN72M14	T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO				
		Acquisitions	65,000.00	-63,460.80	
		Dispositions	-65,000.00		64,367.55
SBN4JN15	T-MOBILE USA INC 5.75% 01-15-2034				
		Acquisitions	90,000.00	-89,869.50	
		Dispositions	-90,000.00		87,243.30
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	70,000.00	-69,881.00	
		Dispositions	-70,000.00		66,074.40
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040				
		Acquisitions	40,000.00	-33,448.40	
		Dispositions	-815,000.00		724,304.15
C87264ACW3	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	1,540,000.00	-1,544,326.30	
		Dispositions	-505,000.00		504,053.30
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	300,000.00	-313,209.00	
		Dispositions	-300,000.00		287,839.15
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	55,000.00	-55,217.55	
		Dispositions	-235,000.00		229,894.05
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	305,000.00	-210,442.45	
		Dispositions	-305,000.00		188,084.40
C89352HAY5	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	320,000.00	-279,076.50	
		Dispositions	-415,000.00		330,236.25
SBD366Z2	TRANSCANADA 4.875% DUE 05-15-2048				
		Dispositions	-40,000.00		36,713.60
C89377M109	TRANSMEDICS GROUP INC COM				
		Acquisitions	170.00	-9,723.43	
		Dispositions	-2,199.00		118,185.10
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Acquisitions	95,000.00	-94,623.80	
		Dispositions	-95,000.00		97,266.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050				
		Acquisitions	50,000.00	-31,389.00	
		Dispositions	-50,000.00		29,207.50
C89422G107	TRAVERE THERAPEUTICS INC COM				
		Acquisitions	1,063.00	-16,391.90	
		Dispositions	-5,609.00		42,208.60
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034				
		Acquisitions	65,000.00	-63,504.35	
		Dispositions	-65,000.00		60,812.05
SBPX1Z87	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		158,424.00
SBN7BQ75	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041				
		Acquisitions	400,000.00	-404,209.65	
		Dispositions	-400,000.00		377,768.00
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				
		Acquisitions	130,000.00	-108,397.90	
		Dispositions	-130,000.00		102,828.70
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				
		Acquisitions	235,000.00	-210,550.60	
		Dispositions	-235,000.00		201,406.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C91159HJN1	U S BANCORP 5.836% 06-12-2034				
		Acquisitions	415,000.00	-415,000.00	
		Dispositions	-415,000.00		406,349.55
C91159HJJ0	U S BANCORP 5.85% 10-21-2033				
		Acquisitions	1,220,000.00	-1,227,049.80	
		Dispositions	-1,700,000.00		1,707,137.35
SBM9WJ58	U S BANCORP 5.85% 10-21-2033				
		Dispositions	-90,000.00		92,086.20
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034				
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		450,166.05
C902613AY4	UBS GROUP AG 4.875% 05-15-2045				
		Acquisitions	85,000.00	-71,574.25	
		Dispositions	-150,000.00		122,014.50
		Free Receipt	65,000.00	66,080.55	
C90400D108	ULTRAGENYX PHARMACEUTICAL INC COM				
		Acquisitions	21.00	-847.93	
		Dispositions	-1,178.00		54,481.94
SBMHZRF5	UNION ELEC CO 2.625% DUE 03-15-2051				
		Acquisitions	65,000.00	-43,573.40	
		Dispositions	-65,000.00		36,276.50
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049				
		Acquisitions	65,000.00	-45,829.55	
		Dispositions	-110,000.00		66,448.80
SBMXMYJ3	UNION ELEC CO 5.45% 03-15-2053				
		Acquisitions	40,000.00	-39,476.00	
		Dispositions	-40,000.00		36,504.00
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	65,000.00	-49,234.90	
		Dispositions	-65,000.00		47,295.30
C907818FZ6	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	1,560,000.00	-1,185,438.90	
		Dispositions	-1,560,000.00		1,123,365.90
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-115,000.00		80,433.20
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	95,000.00	-78,887.85	
		Dispositions	-95,000.00		77,192.25
S2914734	UNION PAC CORP COM				
		Acquisitions	1,145.00	-230,432.48	
		Dispositions	-2,371.00		504,457.55
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052				
		Acquisitions	120,000.00	-84,498.40	
		Dispositions	-120,000.00		72,938.40
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062				
		Acquisitions	80,000.00	-50,260.80	
		Dispositions	-80,000.00		44,748.80
C90984P303	UNITED CMNTY BK BLAIRSVILLE GA COM				
		Acquisitions	210.00	-5,821.91	
		Dispositions	-2,651.00		68,164.64
SBQMRXX4	UNITED PARCEL SVC INC 5.05% 03-03-2053				
		Acquisitions	90,000.00	-89,142.60	
		Dispositions	-90,000.00		88,830.00
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047				
		Acquisitions	45,000.00	-39,719.25	
		Dispositions	-45,000.00		35,158.05
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Dispositions	-125,000.00		142,713.75
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	35,000.00	-36,508.50	
		Dispositions	-35,000.00		34,696.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				
		Acquisitions	145,000.00	-107,059.95	
		Dispositions	-145,000.00		96,245.05
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	80,000.00	-60,492.80	
		Dispositions	-625,000.00		450,783.15
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	60,000.00	-41,563.20	
		Dispositions	-160,000.00		103,606.40
SBN7K9K6	UNITEDHEALTH GROUP INC 4.5% 04-15-2033				
		Acquisitions	35,000.00	-34,778.45	
		Dispositions	-35,000.00		34,836.90
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	1,140,000.00	-962,428.40	
		Dispositions	-515,000.00		446,827.10
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	30,000.00	-27,284.70	
		Dispositions	-95,000.00		89,767.80
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	260,000.00	-254,962.75	
		Dispositions	-260,000.00		242,949.20
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Acquisitions	510,000.00	-498,282.20	
		Dispositions	-510,000.00		459,118.00
S2917766	UNITEDHEALTH GROUP INC COM				
		Acquisitions	831.00	-412,825.72	
		Dispositions	-831.00		445,260.15
C913366EP1	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Acquisitions	490,000.00	-539,700.70	
SB8N3JB5	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Dispositions	-60,000.00		63,854.40
C91688F104	UPWORK INC COM				
		Acquisitions	60.00	-659.58	
		Dispositions	-1,992.00		15,970.16
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050				
		Acquisitions	90,000.00	-51,447.60	
		Dispositions	-90,000.00		51,156.00
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038				
		Acquisitions	45,000.00	-57,238.20	
		Dispositions	-45,000.00		55,667.25
C919794107	VAL NATL BANCORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	604.00	-5,587.85	
		Dispositions	-7,633.00		63,209.08
C91911TAR4	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	610,000.00	-604,613.70	
		Dispositions	-610,000.00		617,520.00
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	480,000.00	-475,761.60	
		Dispositions	-480,000.00		463,496.00
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	35,000.00	-25,106.55	
		Dispositions	-125,000.00		84,534.25
C91913YBE9	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	790,000.00	-577,391.90	
		Dispositions	-525,000.00		357,084.00
C922280102	VARONIS SYS INC COM				
		Acquisitions	520.00	-13,527.80	
		Dispositions	-3,171.00		97,358.77
SBPGMZQ5	VERALTO CORP COM				
		Dispositions	-261.33		19,363.50
		Free Receipt	261.33	22,922.99	
C92343X100	VERINT SYS INC COM				
		Acquisitions	923.00	-33,523.80	
		Dispositions	-2,358.00		52,637.17
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	230,000.00	-151,585.20	
		Dispositions	-375,000.00		233,388.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042				
		Acquisitions	50,000.00	-39,365.00	
		Dispositions	-50,000.00		36,541.50
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036				
		Acquisitions	85,000.00	-77,007.45	
		Dispositions	-85,000.00		75,728.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033				
		Acquisitions	105,000.00	-98,428.05	
		Dispositions	-105,000.00		97,714.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039				
		Acquisitions	110,000.00	-100,999.80	
		Dispositions	-240,000.00		211,906.35
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	400,000.00	-304,397.90	
		Dispositions	-570,000.00		397,119.00
C92343VGB4	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	1,090,000.00	-789,569.30	
		Dispositions	-1,760,000.00		1,153,812.00
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	85,000.00	-61,245.20	
		Dispositions	-120,000.00		84,492.85
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				
		Acquisitions	95,000.00	-88,443.60	
		Dispositions	-95,000.00		84,513.95
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG				
		Acquisitions	95,000.00	-94,297.95	
		Dispositions	-95,000.00		90,229.70
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	325,000.00	-219,028.20	
		Dispositions	-590,000.00		350,188.20
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	315,000.00	-207,666.90	
		Dispositions	-850,000.00		498,580.30
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036				
		Acquisitions	55,000.00	-51,192.90	
		Dispositions	-55,000.00		48,804.80
C92553PAW2	VIACOM INC NEW 5.25% DUE 04-01-2044				
		Acquisitions	75,000.00	-60,033.75	
		Dispositions	-160,000.00		108,835.20
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043				
		Acquisitions	25,000.00	-19,997.75	
		Dispositions	-25,000.00		19,962.00
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	80,000.00	-64,504.80	
		Dispositions	-80,000.00		59,375.20
C92556VAE6	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	1,035,000.00	-677,775.55	
		Dispositions	-1,320,000.00		912,111.40
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	55,000.00	-37,149.20	
		Dispositions	-165,000.00		109,145.20
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053				
		Acquisitions	140,000.00	-139,248.45	
		Dispositions	-140,000.00		133,339.90
C927804GN8	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053				
		Acquisitions	1,350,000.00	-1,345,167.00	
		Dispositions	-515,000.00		476,605.20
SBRBDVV4	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053				
		Acquisitions	30,000.00	-29,295.30	
		Dispositions	-30,000.00		27,770.10
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045				
		Acquisitions	175,000.00	-154,319.25	
		Dispositions	-285,000.00		252,865.00
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053				
		Acquisitions	130,000.00	-126,553.90	
		Dispositions	-130,000.00		122,138.20
SBNHTNW3	VODAFONE GROUP PLC 5.75% 02-10-2063				
		Acquisitions	125,000.00	-123,955.00	
		Dispositions	-125,000.00		108,331.25
SBJQ2JX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG				
		Acquisitions	85,000.00	-72,012.00	
		Dispositions	-85,000.00		67,023.35
SBYZLMX2	WALMART INC 3.625% DUE 12-15-2047				
		Acquisitions	90,000.00	-79,128.90	
		Dispositions	-90,000.00		71,343.30
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038				
		Acquisitions	120,000.00	-108,120.00	
		Dispositions	-120,000.00		102,298.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6LMP0	WALMART INC 4.1% DUE 04-15-2033				
		Acquisitions	185,000.00	-185,000.00	
		Dispositions	-185,000.00		180,169.65
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053				
		Acquisitions	165,000.00	-160,304.05	
		Dispositions	-165,000.00		156,696.10
C931142EZ2	WALMART INC 4.5% DUE 09-09-2052 BEO				
		Acquisitions	705,000.00	-669,534.00	
		Dispositions	-450,000.00		392,643.90
SBG49725	WALMART INC 5% DUE 10-25-2040				
		Acquisitions	30,000.00	-30,916.80	
		Dispositions	-30,000.00		30,428.40
S2936921	WALMART INC COM				
		Acquisitions	1,063.00	-163,540.23	
		Dispositions	-3,707.00		595,081.77
S2270726	WALT DISNEY CO				
		Acquisitions	1,361.00	-134,024.98	
		Dispositions	-4,517.00		399,246.19
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	220,000.00	-169,514.90	
		Dispositions	-1,000,000.00		739,679.40
		Free Receipt	1,160,000.00	910,101.64	
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	200,000.00	-162,328.00	
		Dispositions	-525,000.00		421,435.45
		Free Receipt	325,000.00	255,389.40	
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Dispositions	-495,000.00		367,384.65
SBQPF8K7	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	55,000.00	-42,157.50	
		Dispositions	-485,000.00		381,427.00
SBN45324	WASTE MANAGEMENT INC SR NT 4.625% 02-15-2033				
		Acquisitions	400,000.00	-399,304.00	
		Dispositions	-400,000.00		393,427.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNXJJN0	WASTE MGMT INC DEL 4.875% 02-15-2034				
		Acquisitions	605,000.00	-595,937.10	
		Dispositions	-605,000.00		570,746.25
SBFNYBT9	WELLPOINT INC 5.85% DUE 01-15-2036				
		Acquisitions	65,000.00	-66,806.35	
		Dispositions	-65,000.00		62,831.85
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053				
		Acquisitions	325,000.00	-282,210.75	
		Dispositions	-720,000.00		644,244.85
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	45,000.00	-40,282.65	
		Dispositions	-45,000.00		37,237.05
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	100,000.00	-92,390.00	
		Dispositions	-100,000.00		86,856.00
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041				
		Acquisitions	20,000.00	-15,578.80	
		Dispositions	-2,040,000.00		1,374,594.80
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				
		Acquisitions	895,000.00	-799,050.20	
		Dispositions	-1,600,000.00		1,520,906.30
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	25,000.00	-20,747.50	
		Dispositions	-25,000.00		19,054.75
SBNFZXQ7	WELLS FARGO & COMPANY 5.557% 07-25-2034				
		Acquisitions	150,000.00	-139,467.00	
		Dispositions	-150,000.00		141,306.00
C95058W100	WENDYS CO COM				
		Acquisitions	106.00	-2,310.77	
		Dispositions	-2,628.00		54,766.39
C950755108	WERNER ENTERPRISES INC COM				
		Acquisitions	221.00	-9,841.32	
		Dispositions	-2,787.00		110,521.74
C950810101	WESBANCO INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	164.00	-4,676.71	
		Dispositions	-2,497.00		62,289.59
SBKFVB37	WESTAR ENERGY INC FIXED 3.25% 09-01-2049				
		Acquisitions	105,000.00	-68,286.05	
		Dispositions	-170,000.00		114,082.65
SBMTVQ21	WILLIAMS COMPANIES INC 3.5% 10-15-2051				
		Acquisitions	50,000.00	-34,035.00	
		Dispositions	-50,000.00		31,688.00
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	60,000.00	-54,952.20	
		Dispositions	-110,000.00		98,230.00
SBNJZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044				
		Acquisitions	45,000.00	-40,739.40	
		Dispositions	-45,000.00		40,459.95
SBHNG1G6	WILLIS-KNIGHTON 4.813% DUE 09-01-2048				
		Acquisitions	40,000.00	-36,264.80	
		Dispositions	-40,000.00		31,462.40
C98139A105	WORKIVA INC COM CL A COM CL A				
		Acquisitions	842.00	-78,881.34	
		Dispositions	-842.00		82,641.82
C981811102	WORTHINGTON ENTERPRISES INC				
		Acquisitions	185.00	-11,699.30	
		Dispositions	-2,055.00		129,387.89
C929328102	WSFS FINANCIAL CORP COM				
		Acquisitions	162.00	-6,351.34	
		Dispositions	-2,589.00		97,614.61
C98389BAX8	XCEL ENERGY INC 3.5% DUE 12-01-2049				
		Acquisitions	90,000.00	-60,445.25	
		Dispositions	-90,000.00		58,338.00
C985817105	YELP INC COM				
		Acquisitions	184.00	-6,694.16	
		Dispositions	-2,326.00		98,146.15
C98585X104	YETI HLDGS INC COM				
		Acquisitions	448.00	-19,409.46	
		Dispositions	-1,013.00		42,531.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2989356	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	592.00	-170,722.77	
		Dispositions	-918.00		232,193.48
C48123V102	ZIFF DAVIS INC COM USD0.001				
		Acquisitions	116.00	-8,323.40	
		Dispositions	-1,475.00		91,336.59
SBDTYMK7	ZOETIS INC FIXED 4.45% DUE 08-20-2048				
		Acquisitions	30,000.00	-27,371.40	
		Dispositions	-150,000.00		131,036.25
SBMWF095	ZOOMINFO TECHNOLOGIES INC COM USD0.01				
		Acquisitions	5,283.00	-111,604.07	
		Dispositions	-10,453.00		184,820.74
C98983L108	ZURN ELKAY WATER SOLUTIONS CORPORATION				
		Acquisitions	715.00	-18,391.35	
		Dispositions	-3,035.00		81,705.99

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APPENDIX C

SCHEDULE OF REPORTABLE TRANSACTIONS

(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2023

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	44,935,000.000	13 Oct 23	81.6719			0.00	36,699,257.03	36,699,257.03	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000,000.000	16 Oct 23		80.6953		0.00	40,812,512.78	40,347,656.25	-464,856.53
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	34,750,000.000	13 Oct 23	92.2969			0.00	32,073,164.06	32,073,164.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-35,024,000.000	16 Oct 23		91.3906		0.00	32,353,762.61	32,008,652.50	-345,110.11
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	129,092,380.260	17 Oct 23	1.0000			0.00	129,092,380.26	129,092,380.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	220,027,821.950	18 Oct 23	1.0000			0.00	220,027,821.95	220,027,821.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-40,000,000.000	18 Oct 23		1.0000		0.00	40,000,000.00	40,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-129,787,231.760	18 Oct 23		1.0000		0.00	129,787,231.76	129,787,231.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-208,280,553.000	19 Oct 23		1.0000		0.00	208,280,553.00	208,280,553.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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 601,454,091.82

◆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 601,454,091.82

◆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 601,454,091.82

◆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 3.625% 02-15-2053 SEDOL: BQXLPR3	Total acquisitions	253	25,897,825.14			0.00	25,897,825.14	25,897,825.14
	Total dispositions	211		24,361,549.04		0.00	24,964,939.38	24,361,549.04
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	Total acquisitions	222	66,159,981.74			0.00	66,159,981.74	66,159,981.74
	Total dispositions	178		64,539,067.77		0.00	65,428,236.89	64,539,067.77
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2	Total acquisitions	83	43,979,741.92			0.00	43,979,741.92	43,979,741.92
	Total dispositions	83		42,834,802.74		0.00	43,340,512.69	42,834,802.74
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1	Total acquisitions	107	29,252,066.29			0.00	29,252,066.29	29,252,066.29
	Total dispositions	52		29,204,833.29		0.00	29,252,066.29	29,204,833.29
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	Total acquisitions	71	20,176,756.83			0.00	20,176,756.83	20,176,756.83
	Total dispositions	60		22,085,531.49		0.00	22,140,675.07	22,085,531.49
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	Total acquisitions	115	18,961,907.09			0.00	18,961,907.09	18,961,907.09
	Total dispositions	95		18,531,106.85		0.00	18,961,907.09	18,531,106.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	Total acquisitions	210	25,275,703.44			0.00	25,275,703.44	25,275,703.44
	Total dispositions	227		24,288,947.80		0.00	24,258,353.49	24,288,947.80

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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 TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 SEDOL: BQXLPX9	Total acquisitions	124	20,647,431.93			0.00	20,647,431.93	20,647,431.93
	Total dispositions	76		20,611,654.07		0.00	20,647,431.93	20,611,654.07
WI TREASURY SEC 3.375% 05-15-2033 SEDOL: BQYLTK3	Total acquisitions	82	18,246,840.14			0.00	18,246,840.14	18,246,840.14
	Total dispositions	85		18,149,227.67		0.00	18,246,840.14	18,149,227.67
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP: 8X1999F89	Total dispositions	3		30,500,000.00		0.00	25,951,347.86	30,500,000.00
CF BLACKROCK US DEBT INDEX FUND E CUSIP: 8EN99YB29	Total acquisitions	5	49,500,000.00			0.00	49,500,000.00	49,500,000.00
	Total dispositions	21		56,500,000.00		0.00	60,718,696.53	56,500,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	567	609,254,176.90			0.00	609,254,176.90	609,254,176.90
	Total dispositions	418		589,832,100.46		0.00	589,832,100.46	589,832,100.46

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	-40,000.000	9 Feb 23		84.2031		0.00	31,465.00	33,681.25	2,216.25
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	-25,000.000	17 Feb 23		82.4258		0.00	19,665.63	20,606.45	940.82
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	5,000.000	10 Jan 23	86.2578			0.00	4,312.89	4,312.89	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	95,000.000	31 Jan 23	87.9219			0.00	83,525.78	83,525.78	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	35,000.000	6 Feb 23	87.5156			0.00	30,630.47	30,630.47	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	70,000.000	6 Feb 23	87.6094			0.00	61,326.56	61,326.56	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	25,000.000	7 Feb 23	87.0469			0.00	21,761.72	21,761.72	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	65,000.000	7 Feb 23	87.0781			0.00	56,600.78	56,600.78	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	20,000.000	10 Feb 23	86.1797			0.00	17,235.94	17,235.94	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-60,000.000	6 Jan 23		87.2383		0.00	51,585.79	52,342.97	757.18
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-15,000.000	9 Jan 23		87.6094		0.00	12,902.76	13,141.41	238.65
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	11 Jan 23		87.1875		0.00	38,747.25	39,234.38	487.13
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-195,000.000	11 Jan 23		87.2344		0.00	167,904.77	170,107.03	2,202.26
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-140,000.000	18 Jan 23		89.3359		0.00	122,775.90	125,070.31	2,294.41
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-135,000.000	20 Jan 23		88.0313		0.00	118,400.25	118,842.19	441.94
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-70,000.000	20 Jan 23		87.9063		0.00	61,392.72	61,534.38	141.66
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	24 Jan 23		88.5781		0.00	26,332.13	26,573.44	241.31
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	31 Jan 23		87.8984		0.00	22,077.40	21,974.61	-102.79

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	31 Jan 23		87.9766		0.00	26,492.88	26,392.97	-99.91
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-60,000.000	31 Jan 23		87.9297		0.00	52,985.76	52,757.81	-227.95
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	7 Feb 23		87.0313		0.00	26,260.32	26,109.38	-150.94
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-35,000.000	8 Feb 23		86.7969		0.00	30,427.17	30,378.91	-48.26
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-15,000.000	8 Feb 23		86.9375		0.00	13,040.22	13,040.63	0.41
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	145,000.000	30 May 23	94.6094			0.00	137,183.59	137,183.59	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	30,000.000	31 May 23	95.4688			0.00	28,640.63	28,640.63	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	90,000.000	12 Jul 23	93.2813			0.00	83,953.13	83,953.13	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	295,000.000	28 Jul 23	93.0039			0.00	274,361.52	274,361.52	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-105,000.000	15 May 23		96.1602		0.00	101,591.46	100,968.16	-623.30
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-520,000.000	16 May 23		95.8594		0.00	501,214.38	498,468.75	-2,745.63
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-290,000.000	16 May 23		95.8594		0.00	279,523.40	277,992.19	-1,531.21
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-20,000.000	24 May 23		94.2188		0.00	18,954.15	18,843.75	-110.40
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	24 May 23		94.2188		0.00	28,431.23	28,265.63	-165.60
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	30 May 23		94.6094		0.00	75,871.12	75,687.50	-183.62
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	20 Jun 23		96.5938		0.00	76,403.01	77,275.00	871.99
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	26 Jun 23		96.3945		0.00	38,248.60	38,557.81	309.21
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	28 Jun 23		96.4805		0.00	47,844.08	48,240.23	396.15

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-60,000.000	28 Jun 23		96.7031		0.00	57,412.90	58,021.88	608.98
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	28 Jun 23		96.6484		0.00	33,490.86	33,826.95	336.09
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	11 Jul 23		93.2188		0.00	33,231.50	32,626.56	-604.94
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	18 Jul 23		95.0938		0.00	23,699.57	23,773.44	73.87
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-5,000.000	21 Jul 23		95.0781		0.00	4,744.11	4,753.91	9.80
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	25 Jul 23		94.6172		0.00	23,721.87	23,654.30	-67.57
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	2 Aug 23		90.1953		0.00	37,474.06	36,078.13	-1,395.93
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-160,000.000	2 Aug 23		90.1953		0.00	149,896.25	144,312.50	-5,583.75
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	10 Aug 23		90.1797		0.00	27,648.87	27,053.91	-594.96
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	15,000.000	13 Sep 23	87.9844			0.00	13,197.66	13,197.66	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	25,000.000	14 Sep 23	87.8438			0.00	21,960.94	21,960.94	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	22 Sep 23	85.5313			0.00	29,935.94	29,935.94	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	30,000.000	28 Sep 23	82.2578			0.00	24,677.34	24,677.34	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	360,000.000	28 Sep 23	82.7500			0.00	297,900.00	297,900.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	50,000.000	29 Sep 23	82.4375			0.00	41,218.75	41,218.75	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	55,000.000	6 Oct 23	79.9063			0.00	43,948.44	43,948.44	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	80,000.000	13 Oct 23	81.7813			0.00	65,425.00	65,425.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	60,000.000	13 Oct 23	81.8203			0.00	49,092.19	49,092.19	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	280,000.000		16 Oct 23	80.5781			0.00	225,618.75	225,618.75	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-455,000.000		8 Aug 23		90.1250		0.00	413,940.40	410,068.75	-3,871.65
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-430,000.000		11 Aug 23		89.0000		0.00	386,712.27	382,700.00	-4,012.27
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-30,000.000		23 Aug 23		88.7539		0.00	26,533.32	26,626.17	92.85
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-355,000.000		7 Sep 23		87.7656		0.00	314,091.72	311,567.97	-2,523.75
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		11 Sep 23		87.4961		0.00	22,080.20	21,874.02	-206.18
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-65,000.000		22 Sep 23		84.8125		0.00	56,093.27	55,128.13	-965.14
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		27 Sep 23		82.7813		0.00	21,261.00	20,695.31	-565.69
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-80,000.000		29 Sep 23		83.3750		0.00	66,157.20	66,700.00	542.80
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-5,000.000		2 Oct 23		81.5977		0.00	4,079.86	4,079.88	0.02
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000.000		2 Oct 23		81.5156		0.00	40,798.56	40,757.81	-40.75
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-3,122,000.000		16 Oct 23		80.6953		0.00	2,548,333.30	2,519,307.66	-29,025.64
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000,000.000	*	16 Oct 23		80.6953		0.00	40,812,512.78	40,347,656.25	-464,856.53
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	70,000.000		6 Jan 23	101.3516			0.00	70,946.09	70,946.09	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	70,000.000		12 Jan 23	103.6797			0.00	72,575.78	72,575.78	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	35,000.000		24 Jan 23	103.7578			0.00	36,315.23	36,315.23	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	30,000.000		31 Jan 23	103.2969			0.00	30,989.06	30,989.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	30,000.000		7 Feb 23	102.0391			0.00	30,611.72	30,611.72	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	45,000.000		13 Feb 23	100.8125			0.00	45,365.63	45,365.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	160,000.000		12 Apr 23	103.0938			0.00	164,950.00	164,950.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-65,000.000		4 Jan 23		100.2813		0.00	65,600.05	65,182.81	-417.24
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-65,000.000		3 Feb 23		103.3750		0.00	66,892.89	67,193.75	300.86
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-85,000.000		15 Feb 23		100.0313		0.00	86,926.54	85,026.56	-1,899.98
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	110,000.000		25 Sep 23	94.1719			0.00	103,589.06	103,589.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-35,024,000.000	*	16 Oct 23		91.3906		0.00	32,353,762.61	32,008,652.50	-345,110.11
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-3,890,000.000		16 Oct 23		91.3906		0.00	3,593,425.55	3,555,095.31	-38,330.24
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	30,000.000		5 Sep 23	96.9297			0.00	29,078.91	29,078.91	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	65,000.000		6 Sep 23	96.6172			0.00	62,801.17	62,801.17	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	75,000.000		6 Sep 23	97.0117			0.00	72,758.79	72,758.79	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	80,000.000		2 Oct 23	93.6484			0.00	74,918.75	74,918.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	45,000.000		6 Oct 23	92.9844			0.00	41,842.97	41,842.97	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	50,000.000		6 Oct 23	92.9453			0.00	46,472.66	46,472.66	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	100,000.000		11 Oct 23	94.3906			0.00	94,390.63	94,390.63	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-95,000.000		16 Aug 23		97.3906		0.00	92,691.73	92,521.09	-170.64
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-70,000.000		7 Sep 23		96.7422		0.00	67,880.96	67,719.53	-161.43
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-160,000.000		11 Sep 23		96.6719		0.00	155,004.54	154,675.00	-329.54

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-90,000.000	11 Sep 23		96.6719		0.00	87,190.05	87,004.69	-185.36
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	30,000.000	11 Jan 23	104.5859			0.00	31,375.78	31,375.78	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	90,000.000	12 Jan 23	105.6172			0.00	95,055.47	95,055.47	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	90,000.000	23 Jan 23	104.8828			0.00	94,394.53	94,394.53	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	70,000.000	31 Jan 23	105.1172			0.00	73,582.03	73,582.03	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	70,000.000	31 Jan 23	104.9688			0.00	73,478.13	73,478.13	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	30,000.000	1 Feb 23	105.8281			0.00	31,748.44	31,748.44	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	65,000.000	2 Feb 23	106.3125			0.00	69,103.13	69,103.13	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	50,000.000	8 Feb 23	103.7891			0.00	51,894.53	51,894.53	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-45,000.000	5 Jan 23		103.1680		0.00	46,979.15	46,425.59	-553.56
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-55,000.000	6 Jan 23		104.4375		0.00	57,428.61	57,440.63	12.02
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-315,000.000	10 Jan 23		104.1250		0.00	328,799.73	327,993.75	-805.98
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-70,000.000	18 Jan 23		106.0391		0.00	73,509.69	74,227.34	717.65
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	625,000.000	10 Aug 23	75.1055			0.00	469,409.18	469,409.18	0.00
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	510,000.000	13 Sep 23	60.6953			0.00	309,546.09	309,546.09	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	-380,000.000	18 May 23		64.8594		0.00	254,526.45	246,465.63	-8,060.82
UNITED STATES TREAS BDS 1.875% 11-15-205 1	-555,000.000	12 Oct 23		54.8320		0.00	347,433.66	304,317.77	-43,115.89
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	-150,000.000	7 Jun 23		72.0938		0.00	115,270.57	108,140.63	-7,129.94
UNITED STATES TREAS BDS 15/05/2042 3.25% DUE 05-15-2042 REG	-570,000.000	10 Aug 23		86.1680		0.00	531,970.50	491,157.42	-40,813.08
UNITED STATES TREAS BDS 2.0% 02-15-2052	-655,000.000	29 Sep 23		61.4023		0.00	453,306.10	402,185.35	-51,120.75
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	-195,000.000	12 Apr 23		79.7852		0.00	169,040.54	155,581.05	-13,459.49
UNITED STATES TREAS BDS 2.25% 08-15-2049	-805,000.000	25 Aug 23		66.9922		0.00	801,299.42	539,287.11	-262,012.31
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	210,000.000	7 Aug 23	77.2109			0.00	162,142.97	162,142.97	0.00
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	-1,565,000.000	16 Oct 23		71.6133		0.00	1,210,060.35	1,120,747.85	-89,312.50
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	-525,000.000	16 Oct 23		71.1133		0.00	458,524.73	373,344.73	-85,180.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	-120,000.000	16 Oct 23		81.8438		0.00	104,923.77	98,212.50	-6,711.27
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	-395,000.000	9 Jun 23		96.3945		0.00	436,307.91	380,758.40	-55,549.51
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	135,000.000	7 Jun 23	95.4570			0.00	128,866.99	128,866.99	0.00
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	-225,000.000	7 Aug 23		72.1602		0.00	161,742.36	162,360.35	617.99
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	-20,000.000	16 Oct 23		65.4688		0.00	14,377.10	13,093.75	-1,283.35
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	380,000.000	18 May 23	64.2695			0.00	244,224.22	244,224.22	0.00
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	85,000.000	25 Jul 23	63.5313			0.00	54,001.56	54,001.56	0.00
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	-510,000.000	13 Sep 23		60.1484		0.00	324,607.03	306,757.03	-17,850.00

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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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	22 Feb 23	97.2969			0.00	29,189.06	29,189.06	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	195,000.000	22 Feb 23	97.1875			0.00	189,515.63	189,515.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	95,000.000	23 Feb 23	97.2500			0.00	92,387.50	92,387.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	20,000.000	6 Mar 23	96.6719			0.00	19,334.38	19,334.38	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	15,000.000	8 Mar 23	97.2500			0.00	14,587.50	14,587.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	15 Mar 23	101.2891			0.00	30,386.72	30,386.72	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	31 Mar 23	100.5313			0.00	50,265.63	50,265.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	55,000.000	10 Apr 23	101.8203			0.00	56,001.17	56,001.17	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	13 Apr 23	101.5820			0.00	50,791.02	50,791.02	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	40,000.000	17 Apr 23	99.3984			0.00	39,759.38	39,759.38	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	17 Apr 23	99.3594			0.00	49,679.69	49,679.69	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	40,000.000	17 Apr 23	99.3594			0.00	39,743.75	39,743.75	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-90,000.000	1 Mar 23		96.1406		0.00	87,369.55	86,526.56	-842.99
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-60,000.000	1 Mar 23		96.2344		0.00	58,246.37	57,740.63	-505.74
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-45,000.000	3 Mar 23		96.2813		0.00	43,582.50	43,326.56	-255.94
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-60,000.000	3 Mar 23		96.3203		0.00	58,110.00	57,792.19	-317.81
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-475,000.000	23 Mar 23		101.1836		0.00	465,509.95	480,622.07	15,112.12
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	20,000.000	17 Feb 23	102.4961			0.00	20,499.22	20,499.22	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	55,000.000	22 Feb 23	101.5469			0.00	55,850.78	55,850.78	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	55,000.000	22 Feb 23	101.2344			0.00	55,678.91	55,678.91	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	15,000.000	23 Feb 23	101.7578			0.00	15,263.67	15,263.67	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	70,000.000	23 Feb 23	101.9844			0.00	71,389.06	71,389.06	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	1 Mar 23	100.6797			0.00	45,305.86	45,305.86	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	70,000.000	1 Mar 23	100.6250			0.00	70,437.50	70,437.50	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	2 Mar 23	99.4922			0.00	29,847.66	29,847.66	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	3 Mar 23	101.8906			0.00	30,567.19	30,567.19	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	3 Mar 23	101.2969			0.00	35,453.91	35,453.91	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	3 Mar 23	101.4531			0.00	25,363.28	25,363.28	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	60,000.000	8 Mar 23	101.9141			0.00	61,148.44	61,148.44	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	85,000.000	14 Mar 23	104.7188			0.00	89,010.94	89,010.94	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	14 Mar 23	104.0938			0.00	41,637.50	41,637.50	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	14 Mar 23	104.7188			0.00	41,887.50	41,887.50	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	15 Mar 23	106.6172			0.00	47,977.73	47,977.73	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	21 Mar 23	105.0000			0.00	42,000.00	42,000.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	355,000.000	23 Mar 23	106.3125			0.00	377,409.38	377,409.38	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	4 Apr 23	107.4609			0.00	42,984.38	42,984.38	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	90,000.000	13 Apr 23	106.4922			0.00	95,842.97	95,842.97	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	12 May 23	104.3125			0.00	41,725.00	41,725.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-45,000.000	13 Feb 23		103.9766		0.00	46,745.77	46,789.45	43.68
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-105,000.000	15 Feb 23		103.3594		0.00	108,685.56	108,527.34	-158.22
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-115,000.000	15 Feb 23		103.3594		0.00	119,036.56	118,863.28	-173.28
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-80,000.000	22 Feb 23		101.3984		0.00	81,133.60	81,118.75	-14.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-220,000.000	23 Feb 23		101.9609		0.00	223,476.44	224,314.06	837.62
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	24 Feb 23		101.2500		0.00	35,417.16	35,437.50	20.34
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	27 Feb 23		101.0664		0.00	50,577.88	50,533.20	-44.68
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-95,000.000	28 Feb 23		101.1719		0.00	96,303.61	96,113.28	-190.33
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-70,000.000	1 Mar 23		100.6250		0.00	70,879.49	70,437.50	-441.99
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-10,000.000	2 Mar 23		99.6719		0.00	10,071.00	9,967.19	-103.81
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-10,000.000	8 Mar 23		102.4453		0.00	10,114.16	10,244.53	130.37
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-65,000.000	13 Mar 23		107.5469		0.00	68,250.13	69,905.47	1,655.34
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-25,000.000	20 Mar 23		106.1563		0.00	26,336.07	26,539.06	202.99
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-65,000.000	23 Mar 23		105.4688		0.00	68,808.72	68,554.69	-254.03
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-115,000.000	28 Mar 23		103.8125		0.00	119,947.96	119,384.38	-563.58
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	29 Mar 23		103.9922		0.00	52,108.14	51,996.09	-112.05

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	10 Apr 23		107.8086		0.00	37,665.24	37,733.01	67.77
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-40,000.000	10 Apr 23		107.0234		0.00	43,045.99	42,809.38	-236.61
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-60,000.000	12 Apr 23		106.9219		0.00	64,426.54	64,153.13	-273.41
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-85,000.000	16 Oct 23		86.4766		0.00	79,133.30	73,505.08	-5,628.22
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	40,000.000	15 Feb 23	85.1602			0.00	34,064.06	34,064.06	0.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	500,000.000	12 Oct 23	71.9688			0.00	359,843.75	359,843.75	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-80,000.000	25 Jul 23		69.5742		0.00	59,842.53	55,659.38	-4,183.15
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	60,000.000	22 Feb 23	96.6094			0.00	57,965.63	57,965.63	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	45,000.000	6 Mar 23	96.1250			0.00	43,256.25	43,256.25	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	70,000.000	9 Mar 23	96.3359			0.00	67,435.16	67,435.16	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	20,000.000	16 Mar 23	99.3594			0.00	19,871.88	19,871.88	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	30,000.000	27 Mar 23	100.0547			0.00	30,016.41	30,016.41	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	25,000.000	10 May 23	100.4688			0.00	25,117.19	25,117.19	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-125,000.000	24 Feb 23		96.3594		0.00	121,226.18	120,449.22	-776.96
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-80,000.000	14 Mar 23		98.9375		0.00	77,844.36	79,150.00	1,305.64
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-105,000.000	19 Apr 23		99.2109		0.00	104,150.22	104,171.48	21.26
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-275,000.000	26 Apr 23		100.4688		0.00	273,977.13	276,289.06	2,311.93
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	375,000.000	9 Jun 23	104.9883			0.00	393,706.05	393,706.05	0.00

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	-950,000.000	16 Oct 23		92.2813		0.00	961,144.80	876,671.88	-84,472.92
WI TREASURY SEC 3.375% 05-15-2033	215,000.000	13 Jun 23	96.6211			0.00	207,735.35	207,735.35	0.00
WI TREASURY SEC 3.375% 05-15-2033	40,000.000	14 Jun 23	96.6016			0.00	38,640.63	38,640.63	0.00
WI TREASURY SEC 3.375% 05-15-2033	35,000.000	16 Jun 23	96.7578			0.00	33,865.23	33,865.23	0.00
WI TREASURY SEC 3.375% 05-15-2033	130,000.000	21 Jun 23	97.1641			0.00	126,313.28	126,313.28	0.00
WI TREASURY SEC 3.375% 05-15-2033	35,000.000	26 Jun 23	97.1484			0.00	34,001.95	34,001.95	0.00
WI TREASURY SEC 3.375% 05-15-2033	60,000.000	4 Aug 23	94.4609			0.00	56,676.56	56,676.56	0.00
WI TREASURY SEC 3.375% 05-15-2033	-250,000.000	22 May 23		97.1016		0.00	244,497.28	242,753.91	-1,743.37
WI TREASURY SEC 3.375% 05-15-2033	-235,000.000	22 May 23		97.1133		0.00	229,827.44	228,216.21	-1,611.23
WI TREASURY SEC 3.375% 05-15-2033	-75,000.000	18 Jul 23		96.7695		0.00	72,489.26	72,577.15	87.89
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	520,000.000	8 Aug 23	85.1367			0.00	442,710.94	442,710.94	0.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	495,000.000	11 Aug 23	84.0313			0.00	415,954.69	415,954.69	0.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	715,000.000	25 Aug 23	83.7227			0.00	598,616.99	598,616.99	0.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	-2,155,000.000	16 Oct 23		76.4844		0.00	1,781,562.54	1,648,238.28	-133,324.26
WI TREASURY SEC 3.875% 05-15-2043	55,000.000	8 Jun 23	97.7266			0.00	53,749.61	53,749.61	0.00
WI TREASURY SEC 3.875% 05-15-2043	35,000.000	26 Jun 23	98.2031			0.00	34,371.09	34,371.09	0.00
WI TREASURY SEC 3.875% 05-15-2043	70,000.000	25 Jul 23	96.4844			0.00	67,539.06	67,539.06	0.00
WI TREASURY SEC 3.875% 05-15-2043	40,000.000	16 Aug 23	91.9141			0.00	36,765.63	36,765.63	0.00

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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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
WI TREASURY SEC 3.875% 05-15-2043	-35,000.000	31 May 23		97.8516		0.00	34,118.37	34,248.05	129.68
WI TREASURY SEC 3.875% 05-15-2043	-65,000.000	21 Jun 23		98.3516		0.00	63,529.71	63,928.52	398.81
WI TREASURY SEC 3.875% 05-15-2043	-35,000.000	21 Jun 23		98.3203		0.00	34,208.31	34,412.11	203.80
WI TREASURY SEC 3.875% 05-15-2043	-375,000.000	28 Jul 23		95.3203		0.00	361,728.54	357,451.17	-4,277.37
WI TREASURY SEC 3.875% 05-15-2043	-25,000.000	9 Aug 23		94.0156		0.00	23,620.32	23,503.91	-116.41
Corporate Debt Instruments - Preferred									
United States - USD									
ANTHEM INC 4.65% DUE 01-15-2043	-230,000.000	22 Feb 23		90.4990		0.00	266,503.10	208,147.70	-58,355.40
JOHNSON & JOHNSON 4.375 DUE 12-05-2033	-35,000.000	16 Jun 23		100.8420		0.00	43,907.57	35,294.70	-8,612.87
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042	75,000.000	3 Mar 23	79.8110			0.00	59,858.25	59,858.25	0.00
Corporate Debt Instruments - Other									
Belgium - USD									
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	-30,000.000	31 May 23		103.9690		0.00	32,064.90	31,190.70	-874.20
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	35,000.000	31 May 23	94.7140			0.00	33,149.90	33,149.90	0.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-75,000.000	14 Mar 23		95.0070		0.00	75,668.11	71,255.25	-4,412.86
Canada - USD									
CDN PAC RY LTD 4.8% DUE 09-15-2035	-25,000.000	27 Mar 23		99.2300		0.00	27,856.50	24,807.50	-3,049.00
NUTRIEN LTD 5.8% DUE 03-27-2053	85,000.000	23 Mar 23	99.3670			0.00	84,461.95	84,461.95	0.00

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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
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
Taiwan - USD									
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	-90,000.000	6 Jan 23		79.9330		0.00	91,865.38	71,939.70	-19,925.68
United Kingdom - USD									
B A T CAP CORP 4.39% 08-15-2037	50,000.000	22 Mar 23	80.8490			0.00	40,424.50	40,424.50	0.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	-40,000.000	22 Feb 23		91.7790		0.00	37,497.20	36,711.60	-785.60
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	-40,000.000	22 Mar 23		107.3420		0.00	37,439.20	42,936.80	5,497.60
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	-90,000.000	23 Feb 23		96.6020		0.00	89,624.70	86,941.80	-2,682.90
United States - USD									
ABBVIE INC 4.05% DUE 11-21-2039 REG	-145,000.000	25 Sep 23		83.1540		0.00	142,486.18	120,573.30	-21,912.88
ALLSTATE CORP 3.85% DUE 08-10-2049	50,000.000	28 Jun 23	78.1980			0.00	39,099.00	39,099.00	0.00
ALTRIA GROUP INC 5.95% DUE 02-14-2049	85,000.000	31 Jan 23	94.0410			0.00	79,934.85	79,934.85	0.00
AMAZON.COM INC 3.95% 04-13-2052	-80,000.000	8 Mar 23		84.3940		0.00	66,938.40	67,515.20	576.80
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032	-35,000.000	11 Jan 23		107.0000		0.00	37,277.80	37,450.00	172.20
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	290,000.000	26 Apr 23	100.0000			0.00	290,000.00	290,000.00	0.00
AMERN INTL GROUP 4.375% DUE 06-30-2050	115,000.000	22 Feb 23	83.8060			0.00	96,376.90	96,376.90	0.00
AMGEN INC 3.375% 02-21-2050	-80,000.000	4 Apr 23		75.1860		0.00	69,068.68	60,148.80	-8,919.88
AMGEN INC 4.875% 03-01-2053	55,000.000	13 Mar 23	89.4860			0.00	49,217.30	49,217.30	0.00
AMGEN INC 5.6% DUE 03-01-2043	95,000.000	15 Feb 23	99.4410			0.00	94,468.95	94,468.95	0.00
AMGEN INC 5.65% 03-02-2053	130,000.000	15 Feb 23	99.8560			0.00	129,812.80	129,812.80	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
AMGEN INC 5.65% 03-02-2053	-50,000.000	13 Mar 23		100.0970		0.00	49,795.98	50,048.50	252.52
AMGEN INC 5.75% DUE 03-02-2063	135,000.000	15 Feb 23	99.0720			0.00	133,747.20	133,747.20	0.00
AMGEN INC SR NT 3% 01-15-2052	85,000.000	4 Apr 23	68.6360			0.00	58,340.60	58,340.60	0.00
AMGEN INC SR NT 3% 01-15-2052	-175,000.000	12 Sep 23		64.0490		0.00	116,259.75	112,085.75	-4,174.00
APPLE INC 2.65% 02-08-2051	-45,000.000	3 Mar 23		67.4490		0.00	30,732.75	30,352.05	-380.70
APPLE INC 3.45% DUE 02-09-2045	-45,000.000	17 Apr 23		84.2810		0.00	49,048.36	37,926.45	-11,121.91
APPLE INC 3.85% DUE 05-04-2043	59,000.000	1 Mar 23	85.4440			0.00	50,411.96	50,411.96	0.00
APPLE INC 3.85% DUE 05-04-2043	75,000.000	21 Jun 23	89.4430			0.00	67,082.25	67,082.25	0.00
APPLE INC 3.85% DUE 05-04-2043	-59,000.000	14 Jun 23		88.8420		0.00	50,411.96	52,416.78	2,004.82
APPLE INC 3.85% DUE 08-04-2046	55,000.000	14 Jun 23	87.0500			0.00	47,877.50	47,877.50	0.00
APPLE INC 3.95% 08-08-2052	-50,000.000	14 Mar 23		86.4290		0.00	44,582.82	43,214.50	-1,368.32
APPLE INC 4.1% DUE 08-08-2062 BEO	-50,000.000	1 Mar 23		83.8030		0.00	47,408.84	41,901.50	-5,507.34
APPLE INC 4.85% 05-10-2053	-45,000.000	12 May 23		100.6730		0.00	44,774.55	45,302.85	528.30
AT&T INC 3.5% DUE 09-15-2053 REG	55,000.000	11 Jul 23	68.2190			0.00	37,520.45	37,520.45	0.00
AT&T INC 3.65% DUE 06-01-2051	-25,000.000	10 Feb 23		74.2250		0.00	19,843.80	18,556.25	-1,287.55
AT&T INC 3.65% DUE 09-15-2059	-135,000.000	14 Mar 23		69.4810		0.00	102,569.10	93,799.35	-8,769.75
AT&T INC 3.8% 12-01-2057	90,000.000	28 Jun 23	72.0530			0.00	64,847.70	64,847.70	0.00
AT&T INC 3.8% 12-01-2057	-60,000.000	14 Mar 23		72.2350		0.00	47,900.67	43,341.00	-4,559.67

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	65,000.000	11 Jan 23	67.4690			0.00	43,854.85	43,854.85	0.00
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	-90,000.000	7 Feb 23		70.0400		0.00	61,598.10	63,036.00	1,437.90
BANK AMER CORP 3.483% 03-13-2052	90,000.000	20 Jan 23	76.9790			0.00	69,281.10	69,281.10	0.00
BANK AMER CORP 3.483% 03-13-2052	-90,000.000	1 Mar 23		72.4260		0.00	69,281.10	65,183.40	-4,097.70
BANK AMER CORP 4.083% 03-20-2051	170,000.000	20 Jan 23	84.8590			0.00	144,260.30	144,260.30	0.00
BANK OF AMERICA CORP 4.571% 04-27-2033	-110,000.000	12 Jan 23		95.0840		0.00	101,864.40	104,592.40	2,728.00
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	120,000.000	1 Mar 23	68.1210			0.00	81,745.20	81,745.20	0.00
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	-105,000.000	12 Jan 23		72.2810		0.00	93,697.15	75,895.05	-17,802.10
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	-100,000.000	25 Jul 23		70.6250		0.00	83,962.60	70,625.00	-13,337.60
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	-45,000.000	6 Mar 23		104.2000		0.00	44,658.72	46,890.00	2,231.28
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	-30,000.000	3 Aug 23		74.2210		0.00	28,464.86	22,266.30	-6,198.56
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	15,000.000	2 Mar 23	66.1010			0.00	9,915.15	9,915.15	0.00
CHARTER 5.375% DUE 04-01-2038	-80,000.000	2 Oct 23		80.9880		0.00	87,344.58	64,790.40	-22,554.18
CHARTER 5.375% DUE 04-01-2038	-50,000.000	6 Oct 23		80.3600		0.00	54,590.36	40,180.00	-14,410.36
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	85,000.000	2 Oct 23	59.1360			0.00	50,265.60	50,265.60	0.00
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	-70,000.000	29 Sep 23		65.4150		0.00	57,505.33	45,790.50	-11,714.83
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-25,000.000	6 Mar 23		109.6170		0.00	31,551.98	27,404.25	-4,147.73

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-35,000.000	15 Mar 23		111.1670		0.00	44,172.76	38,908.45	-5,264.31
CITIGROUP INC 6.174% DUE 05-25-2034	260,000.000	22 May 23	100.0000			0.00	260,000.00	260,000.00	0.00
CITIGROUP INC 6.174% DUE 05-25-2034	270,000.000	22 May 23	100.9580			0.00	272,586.60	272,586.60	0.00
CITIGROUP INC 6.174% DUE 05-25-2034	-50,000.000	6 Oct 23		93.5540		0.00	50,256.58	46,777.00	-3,479.58
COCA COLA CO FIXED 2.5% DUE 06-01-2040	-45,000.000	26 Jun 23		75.3220		0.00	32,716.35	33,894.90	1,178.55
COMCAST CORP 5.35% 05-15-2053	95,000.000	20 Jun 23	100.5400			0.00	95,513.00	95,513.00	0.00
COMCAST CORP 5.5% DUE 05-15-2064	165,000.000	2 Aug 23	96.8660			0.00	159,828.90	159,828.90	0.00
COMCAST CORP NEW 2.887% 11-01-2051 BEO	45,000.000	10 Aug 23	63.7130			0.00	28,670.85	28,670.85	0.00
COMCAST CORP NEW 3.25% 11-01-2039	-100,000.000	8 Mar 23		77.9070		0.00	110,976.71	77,907.00	-33,069.71
COMCAST CORP NEW 3.9% DUE 03-01-2038	-75,000.000	23 Jan 23		91.4050		0.00	76,062.28	68,553.75	-7,508.53
COMCAST CORP NEW 4% DUE 03-01-2048	80,000.000	8 Mar 23	81.2660			0.00	65,012.80	65,012.80	0.00
CONAGRA BRANDS INC 5.4% 11-01-2048	35,000.000	18 Jul 23	94.0130			0.00	32,904.55	32,904.55	0.00
CONAGRA BRANDS INC 5.4% 11-01-2048	35,000.000	25 Jul 23	94.0280			0.00	32,909.80	32,909.80	0.00
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	-105,000.000	21 Jun 23		96.8490		0.00	126,911.28	101,691.45	-25,219.83
CONOCOPHILLIPS CO 3.99% 03-15-2052	-65,000.000	15 Mar 23		80.9070		0.00	60,756.35	52,589.55	-8,166.80
CONOCOPHILLIPS CO 3.99% 03-15-2052	-60,000.000	21 Mar 23		80.8200		0.00	56,082.78	48,492.00	-7,590.78
CVS HEALTH CORP 2.7% DUE 08-21-2040	-75,000.000	17 Apr 23		71.1010		0.00	51,059.25	53,325.75	2,266.50
CVS HEALTH CORP 4.78% DUE 03-25-2038	60,000.000	7 Sep 23	87.7340			0.00	52,640.40	52,640.40	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
CVS HEALTH CORP 5.05% DUE 03-25-2048	40,000.000	24 Jan 23	95.2860			0.00	38,114.40	38,114.40	0.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	-40,000.000	24 Jan 23		96.8230		0.00	42,683.15	38,729.20	-3,953.95
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	-75,000.000	8 Jun 23		81.8870		0.00	63,750.75	61,415.25	-2,335.50
DOMINION ENERGY 4.85% DUE 08-15-2052	-35,000.000	3 Mar 23		87.2050		0.00	32,694.79	30,521.75	-2,173.04
DTE ELEC CO 5.2% DUE 04-01-2033	85,000.000	14 Mar 23	101.9340			0.00	86,643.90	86,643.90	0.00
DUKE ENERGY CORP 5% DUE 08-15-2052	-75,000.000	22 Feb 23		89.2270		0.00	71,740.49	66,920.25	-4,820.24
DUKE ENERGY OHIO INC 5.65% 04-01-2053	35,000.000	20 Mar 23	99.8830			0.00	34,959.05	34,959.05	0.00
ELI LILLY & CO 4.95% 02-27-2063	-95,000.000	18 May 23		98.3860		0.00	97,175.13	93,466.70	-3,708.43
ELI LILLY AND CO 4.875% DUE 02-27-2053	105,000.000	18 May 23	99.0770			0.00	104,030.85	104,030.85	0.00
ELI LILLY AND CO 4.875% DUE 02-27-2053	-95,000.000	12 Jul 23		101.2430		0.00	94,809.05	96,180.85	1,371.80
EXELON CORP 4.45% DUE 04-15-2046	55,000.000	3 Mar 23	83.0300			0.00	45,666.50	45,666.50	0.00
EXELON CORP 5.6% DUE 03-15-2053	25,000.000	24 May 23	97.0670			0.00	24,266.75	24,266.75	0.00
EXELON CORP 5.6% DUE 03-15-2053	-45,000.000	3 Mar 23		98.3490		0.00	44,030.25	44,257.05	226.80
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	-65,000.000	6 Oct 23		79.2500		0.00	57,985.85	51,512.50	-6,473.35
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	110,000.000	28 Feb 23	99.5020			0.00	109,452.20	109,452.20	0.00
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	80,000.000	13 Mar 23	103.5730			0.00	82,858.40	82,858.40	0.00
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	-55,000.000	4 Apr 23		107.5200		0.00	55,668.86	59,136.00	3,467.14
FMC CORP 6.375% 05-18-2053	135,000.000	15 May 23	99.7610			0.00	134,677.35	134,677.35	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
HESS CORP 5.6% DUE 02-15-2041	-40,000.000	7 Feb 23		99.0930		0.00	47,895.20	39,637.20	-8,258.00
HESS CORP 5.8% DUE 04-01-2047	35,000.000	7 Feb 23	100.5300			0.00	35,185.50	35,185.50	0.00
HOME DEPOT INC 3.125% DUE 12-15-2049	-90,000.000	6 Feb 23		76.0730		0.00	91,333.03	68,465.70	-22,867.33
INTEL CORP 5.625% 02-10-2043	-65,000.000	10 Apr 23		103.3520		0.00	65,740.65	67,178.80	1,438.15
INTEL CORP 5.82% 02-10-2053	55,000.000	10 Apr 23	102.8570			0.00	56,571.35	56,571.35	0.00
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	95,000.000	3 Feb 23	75.1720			0.00	71,413.40	71,413.40	0.00
JPMORGAN CHASE & CO 3.897% 01-23-2049	115,000.000	30 May 23	79.3710			0.00	91,276.65	91,276.65	0.00
JPMORGAN CHASE & CO 4.26% 02-22-2048	255,000.000	11 Jan 23	86.7910			0.00	221,317.05	221,317.05	0.00
JPMORGAN CHASE & CO 4.26% 02-22-2048	-30,000.000	7 Feb 23		90.2710		0.00	26,037.30	27,081.30	1,044.00
JPMORGAN CHASE & CO 4.26% 02-22-2048	-205,000.000	30 May 23		85.0350		0.00	177,921.55	174,321.75	-3,599.80
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	-45,000.000	2 Feb 23		117.6260		0.00	50,503.50	52,931.70	2,428.20
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	-20,000.000	16 Mar 23		101.0920		0.00	19,980.64	20,218.40	237.76
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	-30,000.000	10 May 23		102.0140		0.00	29,970.96	30,604.20	633.24
KENVUE INC 5.1% 03-22-2043	75,000.000	14 Mar 23	100.3930			0.00	75,294.75	75,294.75	0.00
KENVUE INC 5.2% 03-22-2063	-275,000.000	16 Oct 23		88.1890		0.00	276,469.37	242,519.75	-33,949.62
KINDER MORGAN INC 5.2% 03-01-2048	-50,000.000	9 Feb 23		91.0550		0.00	46,809.00	45,527.50	-1,281.50
KINDER MORGAN INC 5.3% DUE 12-01-2034	-100,000.000	11 Oct 23		90.9640		0.00	94,795.50	90,964.00	-3,831.50
KINDER MORGAN INC 5.45% DUE 08-01-2052	45,000.000	9 Feb 23	93.5210			0.00	42,084.45	42,084.45	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	-55,000.000	2 Mar 23		66.7490		0.00	40,155.50	36,711.95	-3,443.55
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	60,000.000	2 Mar 23	62.3630			0.00	37,417.80	37,417.80	0.00
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	85,000.000	29 Mar 23	79.8810			0.00	67,898.85	67,898.85	0.00
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	-40,000.000	6 Feb 23		87.3480		0.00	34,478.00	34,939.20	461.20
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	-50,000.000	13 Feb 23		93.6440		0.00	55,713.98	46,822.00	-8,891.98
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	70,000.000	10 Jan 23	69.0210			0.00	48,314.70	48,314.70	0.00
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	-70,000.000	10 Jan 23		67.1920		0.00	63,982.15	47,034.40	-16,947.75
MICROSOFT CORP 2.921% 03-17-2052 USD	50,000.000	2 Aug 23	70.4610			0.00	35,230.50	35,230.50	0.00
MORGAN STANLEY 5.25% 04-21-2034	110,000.000	19 Apr 23	100.2240			0.00	110,246.40	110,246.40	0.00
MORGAN STANLEY 5.948% 01-19-2038	-75,000.000	31 Jan 23		101.8820		0.00	75,910.65	76,411.50	500.85
MORGAN STANLEY 5.948% 01-19-2038	-75,000.000	31 Jan 23		102.0150		0.00	75,910.65	76,511.25	600.60
MORGAN STANLEY 5.948% 01-19-2038	-35,000.000	1 Feb 23		102.9880		0.00	35,424.97	36,045.80	620.83
NASDAQ INC 3.25% DUE 04-28-2050 REG	-45,000.000	28 Sep 23		62.1700		0.00	34,761.25	27,976.50	-6,784.75
NEXTERA ENERGY CAP 5.38% 02-28-2053	15,000.000	8 Feb 23	99.4870			0.00	14,923.05	14,923.05	0.00
NEXTERA ENERGY CAP 5.38% 02-28-2053	60,000.000	4 Apr 23	100.4520			0.00	60,271.20	60,271.20	0.00
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	-60,000.000	22 Feb 23		96.4010		0.00	59,938.80	57,840.60	-2,098.20
OGLETHORPE PWR 5.25% DUE 09-01-2050	40,000.000	24 May 23	91.5210			0.00	36,608.40	36,608.40	0.00
ORACLE CORP 4.9% 02-06-2033	-55,000.000	8 Feb 23		97.3890		0.00	54,961.50	53,563.95	-1,397.55

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
ORACLE CORP FIXED 3.85% DUE 04-01-2060	35,000.000	27 Sep 23	64.0730			0.00	22,425.55	22,425.55	0.00
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	100,000.000	4 Jan 23	79.6490			0.00	79,649.00	79,649.00	0.00
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-55,000.000	1 Feb 23		83.6410		0.00	52,114.84	46,002.55	-6,112.29
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	50,000.000	1 Feb 23	83.3940			0.00	41,697.00	41,697.00	0.00
PAYPAL HLDGS INC 5.05% 06-01-2052	35,000.000	31 Jan 23	97.0600			0.00	33,971.00	33,971.00	0.00
PEPSICO INC 4.2% DUE 07-18-2052	35,000.000	8 Feb 23	94.3040			0.00	33,006.40	33,006.40	0.00
PEPSICO INC FIXED 2.625% 10-21-2041	45,000.000	21 Jun 23	75.5310			0.00	33,988.95	33,988.95	0.00
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	590,000.000	16 May 23	99.8510			0.00	589,120.90	589,120.90	0.00
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	305,000.000	16 May 23	98.0570			0.00	299,073.85	299,073.85	0.00
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	25,000.000	3 Aug 23	94.9360			0.00	23,734.00	23,734.00	0.00
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	-55,000.000	22 Nov 22		100.7800		0.00	54,993.68	55,429.00	435.32
REVERSAL: PG&E RECOVERY FDG 5.536% DUE 07-15-2049	55,000.000	22 Nov 22		100.7800		0.00	-54,993.68	-55,429.00	-435.32
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	-50,000.000	17 Apr 23		81.2920		0.00	56,667.38	40,646.00	-16,021.38
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	-70,000.000	31 Mar 23		79.8650		0.00	57,417.50	55,905.50	-1,512.00
PROLOGIS L P 5.25% 06-15-2053	45,000.000	26 Jun 23	97.3480			0.00	43,806.60	43,806.60	0.00
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	-35,000.000	22 Sep 23		100.3880		0.00	35,076.69	35,135.80	59.11
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-20,000.000	13 Sep 23		64.9980		0.00	16,772.95	12,999.60	-3,773.35
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-35,000.000	14 Sep 23		64.9130		0.00	29,352.66	22,719.55	-6,633.11

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	95,000.000	29 Sep 23	97.5110			0.00	92,635.45	92,635.45	0.00
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	-65,000.000	22 Feb 23		95.4410		0.00	64,911.84	62,036.65	-2,875.19
REVERSAL: PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 5.057% DUE 08-01-2048 BEO	-135,000.000	8 Jun 22	99.9901			0.00	-134,986.66	-134,986.66	0.00
PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 5.057% DUE 08-01-2048 BEO	135,000.000	8 Jun 22	99.9901			0.00	134,986.66	134,986.66	0.00
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	165,000.000	11 Sep 23	99.6950			0.00	164,496.75	164,496.75	0.00
QUALCOMM INC 6% 05-20-2053	-45,000.000	4 Apr 23		114.0210		0.00	47,168.30	51,309.45	4,141.15
RTX CORPORATION 5.15% DUE 02-27-2033	130,000.000	24 Feb 23	99.0760			0.00	128,798.80	128,798.80	0.00
RTX CORPORATION 5.15% DUE 02-27-2033	-40,000.000	14 Jun 23		101.0480		0.00	39,998.55	40,419.20	420.65
RTX CORPORATION 5.375% 0 2-27-2053	265,000.000	23 Feb 23	99.8220			0.00	264,528.30	264,528.30	0.00
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	-35,000.000	31 Jan 23		92.9570		0.00	32,510.45	32,534.95	24.50
TARGET CORP 4.4% DUE 01-15-2033	75,000.000	18 Jan 23	100.9830			0.00	75,737.25	75,737.25	0.00
TARGET CORP 4.4% DUE 01-15-2033	80,000.000	1 Feb 23	99.9840			0.00	79,987.20	79,987.20	0.00
TARGET CORP 4.4% DUE 01-15-2033	-75,000.000	9 Mar 23		94.4920		0.00	75,072.47	70,869.00	-4,203.47
TARGET CORP 4.5% DUE 09-15-2032 BEO	-85,000.000	1 Feb 23		100.8980		0.00	82,516.30	85,763.30	3,247.00
TARGET CORP 4.8% DUE 01-15-2053	145,000.000	18 Jan 23	102.2650			0.00	148,284.25	148,284.25	0.00
TARGET CORP 4.8% DUE 01-15-2053	-35,000.000	2 Mar 23		91.8540		0.00	35,386.60	32,148.90	-3,237.70
T-MOBILE USA INC 5.75% 01-15-2034	90,000.000	11 Sep 23	99.8550			0.00	89,869.50	89,869.50	0.00
UNION PAC CORP 3.25% DUE 02-05-2050	65,000.000	13 Feb 23	75.7460			0.00	49,234.90	49,234.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
CITIGROUP GLOBAL MARKETS INC.									
Corporate Debt Instruments - Other									
United States - USD									
UNITED PARCEL SVC INC 5.05% 03-03-2053	40,000.000	24 Feb 23	98.5090			0.00	39,403.60	39,403.60	0.00
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-50,000.000	16 Aug 23		73.3200		0.00	41,835.37	36,660.00	-5,175.37
VERIZON 2.65% DUE 11-20-2040	40,000.000	9 Aug 23	66.6850			0.00	26,674.00	26,674.00	0.00
VERIZON 4.5% DUE 08-10-2033	-35,000.000	26 Jun 23		94.1440		0.00	32,809.35	32,950.40	141.05
VERIZON COMMUNICATIONS 4.4% DUE 11-01-20 34 REG	-30,000.000	5 Sep 23		89.1680		0.00	27,929.56	26,750.40	-1,179.16
VERIZON COMMUNICATIONS 4.4% DUE 11-01-20 34 REG	-65,000.000	6 Sep 23		88.8670		0.00	60,514.04	57,763.55	-2,750.49
WALMART INC 4.5% DUE 04-15-2053	70,000.000	12 Apr 23	99.7230			0.00	69,806.10	69,806.10	0.00
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	95,000.000	1 Mar 23	85.8130			0.00	81,522.35	81,522.35	0.00
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	-110,000.000	31 Jan 23		92.8270		0.00	106,381.63	102,109.70	-4,271.93
ZOETIS INC FIXED 4.45% DUE 08-20-2048	30,000.000	31 Jan 23	91.2380			0.00	27,371.40	27,371.40	0.00
Other									
Chile - USD									
CHILE REP 4.95% 01-05-2036	65,000.000	18 Jul 23	99.2000			0.00	64,480.00	64,480.00	0.00
REPUBLIC OF CHILE 5.33% 01-05-2054	170,000.000	6 Jul 23	97.2500			0.00	165,325.00	165,325.00	0.00
Hungary - USD									
PVTPL HUNGARY REP 6.75% DUE 09-25-2052	-55,000.000	13 Jul 23		105.0000		0.00	58,371.50	57,750.00	-621.50
Israel - USD									
ISRAEL(STATE OF) 4.5% DUE 01-17-2033 REG	335,000.000	10 Jan 23	99.4190			0.00	333,053.65	333,053.65	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Other									
Israel - USD									
ISRAEL(STATE OF) 4.5% DUE 01-17-2033 REG	-395,000.000	31 May 23		98.4000		0.00	392,528.65	388,680.00	-3,848.65
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG	-35,000.000	17 Mar 23		84.2510		0.00	29,995.00	29,487.85	-507.15
Mexico - USD									
UNITED MEXICAN STATES 4.28% 08-14-2041	85,000.000	22 Aug 23	77.3500			0.00	65,747.50	65,747.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	105,000.000	5 Jul 23	102.4000			0.00	107,520.00	107,520.00	0.00
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	55,000.000	28 Feb 23	81.5750			0.00	44,866.25	44,866.25	0.00
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052	-120,000.000	23 Feb 23		77.1500		0.00	99,328.94	92,580.00	-6,748.94
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG	-45,000.000	28 Feb 23		107.2500		0.00	46,665.00	48,262.50	1,597.50
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	45,000.000	5 Jan 23	101.7000			0.00	45,765.00	45,765.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	95,000.000	5 Jan 23	101.4800			0.00	96,406.00	96,406.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	55,000.000	5 Jan 23	101.7500			0.00	55,962.50	55,962.50	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	85,000.000	5 Jan 23	101.9000			0.00	86,615.00	86,615.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	55,000.000	6 Jan 23	102.2000			0.00	56,210.00	56,210.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	35,000.000	6 Jan 23	103.0000			0.00	36,050.00	36,050.00	0.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	-240,000.000	6 Jul 23		84.5000		0.00	192,402.35	202,800.00	10,397.65
Peru - USD									
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-55,000.000	23 Feb 23		65.5000		0.00	48,533.71	36,025.00	-12,508.71
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-95,000.000	24 Feb 23		64.8750		0.00	83,830.96	61,631.25	-22,199.71

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Other									
Peru - USD									
PERU REP 3.0% 01-15-2034	-150,000.000	11 Apr 23		82.6700		0.00	117,000.00	124,005.00	7,005.00
PERU REP 3.3% 03-11-2041	115,000.000	11 Apr 23	76.3500			0.00	87,802.50	87,802.50	0.00
PERU REP 3.3% 03-11-2041	-25,000.000	21 Feb 23		73.5000		0.00	18,625.86	18,375.00	-250.86
PERU REP 3.3% 03-11-2041	-115,000.000	25 Apr 23		77.1500		0.00	87,802.50	88,722.50	920.00
Poland - USD									
REPUBLIC OF POLAND 5.5% DUE 04-04-2053	145,000.000	28 Mar 23	98.7700			0.00	143,216.50	143,216.50	0.00
Total CITIGROUP GLOBAL MARKETS INC.							**121,261,140.59**	**118,935,380.11**	**-2,325,760.48**

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	60,000.000	5 Jan 23	85.7188			0.00	51,431.25	51,431.25	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	45,000.000	6 Jan 23	87.2891			0.00	39,280.08	39,280.08	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	45,000.000	18 Jan 23	89.8750			0.00	40,443.75	40,443.75	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	35,000.000	31 Jan 23	87.8750			0.00	30,756.25	30,756.25	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	25,000.000	1 Feb 23	89.1875			0.00	22,296.88	22,296.88	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	60,000.000	6 Feb 23	87.5156			0.00	52,509.38	52,509.38	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	425,000.000	23 Aug 23	77.6992			0.00	330,221.68	330,221.68	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-30,000.000	4 Jan 23		85.6016		0.00	25,787.94	25,680.47	-107.47
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-100,000.000	11 Jan 23		87.1875		0.00	86,105.01	87,187.50	1,082.49
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-50,000.000	12 Jan 23		87.6953		0.00	43,137.59	43,847.66	710.07
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-50,000.000	18 Jan 23		89.5313		0.00	43,848.54	44,765.63	917.09
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	19 Jan 23		89.0859		0.00	35,078.83	35,634.38	555.55
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	19 Jan 23		89.3438		0.00	35,078.83	35,737.50	658.67
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-60,000.000	20 Jan 23		88.0000		0.00	52,622.33	52,800.00	177.67
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	24 Jan 23		88.3594		0.00	39,498.19	39,761.72	263.53
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-320,000.000	30 Jan 23		87.7227		0.00	281,662.50	280,712.50	-950.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-55,000.000	1 Feb 23		89.7031		0.00	48,585.28	49,336.72	751.44
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-80,000.000	2 Feb 23		89.4453		0.00	71,172.44	71,556.25	383.81

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	2 Feb 23		90.0313		0.00	22,241.39	22,507.81	266.42
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-110,000.000	2 Feb 23		89.3984		0.00	97,862.11	98,338.28	476.17
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	3 Feb 23		88.3203		0.00	40,009.76	39,744.14	-265.62
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	3 Feb 23		88.1953		0.00	22,227.65	22,048.83	-178.82
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-20,000.000	3 Feb 23		88.1953		0.00	17,782.12	17,639.06	-143.06
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-45,000.000	7 Feb 23		87.2109		0.00	39,390.48	39,244.92	-145.56
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	8 Feb 23		87.5000		0.00	34,773.91	35,000.00	226.09
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-40,000.000	8 Feb 23		86.7031		0.00	34,773.91	34,681.25	-92.66
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-25,000.000	8 Feb 23		86.9375		0.00	21,733.69	21,734.38	0.69
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052	-55,000.000	9 Feb 23		86.3125		0.00	47,825.22	47,471.88	-353.34
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	65,000.000	15 May 23	96.0469			0.00	62,430.47	62,430.47	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	65,000.000	15 May 23	96.0781			0.00	62,450.78	62,450.78	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	15 May 23	96.2188			0.00	33,676.56	33,676.56	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	80,000.000	16 May 23	95.4063			0.00	76,325.00	76,325.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	50,000.000	16 May 23	95.4141			0.00	47,707.03	47,707.03	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	17 May 23	95.5391			0.00	33,438.67	33,438.67	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	55,000.000	17 May 23	95.5391			0.00	52,546.48	52,546.48	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	15,000.000	19 May 23	94.3125			0.00	14,146.88	14,146.88	0.00

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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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	95,000.000	24 May 23	93.8594			0.00	89,166.41	89,166.41	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	40,000.000	31 May 23	95.1680			0.00	38,067.19	38,067.19	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	31 May 23	95.7500			0.00	23,937.50	23,937.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	1 Jun 23	96.0000			0.00	33,600.00	33,600.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	50,000.000	6 Jun 23	95.0625			0.00	47,531.25	47,531.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	20,000.000	6 Jun 23	95.2500			0.00	19,050.00	19,050.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	35,000.000	7 Jun 23	95.4609			0.00	33,411.33	33,411.33	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	20,000.000	8 Jun 23	95.0000			0.00	19,000.00	19,000.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	40,000.000	13 Jun 23	94.5938			0.00	37,837.50	37,837.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	13 Jun 23	94.5938			0.00	23,648.44	23,648.44	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	15,000.000	14 Jun 23	95.3750			0.00	14,306.25	14,306.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	40,000.000	15 Jun 23	96.4063			0.00	38,562.50	38,562.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	80,000.000	7 Jul 23	92.8008			0.00	74,240.63	74,240.63	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	12 Jul 23	94.2188			0.00	23,554.69	23,554.69	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	45,000.000	13 Jul 23	95.0664			0.00	42,779.88	42,779.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	65,000.000	17 Jul 23	94.5547			0.00	61,460.55	61,460.55	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	17 Jul 23	94.4375			0.00	23,609.38	23,609.38	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	25,000.000	18 Jul 23	95.0234			0.00	23,755.86	23,755.86	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	55,000.000	18 Jul 23	95.1016			0.00	52,305.86	52,305.86	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	60,000.000	1 Aug 23	91.6406			0.00	54,984.38	54,984.38	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-115,000.000	23 May 23		94.2500		0.00	109,264.97	108,387.50	-877.47
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-65,000.000	24 May 23		94.1406		0.00	61,601.00	61,191.41	-409.59
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	25 May 23		93.6719		0.00	23,681.49	23,417.97	-263.52
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	25 May 23		93.6875		0.00	33,154.09	32,790.63	-363.46
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-100,000.000	25 May 23		93.5000		0.00	94,725.97	93,500.00	-1,225.97
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	1 Jun 23		96.0391		0.00	33,453.95	33,613.67	159.72
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	1 Jun 23		96.2188		0.00	23,895.68	24,054.69	159.01
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	5 Jun 23		95.5313		0.00	23,891.72	23,882.81	-8.91
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-55,000.000	7 Jun 23		94.4375		0.00	52,507.45	51,940.63	-566.82
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-55,000.000	9 Jun 23		95.3750		0.00	52,494.47	52,456.25	-38.22
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	13 Jun 23		94.5234		0.00	38,168.18	37,809.38	-358.80
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	13 Jun 23		94.7188		0.00	38,168.18	37,887.50	-280.68
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	16 Jun 23		95.6563		0.00	76,372.80	76,525.00	152.20
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-80,000.000	21 Jun 23		95.7188		0.00	76,414.11	76,575.00	160.89
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-20,000.000	22 Jun 23		95.3750		0.00	19,103.50	19,075.00	-28.50
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	22 Jun 23		95.3750		0.00	28,655.25	28,612.50	-42.75

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	23 Jun 23		96.4375		0.00	47,771.21	48,218.75	447.54
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	23 Jun 23		96.4063		0.00	47,771.21	48,203.13	431.92
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	23 Jun 23		96.4063		0.00	38,216.97	38,562.50	345.53
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-335,000.000	26 Jun 23		96.5586		0.00	320,332.05	323,471.29	3,139.24
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-45,000.000	27 Jun 23		95.9844		0.00	43,054.00	43,192.97	138.97
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	30 Jun 23		95.7188		0.00	38,274.90	38,287.50	12.60
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	10 Jul 23		92.5938		0.00	23,762.98	23,148.44	-614.54
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-55,000.000	11 Jul 23		92.9375		0.00	52,220.93	51,115.63	-1,105.30
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	11 Jul 23		92.9531		0.00	33,231.50	32,533.59	-697.91
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	12 Jul 23		94.2188		0.00	33,178.00	32,976.56	-201.44
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-35,000.000	14 Jul 23		94.7188		0.00	33,181.79	33,151.56	-30.23
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-45,000.000	21 Jul 23		95.2891		0.00	42,696.97	42,880.08	183.11
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-20,000.000	28 Jul 23		92.8438		0.00	18,895.32	18,568.75	-326.57
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-915,000.000	31 Jul 23		93.1875		0.00	864,282.34	852,665.63	-11,616.71
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-30,000.000	31 Jul 23		93.1094		0.00	28,337.13	27,932.81	-404.32
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-40,000.000	1 Aug 23		91.6953		0.00	37,581.22	36,678.13	-903.09
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	3 Aug 23		88.6016		0.00	23,306.60	22,150.39	-1,156.21
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	4 Aug 23		89.9375		0.00	46,553.45	44,968.75	-1,584.70

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-50,000.000	7 Aug 23		89.5781		0.00	46,427.72	44,789.06	-1,638.66
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	-25,000.000	10 Aug 23		90.6172		0.00	23,040.73	22,654.30	-386.43
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	40,000.000	15 Aug 23	88.7188			0.00	35,487.50	35,487.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	65,000.000	17 Aug 23	86.9688			0.00	56,529.69	56,529.69	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	45,000.000	22 Aug 23	87.0234			0.00	39,160.55	39,160.55	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	50,000.000	23 Aug 23	88.7500			0.00	44,375.00	44,375.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	60,000.000	23 Aug 23	88.7500			0.00	53,250.00	53,250.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	65,000.000	23 Aug 23	88.7813			0.00	57,707.81	57,707.81	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	30,000.000	23 Aug 23	88.7891			0.00	26,636.72	26,636.72	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	25,000.000	23 Aug 23	88.2813			0.00	22,070.31	22,070.31	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	23 Aug 23	88.7813			0.00	31,073.44	31,073.44	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	28 Aug 23	89.1484			0.00	31,201.95	31,201.95	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	55,000.000	6 Sep 23	87.8281			0.00	48,305.47	48,305.47	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	70,000.000	6 Sep 23	87.8281			0.00	61,479.69	61,479.69	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	25,000.000	7 Sep 23	87.8672			0.00	21,966.80	21,966.80	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000	7 Sep 23	87.7188			0.00	30,701.56	30,701.56	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	80,000.000	8 Sep 23	88.0781			0.00	70,462.50	70,462.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	40,000.000	12 Sep 23	87.6094			0.00	35,043.75	35,043.75	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	65,000.000		25 Sep 23	83.8281			0.00	54,488.28	54,488.28	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	310,000.000		3 Oct 23	79.8672			0.00	247,588.28	247,588.28	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	60,000.000		4 Oct 23	80.3750			0.00	48,225.00	48,225.00	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000		4 Oct 23	80.5625			0.00	28,196.88	28,196.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	35,000.000		6 Oct 23	79.8750			0.00	27,956.25	27,956.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	50,000.000		6 Oct 23	79.8750			0.00	39,937.50	39,937.50	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	55,000.000		6 Oct 23	79.8750			0.00	43,931.25	43,931.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	45,000.000		6 Oct 23	79.8594			0.00	35,936.72	35,936.72	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	190,000.000		13 Oct 23	81.6563			0.00	155,146.88	155,146.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	100,000.000		13 Oct 23	81.6563			0.00	81,656.25	81,656.25	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	44,935,000.000	*	13 Oct 23	81.6719			0.00	36,699,257.03	36,699,257.03	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	110,000.000		13 Oct 23	81.6563			0.00	89,821.88	89,821.88	0.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-75,000.000		14 Aug 23		89.4844		0.00	66,845.40	67,113.28	267.88
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		15 Aug 23		88.5703		0.00	22,189.55	22,142.58	-46.97
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000		18 Aug 23		87.4688		0.00	22,147.93	21,867.19	-280.74
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-65,000.000		23 Aug 23		88.5039		0.00	57,488.86	57,527.54	38.68
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-385,000.000		23 Aug 23		87.9414		0.00	340,510.92	338,574.41	-1,936.51
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000		25 Aug 23		88.4375		0.00	35,383.24	35,375.00	-8.24

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000	30 Aug 23		90.0313		0.00	35,564.01	36,012.50	448.49
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	31 Aug 23		90.2969		0.00	31,155.39	31,603.91	448.52
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-25,000.000	31 Aug 23		90.4063		0.00	22,253.85	22,601.56	347.71
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	6 Sep 23		87.8906		0.00	30,982.21	30,761.72	-220.49
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-45,000.000	8 Sep 23		88.4844		0.00	39,800.10	39,817.97	17.87
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	11 Sep 23		87.6094		0.00	30,912.28	30,663.28	-249.00
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-35,000.000	20 Sep 23		87.1563		0.00	30,416.59	30,504.69	88.10
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-95,000.000	26 Sep 23		83.0859		0.00	80,904.93	78,931.64	-1,973.29
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-50,000.000	26 Sep 23		82.8438		0.00	42,581.54	41,421.88	-1,159.66
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-70,000.000	27 Sep 23		82.8750		0.00	59,530.79	58,012.50	-1,518.29
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-30,000.000	28 Sep 23		82.8516		0.00	24,790.01	24,855.47	65.46
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-55,000.000	28 Sep 23		82.6797		0.00	45,448.35	45,473.83	25.48
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000	28 Sep 23		82.6641		0.00	33,053.35	33,065.63	12.28
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-90,000.000	28 Sep 23		82.6563		0.00	74,370.03	74,390.63	20.60
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-30,000.000	28 Sep 23		82.6641		0.00	24,790.01	24,799.22	9.21
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-40,000.000	5 Oct 23		80.1875		0.00	32,071.62	32,075.00	3.38
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-55,000.000	6 Oct 23		78.5625		0.00	43,974.37	43,209.38	-764.99
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	-145,000.000	12 Oct 23		81.5156		0.00	116,506.24	118,197.66	1,691.42

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043	420,000.000	6 Sep 23	89.1406			0.00	374,390.63	374,390.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	25,000.000	18 Jan 23	103.8047			0.00	25,951.17	25,951.17	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	50,000.000	19 Jan 23	104.2500			0.00	52,125.00	52,125.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	60,000.000	25 Jan 23	103.3945			0.00	62,036.72	62,036.72	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	60,000.000	1 Feb 23	104.7188			0.00	62,831.25	62,831.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	50,000.000	7 Feb 23	102.2813			0.00	51,140.63	51,140.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	25,000.000	7 Feb 23	101.8203			0.00	25,455.08	25,455.08	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	45,000.000	8 Feb 23	102.3672			0.00	46,065.23	46,065.23	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	45,000.000	8 Feb 23	102.0313			0.00	45,914.06	45,914.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	55,000.000	13 Feb 23	101.1016			0.00	55,605.86	55,605.86	0.00
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-70,000.000	5 Jan 23		100.5859		0.00	70,618.85	70,410.16	-208.69
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-50,000.000	9 Jan 23		102.6250		0.00	50,530.03	51,312.50	782.47
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-180,000.000	11 Jan 23		101.8906		0.00	181,920.84	183,403.13	1,482.29
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-40,000.000	11 Jan 23		102.1250		0.00	40,426.85	40,850.00	423.15
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-55,000.000	18 Jan 23		104.8516		0.00	55,877.17	57,668.36	1,791.19
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-80,000.000	25 Jan 23		103.9063		0.00	81,912.12	83,125.00	1,212.88
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-35,000.000	30 Jan 23		102.9844		0.00	35,845.19	36,044.53	199.34
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-25,000.000	2 Feb 23		104.6563		0.00	25,725.84	26,164.06	438.22

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR		Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.										
U.S. Government Securities										
United States - USD										
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-15,000.000		3 Feb 23		103.2344		0.00	15,436.82	15,485.16	48.34
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-30,000.000		7 Feb 23		102.5234		0.00	30,799.04	30,757.03	-42.01
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	-40,000.000		14 Feb 23		100.7656		0.00	40,906.61	40,306.25	-600.36
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	30,000.000		14 Sep 23	97.6875			0.00	29,306.25	29,306.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	15,000.000		18 Sep 23	97.1094			0.00	14,566.41	14,566.41	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	55,000.000		26 Sep 23	94.1094			0.00	51,760.16	51,760.16	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	55,000.000		28 Sep 23	93.0703			0.00	51,188.67	51,188.67	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	55,000.000		29 Sep 23	93.3125			0.00	51,321.88	51,321.88	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	40,000.000		3 Oct 23	90.6250			0.00	36,250.00	36,250.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	45,000.000		5 Oct 23	91.3672			0.00	41,115.23	41,115.23	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	34,750,000.000	*	13 Oct 23	92.2969			0.00	32,073,164.06	32,073,164.06	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	180,000.000		13 Oct 23	92.2969			0.00	166,134.38	166,134.38	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	280,000.000		13 Oct 23	92.2969			0.00	258,431.25	258,431.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	200,000.000		13 Oct 23	92.2969			0.00	184,593.75	184,593.75	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	140,000.000		13 Oct 23	92.2969			0.00	129,215.63	129,215.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	120,000.000		13 Oct 23	92.2969			0.00	110,756.25	110,756.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	100,000.000		13 Oct 23	92.2969			0.00	92,296.88	92,296.88	0.00
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-40,000.000		28 Aug 23		98.5313		0.00	39,493.35	39,412.50	-80.85

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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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-40,000.000	12 Sep 23		97.8281		0.00	39,333.06	39,131.25	-201.81
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-15,000.000	14 Sep 23		97.9609		0.00	14,741.48	14,694.14	-47.34
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-30,000.000	19 Sep 23		97.1641		0.00	29,442.38	29,149.22	-293.16
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-25,000.000	25 Sep 23		94.2188		0.00	24,363.86	23,554.69	-809.17
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-20,000.000	3 Oct 23		91.5508		0.00	19,138.54	18,310.16	-828.38
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-50,000.000	5 Oct 23		91.3672		0.00	47,702.75	45,683.59	-2,019.16
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-30,000.000	10 Oct 23		91.8594		0.00	28,498.56	27,557.81	-940.75
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	-50,000.000	11 Oct 23		92.6719		0.00	47,497.60	46,335.94	-1,161.66
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	-135,000.000	9 Feb 23		79.6719		0.00	142,119.34	107,557.03	-34,562.31
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	100,000.000	25 Aug 23	97.1055			0.00	97,105.47	97,105.47	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	15,000.000	13 Sep 23	96.9688			0.00	14,545.31	14,545.31	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	25,000.000	13 Sep 23	96.9688			0.00	24,242.19	24,242.19	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	55,000.000	13 Sep 23	96.9688			0.00	53,332.81	53,332.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	20,000.000	13 Sep 23	96.9688			0.00	19,393.75	19,393.75	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	115,000.000	29 Sep 23	94.7344			0.00	108,944.53	108,944.53	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	115,000.000	3 Oct 23	92.7813			0.00	106,698.44	106,698.44	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	65,000.000	4 Oct 23	93.3672			0.00	60,688.67	60,688.67	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	50,000.000	10 Oct 23	93.9297			0.00	46,964.84	46,964.84	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	13,085,000.000	13 Oct 23	94.0156			0.00	12,301,944.53	12,301,944.53	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	320,000.000	13 Oct 23	94.0313			0.00	300,900.00	300,900.00	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	170,000.000	13 Oct 23	94.0313			0.00	159,853.13	159,853.13	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	70,000.000	13 Oct 23	94.0313			0.00	65,821.88	65,821.88	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	150,000.000	13 Oct 23	94.0313			0.00	141,046.88	141,046.88	0.00
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-55,000.000	8 Sep 23		96.8906		0.00	53,335.04	53,289.84	-45.20
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-160,000.000	15 Sep 23		96.4141		0.00	154,985.77	154,262.50	-723.27
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-155,000.000	20 Sep 23		95.9141		0.00	150,142.46	148,666.80	-1,475.66
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	-40,000.000	12 Oct 23		93.4922		0.00	37,280.69	37,396.88	116.19
UNITED STATES OF AMER TREAS NOTES 4.625% 09-30-2028	65,000.000	13 Oct 23	99.8906			0.00	64,928.91	64,928.91	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	60,000.000	4 Jan 23	103.6016			0.00	62,160.94	62,160.94	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	35,000.000	10 Jan 23	104.1406			0.00	36,449.22	36,449.22	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	295,000.000	11 Jan 23	104.5391			0.00	308,390.23	308,390.23	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	50,000.000	12 Jan 23	105.6953			0.00	52,847.66	52,847.66	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	50,000.000	13 Jan 23	105.1094			0.00	52,554.69	52,554.69	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	85,000.000	17 Jan 23	104.8984			0.00	89,163.67	89,163.67	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	90,000.000	24 Jan 23	105.4063			0.00	94,865.63	94,865.63	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	140,000.000	31 Jan 23	105.0859			0.00	147,120.31	147,120.31	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	55,000.000	3 Feb 23	104.8828			0.00	57,685.55	57,685.55	0.00
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-15,000.000	19 Jan 23		106.0234		0.00	15,771.75	15,903.52	131.77
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	-440,000.000	30 Jan 23		104.6875		0.00	461,637.78	460,625.00	-1,012.78
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	130,000.000	9 Feb 23	85.4182			0.00	111,043.66	111,043.66	0.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	-110,000.000	25 Apr 23		68.7148		0.00	74,752.73	75,586.33	833.60
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	100,000.000	25 Apr 23	77.1914			0.00	77,191.41	77,191.41	0.00
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	80,000.000	23 Aug 23	68.1328			0.00	54,506.25	54,506.25	0.00
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	-200,000.000	23 Feb 23		105.3867		0.00	278,184.30	210,773.44	-67,410.86
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	-1,425,000.000	5 Oct 23		75.8047		0.00	1,702,627.08	1,080,216.80	-622,410.28
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	1,465,000.000	5 Oct 23	74.9648			0.00	1,098,234.96	1,098,234.96	0.00

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	490,000.000	26 Jun 23	108.5000			0.00	531,650.00	531,650.00	0.00
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	-140,000.000	23 Feb 23		94.9336		0.00	135,280.47	132,907.03	-2,373.44
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	35,000.000	1 Mar 23	96.1094			0.00	33,638.28	33,638.28	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	45,000.000	2 Mar 23	95.0234			0.00	42,760.55	42,760.55	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	80,000.000	2 Mar 23	95.1719			0.00	76,137.50	76,137.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	8 Mar 23	97.3594			0.00	58,415.63	58,415.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	120,000.000	9 Mar 23	96.5938			0.00	115,912.50	115,912.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	85,000.000	9 Mar 23	96.5938			0.00	82,104.69	82,104.69	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	40,000.000	9 Mar 23	96.5938			0.00	38,637.50	38,637.50	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	135,000.000	9 Mar 23	96.5938			0.00	130,401.56	130,401.56	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	9 Mar 23	96.5938			0.00	57,956.25	57,956.25	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	45,000.000	15 Mar 23	100.9063			0.00	45,407.81	45,407.81	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	16 Mar 23	100.0703			0.00	30,021.09	30,021.09	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	35,000.000	29 Mar 23	99.4531			0.00	34,808.59	34,808.59	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	5 Apr 23	102.7422			0.00	61,645.31	61,645.31	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	10 Apr 23	101.7656			0.00	30,529.69	30,529.69	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	35,000.000	13 Apr 23	101.9609			0.00	35,686.33	35,686.33	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	60,000.000	19 Apr 23	99.3281			0.00	59,596.88	59,596.88	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	27 Apr 23	100.0156			0.00	50,007.81	50,007.81	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	50,000.000	27 Apr 23	100.2813			0.00	50,140.63	50,140.63	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	25,000.000	2 May 23	99.4375			0.00	24,859.38	24,859.38	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	25,000.000	3 May 23	101.2813			0.00	25,320.31	25,320.31	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	45,000.000	8 May 23	99.6484			0.00	44,841.80	44,841.80	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	30,000.000	9 May 23	99.1406			0.00	29,742.19	29,742.19	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	95,000.000	11 May 23	100.7188			0.00	95,682.81	95,682.81	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	135,000.000	23 May 23	96.7773			0.00	130,649.41	130,649.41	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	780,000.000	31 May 23	98.2188			0.00	766,106.25	766,106.25	0.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-60,000.000	22 Feb 23		97.3438		0.00	58,265.61	58,406.25	140.64
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-35,000.000	22 Feb 23		97.3438		0.00	33,988.27	34,070.31	82.04
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-80,000.000	22 Feb 23		97.3438		0.00	77,687.48	77,875.00	187.52
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-30,000.000	22 Feb 23		97.3438		0.00	29,132.81	29,203.13	70.32
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-35,000.000	22 Feb 23		97.3438		0.00	33,988.27	34,070.31	82.04
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-85,000.000	22 Feb 23		97.3438		0.00	82,542.95	82,742.19	199.24
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-50,000.000	22 Feb 23		97.3438		0.00	48,554.68	48,671.88	117.20
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-75,000.000	1 Mar 23		96.1094		0.00	72,807.96	72,082.03	-725.93
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-30,000.000	1 Mar 23		96.1953		0.00	29,123.18	28,858.59	-264.59

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-65,000.000	6 Mar 23		96.8672		0.00	62,951.20	62,963.67	12.47
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-135,000.000	8 Mar 23		96.6680		0.00	130,802.14	130,501.76	-300.38
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-50,000.000	9 Mar 23		97.2188		0.00	48,424.71	48,609.38	184.67
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-65,000.000	21 Mar 23		99.6563		0.00	63,688.02	64,776.56	1,088.54
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-45,000.000	30 Mar 23		99.6406		0.00	44,243.71	44,838.28	594.57
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-20,000.000	30 Mar 23		99.6250		0.00	19,663.87	19,925.00	261.13
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-55,000.000	30 Mar 23		99.9219		0.00	54,075.65	54,957.03	881.38
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-50,000.000	30 Mar 23		99.8906		0.00	49,159.68	49,945.31	785.63
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-355,000.000	31 Mar 23		101.1367		0.00	349,331.94	359,035.35	9,703.41
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-70,000.000	3 Apr 23		101.3438		0.00	69,894.86	70,940.63	1,045.77
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-65,000.000	21 Apr 23		99.6016		0.00	65,125.96	64,741.02	-384.94
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-40,000.000	24 Apr 23		100.1094		0.00	40,077.51	40,043.75	-33.76
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-35,000.000	2 May 23		100.3516		0.00	35,140.50	35,123.05	-17.45
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-30,000.000	10 May 23		99.7734		0.00	30,038.34	29,932.03	-106.31
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	-75,000.000	19 May 23		97.3750		0.00	75,054.60	73,031.25	-2,023.35
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	15 Feb 23	103.5859			0.00	36,255.08	36,255.08	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	16 Feb 23	102.1602			0.00	40,864.06	40,864.06	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	22 Feb 23	101.5156			0.00	25,378.91	25,378.91	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	60,000.000	22 Feb 23	101.5156			0.00	60,909.38	60,909.38	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	15,000.000	22 Feb 23	101.5156			0.00	15,227.34	15,227.34	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	50,000.000	22 Feb 23	101.5156			0.00	50,757.82	50,757.82	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	55,000.000	22 Feb 23	101.5156			0.00	55,833.60	55,833.60	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	22 Feb 23	101.2656			0.00	45,569.53	45,569.53	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	22 Feb 23	101.2656			0.00	35,442.97	35,442.97	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	22 Feb 23	101.5156			0.00	45,682.03	45,682.03	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	22 Feb 23	101.5156			0.00	40,606.25	40,606.25	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	22 Feb 23	101.5156			0.00	45,682.03	45,682.03	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	15,000.000	8 Mar 23	102.1250			0.00	15,318.75	15,318.75	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	9 Mar 23	102.3672			0.00	35,828.52	35,828.52	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	75,000.000	13 Mar 23	106.2344			0.00	79,675.78	79,675.78	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	17 Mar 23	107.5938			0.00	32,278.13	32,278.13	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	23 Mar 23	104.7578			0.00	31,427.34	31,427.34	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	5 Apr 23	108.1016			0.00	27,025.39	27,025.39	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	5 Apr 23	108.2344			0.00	27,058.59	27,058.59	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	40,000.000	13 Apr 23	105.8906			0.00	42,356.25	42,356.25	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	18 Apr 23	104.0391			0.00	46,817.58	46,817.58	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	19 Apr 23	104.0156			0.00	46,807.03	46,807.03	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	21 Apr 23	105.0391			0.00	47,267.58	47,267.58	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	45,000.000	24 Apr 23	105.2031			0.00	47,341.41	47,341.41	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	50,000.000	27 Apr 23	104.5000			0.00	52,250.00	52,250.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	27 Apr 23	105.0000			0.00	36,750.00	36,750.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	35,000.000	27 Apr 23	104.9609			0.00	36,736.33	36,736.33	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	27 Apr 23	105.0391			0.00	26,259.77	26,259.77	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	1 May 23	103.5078			0.00	25,876.95	25,876.95	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	30,000.000	3 May 23	105.7344			0.00	31,720.31	31,720.31	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	150,000.000	8 May 23	103.1406			0.00	154,710.94	154,710.94	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	25,000.000	9 May 23	102.9531			0.00	25,738.28	25,738.28	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	22 Feb 23		101.5156		0.00	50,708.50	50,757.81	49.31
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	24 Feb 23		101.7266		0.00	35,417.17	35,604.30	187.13
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	28 Feb 23		101.3438		0.00	50,686.11	50,671.88	-14.23
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-30,000.000	1 Mar 23		100.9844		0.00	30,376.93	30,295.31	-81.62
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-60,000.000	1 Mar 23		100.7734		0.00	60,753.85	60,464.06	-289.79
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-55,000.000	1 Mar 23		100.5703		0.00	55,691.03	55,313.67	-377.36
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-25,000.000	1 Mar 23		100.7578		0.00	25,314.11	25,189.45	-124.66

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-30,000.000	6 Mar 23		101.5938		0.00	30,247.70	30,478.13	230.43
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-45,000.000	8 Mar 23		102.5391		0.00	45,513.73	46,142.58	628.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-80,000.000	8 Mar 23		101.8867		0.00	80,913.31	81,509.38	596.07
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-130,000.000	8 Mar 23		101.8867		0.00	131,484.13	132,452.73	968.60
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-15,000.000	8 Mar 23		102.5234		0.00	15,171.24	15,378.52	207.28
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	15 Mar 23		106.0234		0.00	36,760.01	37,108.20	348.19
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	16 Mar 23		105.3828		0.00	21,005.72	21,076.56	70.84
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-25,000.000	29 Mar 23		104.0547		0.00	26,054.07	26,013.67	-40.40
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	30 Mar 23		104.4141		0.00	36,475.70	36,544.92	69.22
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-40,000.000	5 Apr 23		108.1328		0.00	43,010.04	43,253.13	243.09
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-120,000.000	5 Apr 23		108.0391		0.00	129,030.13	129,646.88	616.75
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-85,000.000	10 Apr 23		106.9063		0.00	91,472.73	90,870.31	-602.42
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-40,000.000	11 Apr 23		106.6719		0.00	43,008.48	42,668.75	-339.73
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-45,000.000	19 Apr 23		103.6484		0.00	47,632.94	46,641.80	-991.14
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	25 Apr 23		106.5469		0.00	21,144.90	21,309.38	164.48
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-75,000.000	25 Apr 23		106.8281		0.00	79,293.38	80,121.09	827.71
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	26 Apr 23		105.7422		0.00	37,001.35	37,009.77	8.42
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	26 Apr 23		106.5469		0.00	37,001.35	37,291.41	290.06

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	26 Apr 23		106.5234		0.00	37,001.35	37,283.20	281.85
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	28 Apr 23		106.1719		0.00	21,168.40	21,234.38	65.98
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	2 May 23		105.1250		0.00	36,975.91	36,793.75	-182.16
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-70,000.000	2 May 23		103.7578		0.00	73,951.82	72,630.47	-1,321.35
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-20,000.000	3 May 23		105.7578		0.00	21,128.10	21,151.56	23.46
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-35,000.000	10 May 23		103.6875		0.00	36,210.19	36,290.63	80.44
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-1,295,000.000	10 May 23		103.8555		0.00	1,339,777.07	1,344,928.32	5,151.25
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-70,000.000	11 May 23		104.6250		0.00	72,438.90	73,237.50	798.60
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	-50,000.000	12 May 23		104.3672		0.00	51,799.99	52,183.59	383.60
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	-425,000.000	6 Sep 23		73.9258		0.00	343,012.20	314,184.57	-28,827.63
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	40,000.000	17 Jan 23	87.5820			0.00	35,032.81	35,032.81	0.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	-60,000.000	14 Feb 23		86.0195		0.00	50,628.64	51,611.72	983.08
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	55,000.000	28 Feb 23	96.3516			0.00	52,993.36	52,993.36	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	30,000.000	2 Mar 23	95.2969			0.00	28,589.06	28,589.06	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	145,000.000	6 Mar 23	96.0391			0.00	139,256.64	139,256.64	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	35,000.000	8 Mar 23	96.3594			0.00	33,725.78	33,725.78	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	75,000.000	9 Mar 23	96.1563			0.00	72,117.19	72,117.19	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	60,000.000	14 Mar 23	99.0781			0.00	59,446.88	59,446.88	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	40,000.000	29 Mar 23	99.4063			0.00	39,762.50	39,762.50	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	105,000.000	31 Mar 23	99.9219			0.00	104,917.97	104,917.97	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	110,000.000	5 Apr 23	101.6016			0.00	111,761.72	111,761.72	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	200,000.000	11 Apr 23	100.5859			0.00	201,171.88	201,171.88	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	125,000.000	17 Apr 23	99.1719			0.00	123,964.84	123,964.84	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-55,000.000	22 Feb 23		96.6875		0.00	53,339.52	53,178.13	-161.39
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-140,000.000	28 Feb 23		96.6992		0.00	135,416.25	135,378.91	-37.34
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-250,000.000	22 Mar 23		98.9844		0.00	248,860.75	247,460.94	-1,399.81
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-70,000.000	31 Mar 23		99.8828		0.00	69,644.54	69,917.97	273.43
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	-85,000.000	3 Apr 23		100.5703		0.00	84,669.07	85,484.77	815.70
WI TREASURY SEC 3.375% 05-15-2033	15,000.000	15 May 23	98.9297			0.00	14,839.45	14,839.45	0.00
WI TREASURY SEC 3.375% 05-15-2033	165,000.000	23 May 23	97.1719			0.00	160,333.59	160,333.59	0.00
WI TREASURY SEC 3.375% 05-15-2033	240,000.000	23 May 23	97.4531			0.00	233,887.50	233,887.50	0.00
WI TREASURY SEC 3.375% 05-15-2033	220,000.000	25 May 23	96.5703			0.00	212,454.69	212,454.69	0.00
WI TREASURY SEC 3.375% 05-15-2033	85,000.000	30 May 23	97.3359			0.00	82,735.55	82,735.55	0.00
WI TREASURY SEC 3.375% 05-15-2033	40,000.000	28 Jul 23	95.1797			0.00	38,071.88	38,071.88	0.00
WI TREASURY SEC 3.375% 05-15-2033	170,000.000	8 Aug 23	95.0078			0.00	161,513.28	161,513.28	0.00
WI TREASURY SEC 3.375% 05-15-2033	165,000.000	9 Aug 23	94.8047			0.00	156,427.73	156,427.73	0.00

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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
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
WI TREASURY SEC 3.375% 05-15-2033	-95,000.000	22 May 23		97.2461		0.00	92,908.96	92,383.79	-525.17
WI TREASURY SEC 3.375% 05-15-2033	-45,000.000	25 May 23		96.6484		0.00	43,517.22	43,491.80	-25.42
WI TREASURY SEC 3.375% 05-15-2033	-220,000.000	1 Jun 23		98.0391		0.00	214,540.77	215,685.94	1,145.17
WI TREASURY SEC 3.375% 05-15-2033	-35,000.000	6 Jun 23		97.2656		0.00	34,127.18	34,042.97	-84.21
WI TREASURY SEC 3.375% 05-15-2033	-130,000.000	15 Jun 23		97.1641		0.00	125,405.27	126,313.28	908.01
WI TREASURY SEC 3.375% 05-15-2033	-65,000.000	22 Jun 23		96.5156		0.00	63,156.64	62,735.16	-421.48
WI TREASURY SEC 3.375% 05-15-2033	-65,000.000	27 Jun 23		96.7734		0.00	63,130.36	62,902.73	-227.63
WI TREASURY SEC 3.875% 05-15-2043	30,000.000	23 May 23	96.9844			0.00	29,095.31	29,095.31	0.00
WI TREASURY SEC 3.875% 05-15-2043	35,000.000	5 Jun 23	97.7813			0.00	34,223.44	34,223.44	0.00
WI TREASURY SEC 3.875% 05-15-2043	70,000.000	9 Jun 23	97.6172			0.00	68,332.03	68,332.03	0.00
WI TREASURY SEC 3.875% 05-15-2043	50,000.000	13 Jun 23	97.1016			0.00	48,550.78	48,550.78	0.00
WI TREASURY SEC 3.875% 05-15-2043	40,000.000	14 Jun 23	97.1250			0.00	38,850.00	38,850.00	0.00
WI TREASURY SEC 3.875% 05-15-2043	30,000.000	15 Jun 23	97.9844			0.00	29,395.31	29,395.31	0.00
WI TREASURY SEC 3.875% 05-15-2043	75,000.000	22 Jun 23	97.4883			0.00	73,116.21	73,116.21	0.00
WI TREASURY SEC 3.875% 05-15-2043	45,000.000	13 Jul 23	97.1406			0.00	43,713.28	43,713.28	0.00
WI TREASURY SEC 3.875% 05-15-2043	85,000.000	14 Jul 23	96.9375			0.00	82,396.88	82,396.88	0.00
WI TREASURY SEC 3.875% 05-15-2043	250,000.000	8 Aug 23	93.9297			0.00	234,824.22	234,824.22	0.00
WI TREASURY SEC 3.875% 05-15-2043	10,000.000	10 Aug 23	93.7500			0.00	9,375.00	9,375.00	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
WI TREASURY SEC 3.875% 05-15-2043	65,000.000	15 Aug 23	91.8281			0.00	59,688.28	59,688.28	0.00
WI TREASURY SEC 3.875% 05-15-2043	70,000.000	16 Aug 23	91.5234			0.00	64,066.41	64,066.41	0.00
WI TREASURY SEC 3.875% 05-15-2043	45,000.000	21 Aug 23	90.0547			0.00	40,524.61	40,524.61	0.00
WI TREASURY SEC 3.875% 05-15-2043	-50,000.000	30 May 23		97.5000		0.00	48,740.52	48,750.00	9.48
WI TREASURY SEC 3.875% 05-15-2043	-55,000.000	8 Jun 23		97.2891		0.00	53,761.06	53,508.98	-252.08
WI TREASURY SEC 3.875% 05-15-2043	-40,000.000	1 Aug 23		94.4844		0.00	38,152.94	37,793.75	-359.19
WI TREASURY SEC 3.875% 05-15-2043	-55,000.000	8 Aug 23		93.6719		0.00	51,993.71	51,519.53	-474.18
WI TREASURY SEC 3.875% 05-15-2043	-100,000.000	9 Aug 23		93.7969		0.00	94,481.29	93,796.88	-684.41
WI TREASURY SEC 3.875% 05-15-2043	-280,000.000	14 Aug 23		92.0703		0.00	259,900.56	257,796.88	-2,103.68
WI TREASURY SEC 3.875% 05-15-2043	-1,795,000.000	16 Aug 23		91.2617		0.00	1,664,066.15	1,638,147.85	-25,918.30
Corporate Debt Instruments - Preferred									
Norway - USD									
STATOIL ASA 4.25 DUE 11-23-2041	-75,000.000	13 Oct 23		81.8980		0.00	65,945.25	61,423.50	-4,521.75
Switzerland - USD									
NOVARTIS CAP CORP 4% DUE 11-20-2045	-45,000.000	13 Oct 23		79.6110		0.00	54,381.09	35,824.95	-18,556.14
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	55,000.000	5 Oct 23	84.3770			0.00	46,407.35	46,407.35	0.00
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	-110,000.000	13 Oct 23		84.9770		0.00	99,238.70	93,474.70	-5,764.00
United States - USD									

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
AMEREN ILL CO 4.5% 03-15-2049	-30,000.000	13 Oct 23		81.3880		0.00	33,200.70	24,416.40	-8,784.30
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050	-130,000.000	13 Oct 23		64.8500		0.00	140,831.49	84,305.00	-56,526.49
ANTHEM INC 4.65% DUE 01-15-2043	-30,000.000	7 Feb 23		94.6820		0.00	34,761.27	28,404.60	-6,356.67
ARCHER DANIELS 4.535 DUE 03-26-2042	-40,000.000	13 Oct 23		83.9840		0.00	39,837.60	33,593.60	-6,244.00
ARCHER-DANIELS 4.016% DUE 04-16-2043	-30,000.000	13 Oct 23		76.9070		0.00	26,241.90	23,072.10	-3,169.80
BRISTOL MYERS 3.25% DUE 08-01-2042	-40,000.000	13 Oct 23		69.8740		0.00	38,424.00	27,949.60	-10,474.40
BURL NORTHN 4.4 DUE 03-15-2042	-45,000.000	13 Oct 23		82.2500		0.00	51,898.50	37,012.50	-14,886.00
BURL NORTHN DEB 5.05 DUE 03-01-2041	40,000.000	2 May 23	100.2340			0.00	40,093.60	40,093.60	0.00
BURL NORTHN DEB 5.05 DUE 03-01-2041	-95,000.000	13 Oct 23		90.6110		0.00	101,649.60	86,080.45	-15,569.15
BURL NORTHN SANTA 4.95% DUE 09-15-2041	-105,000.000	13 Oct 23		89.4840		0.00	148,579.20	93,958.20	-54,621.00
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	-25,000.000	8 Mar 23		84.0600		0.00	30,379.00	21,015.00	-9,364.00
BURLINGTON NORTHN SANTA 4.55 09-01-2044	-150,000.000	13 Oct 23		82.9880		0.00	187,793.40	124,482.00	-63,311.40
CAROLINA PWR & LT 4.1 DUE 05-15-2042	-295,000.000	13 Oct 23		77.1940		0.00	355,303.70	227,722.30	-127,581.40
CATERPILLAR INS 5.2% DUE 05-27-2041	40,000.000	30 Jan 23	106.9310			0.00	42,772.40	42,772.40	0.00
CATERPILLAR INS 5.2% DUE 05-27-2041	70,000.000	6 Mar 23	102.4140			0.00	71,689.80	71,689.80	0.00
CATERPILLAR INS 5.2% DUE 05-27-2041	-110,000.000	13 Oct 23		95.7020		0.00	114,462.20	105,272.20	-9,190.00
CENTERPOINT ENERGY 3.95% 03-01-2048	-45,000.000	13 Oct 23		74.8090		0.00	53,402.54	33,664.05	-19,738.49
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6% DUE 03-01-2052 BEO	-105,000.000	13 Oct 23		68.8560		0.00	103,852.70	72,298.80	-31,553.90

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	-35,000.000	13 Oct 23		73.9420		0.00	33,032.30	25,879.70	-7,152.60
CONSUMERS ENERGY 3.5% DUE 08-01-2051	-65,000.000	13 Oct 23		68.2990		0.00	83,316.35	44,394.35	-38,922.00
DTE ELEC CO 2.95% DUE 03-01-2050	-40,000.000	13 Oct 23		60.5880		0.00	28,092.80	24,235.20	-3,857.60
DUKE ENERGY 3.7% DUE 10-15-2046	-30,000.000	13 Oct 23		69.1560		0.00	21,366.90	20,746.80	-620.10
DUKE ENERGY 4 DUE 09-30-2042	-75,000.000	13 Oct 23		75.7780		0.00	78,222.34	56,833.50	-21,388.84
DUKE ENERGY 4.25% DUE 12-15-2041	-60,000.000	13 Oct 23		79.4650		0.00	58,141.80	47,679.00	-10,462.80
DUKE ENERGY 4.375% DUE 03-30-2044	-135,000.000	13 Oct 23		78.9370		0.00	162,129.60	106,564.95	-55,564.65
DUKE ENERGY FLA 3.4% DUE 10-01-2046	-35,000.000	13 Oct 23		66.2760		0.00	23,743.65	23,196.60	-547.05
DUKE ENERGY IND 3.75% DUE 05-15-2046	-145,000.000	13 Oct 23		70.2280		0.00	159,171.75	101,830.60	-57,341.15
DUKE ENERGY IND 4.2% DUE 03-15-2042	-110,000.000	13 Oct 23		76.8840		0.00	126,320.70	84,572.40	-41,748.30
DUKE ENERGY IND 4.9 DUE 07-15-2043	-25,000.000	13 Oct 23		85.0500		0.00	33,057.00	21,262.50	-11,794.50
DUKE ENERGY IND 6.35% DUE 08-15-2038	-60,000.000	13 Oct 23		101.4490		0.00	85,031.40	60,869.40	-24,162.00
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	-150,000.000	13 Oct 23		62.9020		0.00	134,550.25	94,353.00	-40,197.25
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	-100,000.000	13 Oct 23		68.9360		0.00	114,388.55	68,936.00	-45,452.55
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	-60,000.000	13 Oct 23		62.8810		0.00	59,626.80	37,728.60	-21,898.20
ENTERGY ARK LLC 2.65% DUE 06-15-2051	-10,000.000	13 Oct 23		54.7620		0.00	9,905.86	5,476.20	-4,429.66
ENTERGY LA LLC 4.2% 04-01-2050	-65,000.000	13 Oct 23		74.0490		0.00	84,111.95	48,131.85	-35,980.10
ENTERGY LA LLC 4.75% 09-15-2052	-50,000.000	13 Oct 23		80.5650		0.00	49,728.50	40,282.50	-9,446.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	-55,000.000	13 Oct 23		67.6740		0.00	54,650.20	37,220.70	-17,429.50
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	-60,000.000	13 Oct 23		74.6570		0.00	75,217.80	44,794.20	-30,423.60
ENTERGY MISS LLC 3.85% DUE 06-01-2049	-80,000.000	13 Oct 23		70.4580		0.00	80,209.63	56,366.40	-23,843.23
ENTERGY TEX INC 4.5% 03-30-2039	-135,000.000	13 Oct 23		82.5370		0.00	134,243.10	111,424.95	-22,818.15
ENTERGY TEXAS INC 5.8% 09-01-2053	-50,000.000	13 Oct 23		93.6350		0.00	50,294.00	46,817.50	-3,476.50
EXXON MOBIL CORP 3.567% DUE 03-06-2045	-170,000.000	13 Oct 23		73.1960		0.00	178,799.20	124,433.20	-54,366.00
FL PWR & LT CO 3.7% 12-01-2047	-75,000.000	27 Apr 23		83.1200		0.00	66,950.68	62,340.00	-4,610.68
FL PWR & LT CO 3.7% 12-01-2047	-80,000.000	13 Oct 23		71.6850		0.00	71,414.06	57,348.00	-14,066.06
FL PWR & LT CO 4.95% DUE 06-01-2035	-40,000.000	13 Oct 23		93.5210		0.00	52,888.40	37,408.40	-15,480.00
FLORIDA PWR CORP 6.35% DUE 09-15-2037	-25,000.000	13 Oct 23		101.7890		0.00	27,148.00	25,447.25	-1,700.75
FLORIDA PWR CORP 6.4% DUE 06-15-2038	165,000.000	1 Jun 23	111.5060			0.00	183,984.90	183,984.90	0.00
FLORIDA PWR CORP 6.4% DUE 06-15-2038	-165,000.000	13 Oct 23		102.6160		0.00	183,984.90	169,316.40	-14,668.50
HERSHEY CO 3.125% DUE 11-15-2049	-60,000.000	13 Oct 23		64.9940		0.00	43,054.80	38,996.40	-4,058.40
HOME DEPOT INC 4.2% DUE 04-01-2043	-240,000.000	13 Oct 23		80.5300		0.00	288,117.60	193,272.00	-94,845.60
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	-115,000.000	13 Oct 23		84.2300		0.00	119,814.00	96,864.50	-22,949.50
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	-190,000.000	13 Oct 23		76.8080		0.00	222,934.45	145,935.20	-76,999.25
KIMBERLY-CLARK 5.3% DUE 03-01-2041	-45,000.000	13 Oct 23		95.0580		0.00	46,431.90	42,776.10	-3,655.80
KS CY PWR & LT CO 4.2% DUE 06-15-2047	-40,000.000	13 Oct 23		75.2510		0.00	36,223.38	30,100.40	-6,122.98

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
KY UTILS CO 4.65 DUE 11-14-2043	-60,000.000	13 Oct 23		79.1380		0.00	66,050.40	47,482.80	-18,567.60
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	-50,000.000	13 Oct 23		75.4730		0.00	57,016.11	37,736.50	-19,279.61
MEDTRONIC INC 4.625% DUE 03-15-2045	-30,000.000	10 Apr 23		99.8190		0.00	28,226.10	29,945.70	1,719.60
MERCK & CO INC 5.85% DUE 06-30-2039	-80,000.000	13 Oct 23		97.9310		0.00	87,410.00	78,344.80	-9,065.20
MERCK & CO INC NEW 6.55% DUE 09-15-2037	5,000.000	13 Jan 23	119.8810			0.00	5,994.05	5,994.05	0.00
MERCK & CO INC NEW 6.55% DUE 09-15-2037	-35,000.000	13 Oct 23		107.1270		0.00	50,942.75	37,494.45	-13,448.30
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	-165,000.000	13 Oct 23		80.5300		0.00	184,619.10	132,874.50	-51,744.60
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	-80,000.000	13 Oct 23		84.7270		0.00	95,534.20	67,781.60	-27,752.60
MIDAMERICAN ENERGY CO 2.7% 08-01-2052	-100,000.000	15 May 23		64.6770		0.00	99,291.00	64,677.00	-34,614.00
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	-75,000.000	13 Oct 23		74.2700		0.00	86,995.50	55,702.50	-31,293.00
NEVADA PWR CO 3.125% DUE 08-01-2050	-95,000.000	13 Oct 23		60.0330		0.00	95,484.13	57,031.35	-38,452.78
PACIFICORP 5.75% DUE 04-01-2037	-90,000.000	13 Oct 23		94.3550		0.00	109,916.50	84,919.50	-24,997.00
PEPSICO INC 3.45% DUE 10-06-2046	-35,000.000	13 Oct 23		72.6920		0.00	32,678.80	25,442.20	-7,236.60
PEPSICO INC SR NT 4.875 DUE 11-01-2040	-140,000.000	13 Oct 23		91.5990		0.00	126,445.20	128,238.60	1,793.40
PROGRESSIVE CORP 4.2% DUE 03-15-2048	-130,000.000	13 Oct 23		78.1070		0.00	157,506.82	101,539.10	-55,967.72
PROGRESSIVE CORP 4.95% 06-15-2033	100,000.000	22 May 23	99.9410			0.00	99,941.00	99,941.00	0.00
PROGRESSIVE CORP 4.95% 06-15-2033	-15,000.000	13 Sep 23		97.1430		0.00	14,930.46	14,571.45	-359.01
PROGRESSIVE CORP 4.95% 06-15-2033	-30,000.000	13 Oct 23		93.9670		0.00	29,860.93	28,190.10	-1,670.83

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	-105,000.000	13 Oct 23		70.9230		0.00	105,577.15	74,469.15	-31,108.00
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051	-50,000.000	17 Mar 23		72.3140		0.00	39,342.00	36,157.00	-3,185.00
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	-75,000.000	13 Oct 23		58.5230		0.00	77,877.75	43,892.25	-33,985.50
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	30,000.000	8 Feb 23	81.9640			0.00	24,589.20	24,589.20	0.00
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	-80,000.000	13 Oct 23		70.0110		0.00	74,470.70	56,008.80	-18,461.90
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	-60,000.000	13 Oct 23		65.0140		0.00	66,894.60	39,008.40	-27,886.20
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042	-75,000.000	13 Oct 23		74.3180		0.00	59,858.25	55,738.50	-4,119.75
S CAROLINA ELEC & 4.6% DUE 06-15-2043	-35,000.000	13 Oct 23		82.2710		0.00	43,857.45	28,794.85	-15,062.60
S CAROLINA ELEC & 5.45% DUE 02-01-2041	-235,000.000	13 Oct 23		91.9040		0.00	262,488.60	215,974.40	-46,514.20
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	-95,000.000	13 Oct 23		81.5560		0.00	102,244.69	77,478.20	-24,766.49
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	-175,000.000	13 Oct 23		83.6600		0.00	203,868.98	146,405.00	-57,463.98
SHELL INTL FIN B V 3.625% DUE 08-21-2042	-145,000.000	13 Oct 23		75.2720		0.00	148,826.35	109,144.40	-39,681.95
SHELL INTL FIN B V 3.75% DUE 09-12-2046	-175,000.000	13 Oct 23		72.9850		0.00	162,386.32	127,723.75	-34,662.57
SHELL INTL FIN B V 6.375% DUE 12-15-2038	35,000.000	25 May 23	110.4200			0.00	38,647.00	38,647.00	0.00
SHELL INTL FIN B V 6.375% DUE 12-15-2038	-70,000.000	13 Oct 23		105.2820		0.00	78,310.40	73,697.40	-4,613.00
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	-40,000.000	27 Apr 23		86.9660		0.00	34,758.00	34,786.40	28.40
SOUTHN CAL GAS 3.75 DUE 09-15-2042	-60,000.000	13 Oct 23		71.6920		0.00	60,746.31	43,015.20	-17,731.11
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	-30,000.000	13 Oct 23		70.3240		0.00	29,927.10	21,097.20	-8,829.90

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	-35,000.000	13 Oct 23		72.9370		0.00	40,941.60	25,527.95	-15,413.65
TARGET CORP 6.5% DUE 10-15-2037	-65,000.000	13 Oct 23		105.5250		0.00	99,698.08	68,591.25	-31,106.83
UNION ELEC CO 2.625% DUE 03-15-2051	-65,000.000	13 Oct 23		55.8100		0.00	43,573.40	36,276.50	-7,296.90
UNION ELEC CO 3.25% DUE 10-01-2049	-110,000.000	13 Oct 23		60.4080		0.00	96,559.40	66,448.80	-30,110.60
UNION ELEC CO 4.0% DUE 04-01-2048	-35,000.000	13 Oct 23		72.7650		0.00	44,028.95	25,467.75	-18,561.20
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	-204,000.000	13 Oct 23		69.7570		0.00	202,616.88	142,304.28	-60,312.60
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	-85,000.000	13 Oct 23		78.5490		0.00	73,009.70	66,766.65	-6,243.05
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	-30,000.000	13 Oct 23		85.7100		0.00	26,997.30	25,713.00	-1,284.30
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	-35,000.000	13 Oct 23		82.5090		0.00	38,123.05	28,878.15	-9,244.90
UTD PARCEL SVC INC 3.625% DUE 10-01-2042	-40,000.000	13 Oct 23		76.1590		0.00	44,650.40	30,463.60	-14,186.80
VISA INC 3.65% 09-15-2047	-50,000.000	8 May 23		84.8380		0.00	59,127.50	42,419.00	-16,708.50
VISA INC 4.3% DUE 12-14-2045	-175,000.000	13 Oct 23		83.2840		0.00	154,319.25	145,747.00	-8,572.25
WALMART INC 3.625% DUE 12-15-2047	90,000.000	26 Jan 23	87.9210			0.00	79,128.90	79,128.90	0.00
WALMART INC 3.625% DUE 12-15-2047	-30,000.000	13 Oct 23		74.3030		0.00	26,376.30	22,290.90	-4,085.40
WALMART INC 3.95% DUE 06-28-2038	-120,000.000	13 Oct 23		85.2490		0.00	108,120.00	102,298.80	-5,821.20
WALMART INC 5% DUE 10-25-2040	-10,000.000	10 Aug 23		101.1920		0.00	10,305.60	10,119.20	-186.40
WELLPOINT INC 5.95% DUE 12-15-2034	-90,000.000	13 Oct 23		99.1310		0.00	101,876.40	89,217.90	-12,658.50
WELLPOINT INC 6.375% DUE 06-15-2037	-90,000.000	13 Oct 23		100.5240		0.00	94,439.70	90,471.60	-3,968.10

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Preferred									
United States - USD									
WESTAR ENERGY INC 4.1% DUE 04-01-2043	-90,000.000	13 Oct 23		74.6370		0.00	89,460.00	67,173.30	-22,286.70
WESTAR ENERGY INC 4.125 DUE 03-01-2042	-125,000.000	13 Oct 23		76.1740		0.00	134,013.25	95,217.50	-38,795.75
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	-105,000.000	13 Oct 23		63.0610		0.00	68,286.05	66,214.05	-2,072.00
Corporate Debt Instruments - Other									
Australia - USD									
BARRICK PD 5.95% DUE 10-15-2039	-360,000.000	13 Oct 23		97.0910		0.00	474,807.80	349,527.60	-125,280.20
BHP BILLITON FIN USA LTD 5.5% 09-08-2053	-295,000.000	13 Oct 23		95.3220		0.00	283,330.51	281,199.90	-2,130.61
RIO TINTO FIN USA 5.125% DUE 03-09-2053	-35,000.000	13 Oct 23		89.3890		0.00	34,590.68	31,286.15	-3,304.53
RIO TINTO FIN USA LTD 2.75% 11-02-2051	-115,000.000	13 Oct 23		58.7260		0.00	113,745.35	67,534.90	-46,210.45
WESTPAC BKG CORP NT 3.02% 11-18-2036	-120,000.000	13 Oct 23		73.5370		0.00	120,000.00	88,244.40	-31,755.60
Belgium - USD									
ANHEUSER BUSCH 5.8% DUE 01-23-2059	55,000.000	28 Sep 23	97.8450			0.00	53,814.75	53,814.75	0.00
ANHEUSER BUSCH 5.8% DUE 01-23-2059	-55,000.000	13 Oct 23		96.8710		0.00	53,814.75	53,279.05	-535.70
ANHEUSER BUSCH 8% DUE 11-15-2039	-40,000.000	13 Oct 23		118.2260		0.00	62,368.00	47,290.40	-15,077.60
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	-15,000.000	19 May 23		103.7000		0.00	16,032.45	15,555.00	-477.45
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	-190,000.000	13 Oct 23		95.6190		0.00	189,887.90	181,676.10	-8,211.80
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	-70,000.000	13 Oct 23		85.9280		0.00	58,122.40	60,149.60	2,027.20
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	-60,000.000	13 Oct 23		90.5670		0.00	59,148.10	54,340.20	-4,807.90

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Belgium - USD									
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	60,000.000	29 Mar 23	94.3900			0.00	56,634.00	56,634.00	0.00
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	-220,000.000	13 Oct 23		86.5340		0.00	195,463.75	190,374.80	-5,088.95
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2 036	-265,000.000	11 Jan 23		99.1030		0.00	279,067.10	262,622.95	-16,444.15
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2 036	-365,000.000	13 Oct 23		90.7230		0.00	381,491.74	331,138.95	-50,352.79
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	190,000.000	11 Jan 23	97.5420			0.00	185,329.80	185,329.80	0.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	75,000.000	12 Jun 23	94.7320			0.00	71,049.00	71,049.00	0.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-60,000.000	29 Mar 23		95.0240		0.00	60,534.49	57,014.40	-3,520.09
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-55,000.000	20 Sep 23		91.7610		0.00	54,777.16	50,468.55	-4,308.61
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046	-495,000.000	13 Oct 23		86.7660		0.00	492,994.40	429,491.70	-63,502.70
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	-95,000.000	13 Oct 23		83.7170		0.00	91,273.65	79,531.15	-11,742.50
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	-55,000.000	13 Oct 23		82.3900		0.00	47,667.40	45,314.50	-2,352.90
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	-45,000.000	13 Oct 23		120.6590		0.00	54,532.80	54,296.55	-236.25
Brazil - USD									
VALE OVERSEAS LTD 6.125% DUE 06-12-2033	-400,000.000	13 Oct 23		96.0940		0.00	396,468.00	384,376.00	-12,092.00
Canada - USD									
ALCAN INC 6.125% DUE 12-15-2033	-40,000.000	13 Oct 23		101.7600		0.00	55,566.00	40,704.00	-14,862.00
BELL CDA FIXED 4.3% 07-29-2049	-215,000.000	13 Oct 23		74.3020		0.00	237,578.10	159,749.30	-77,828.80
CANADIAN NATL RY CO 3.65% 02-03-2048	-60,000.000	6 Jan 23		83.5800		0.00	68,579.86	50,148.00	-18,431.86

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Canada - USD									
CANADIAN PAC RY CO 4.3% 05-15-2043	-50,000.000	13 Oct 23		78.6710		0.00	42,225.00	39,335.50	-2,889.50
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	50,000.000	11 Jan 23	79.7750			0.00	39,887.50	39,887.50	0.00
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	55,000.000	26 Apr 23	71.2550			0.00	39,190.25	39,190.25	0.00
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	65,000.000	8 Sep 23	66.9030			0.00	43,486.95	43,486.95	0.00
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	-345,000.000	13 Oct 23		61.9520		0.00	246,574.42	213,734.40	-32,840.02
CDN NAT RES LTD 5.85% DUE 02-01-2035	-65,000.000	13 Oct 23		93.6090		0.00	77,581.20	60,845.85	-16,735.35
CDN NAT RES LTD 6.25% DUE 03-15-2038	-175,000.000	13 Oct 23		95.6610		0.00	212,475.65	167,406.75	-45,068.90
CDN NAT RES LTD 6.5% DUE 02-15-2037	-90,000.000	13 Oct 23		97.3260		0.00	92,565.90	87,593.40	-4,972.50
CDN NAT RES LTD 6.75% DUE 02-01-2039	-85,000.000	13 Oct 23		98.8240		0.00	118,209.70	84,000.40	-34,209.30
CDN PAC RY LTD 4.8% DUE 09-15-2035	-60,000.000	13 Oct 23		90.8220		0.00	66,855.60	54,493.20	-12,362.40
CENOVUS ENERGY INC 5.4% 06-15-2047	-36,000.000	13 Oct 23		84.9600		0.00	44,375.76	30,585.60	-13,790.16
CENOVUS ENERGY INC NT 3.75% 02-15-2052	-240,000.000	13 Oct 23		65.2620		0.00	214,509.94	156,628.80	-57,881.14
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO	80,000.000	4 Jan 23	78.4020			0.00	62,721.60	62,721.60	0.00
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO	-80,000.000	19 Jan 23		81.7760		0.00	62,721.60	65,420.80	2,699.20
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	-50,000.000	13 Oct 23		75.8990		0.00	42,615.00	37,949.50	-4,665.50
NUTRIEN LTD 5.8% DUE 03-27-2053	-85,000.000	13 Oct 23		91.1060		0.00	84,461.95	77,440.10	-7,021.85
PETRO-CDA 6.8% DUE 05-15-2038	-155,000.000	13 Oct 23		101.1090		0.00	188,974.35	156,718.95	-32,255.40
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	-90,000.000	1 Aug 23		77.8300		0.00	80,329.61	70,047.00	-10,282.61

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Canada - USD									
SUNCOR ENERGY INC 4% DUE 11-15-2047	95,000.000	1 Mar 23	77.5550			0.00	73,677.25	73,677.25	0.00
SUNCOR ENERGY INC 4% DUE 11-15-2047	-95,000.000	13 Oct 23		70.0600		0.00	73,677.25	66,557.00	-7,120.25
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	-55,000.000	13 Oct 23		96.3260		0.00	63,859.95	52,979.30	-10,880.65
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	-40,000.000	13 Oct 23		98.6890		0.00	55,691.60	39,475.60	-16,216.00
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	-40,000.000	13 Oct 23		99.8850		0.00	48,912.80	39,954.00	-8,958.80
TECK RESOURCES LTD 6.25% DUE 07-15-2041	-70,000.000	13 Oct 23		91.7500		0.00	67,125.80	64,225.00	-2,900.80
TRANSCANADA 4.75% DUE 05-15-2038	-200,000.000	13 Oct 23		82.3920		0.00	218,481.70	164,784.00	-53,697.70
TRANSCANADA 5.85% DUE 03-15-2036	-40,000.000	13 Oct 23		94.6930		0.00	43,609.20	37,877.20	-5,732.00
China - USD									
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	-100,000.000	13 Oct 23		59.2180		0.00	66,011.00	59,218.00	-6,793.00
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	-110,000.000	13 Oct 23		68.0370		0.00	127,750.54	74,840.70	-52,909.84
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	-125,000.000	13 Oct 23		56.0230		0.00	98,935.86	70,028.75	-28,907.11
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	-180,000.000	13 Oct 23		66.4740		0.00	179,486.55	119,653.20	-59,833.35
France - USD									
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	-40,000.000	13 Oct 23		81.2150		0.00	50,520.42	32,486.00	-18,034.42
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	-80,000.000	13 Oct 23		68.7840		0.00	79,289.22	55,027.20	-24,262.02
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	-75,000.000	27 Sep 23		65.6310		0.00	73,337.42	49,223.25	-24,114.17
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	-165,000.000	13 Oct 23		64.3180		0.00	161,342.31	106,124.70	-55,217.61

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Germany - USD									
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	-40,000.000	13 Oct 23		69.2750		0.00	39,885.79	27,710.00	-12,175.79
Ireland - USD									
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	-125,000.000	13 Oct 23		77.2340		0.00	117,001.37	96,542.50	-20,458.87
Japan - USD									
MITSUBISHI UFJ 2.309% DUE 07-20-2032	-195,000.000	31 Jan 23		80.9720		0.00	178,781.47	157,895.40	-20,886.07
MITSUBISHI UFJ 2.309% DUE 07-20-2032	-80,000.000	3 Feb 23		81.5770		0.00	73,346.25	65,261.60	-8,084.65
MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	-165,000.000	9 Mar 23		86.4220		0.00	128,479.45	142,596.30	14,116.85
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	-165,000.000	13 Oct 23		68.4920		0.00	153,020.50	113,011.80	-40,008.70
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	90,000.000	1 Mar 23	67.7690			0.00	60,992.10	60,992.10	0.00
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	-105,000.000	13 Oct 23		62.7700		0.00	77,402.78	65,908.50	-11,494.28
Mexico - USD									
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	-120,000.000	13 Oct 23		98.9820		0.00	145,093.30	118,778.40	-26,314.90
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	-130,000.000	13 Oct 23		102.7680		0.00	183,828.20	133,598.40	-50,229.80
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	-1,000.000	13 Oct 23		66.8990		0.00	842.78	668.99	-173.79
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	-45,000.000	13 Oct 23		96.6340		0.00	44,221.50	43,485.30	-736.20
Netherlands - USD									
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL 5.75 DUE 12-01-2043 REG	-55,000.000	13 Oct 23		90.9200		0.00	63,973.17	50,006.00	-13,967.17

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Netherlands - USD									
KONINKLIJKE 6.875% DUE 03-11-2038	-30,000.000	29 Mar 23		114.6350		0.00	39,529.82	34,390.50	-5,139.32
KONINKLIJKE 6.875% DUE 03-11-2038	-55,000.000	13 Oct 23		102.6060		0.00	72,471.33	56,433.30	-16,038.03
Norway - USD									
EQUINOR ASA 3.25% DUE 11-18-2049	55,000.000	13 Jun 23	73.3330			0.00	40,333.15	40,333.15	0.00
EQUINOR ASA 3.25% DUE 11-18-2049	65,000.000	14 Sep 23	69.5130			0.00	45,183.45	45,183.45	0.00
EQUINOR ASA 3.25% DUE 11-18-2049	-120,000.000	13 Oct 23		65.9850		0.00	85,516.60	79,182.00	-6,334.60
EQUINOR ASA 3.625% DUE 04-06-2040	125,000.000	21 Jun 23	83.7620			0.00	104,702.50	104,702.50	0.00
EQUINOR ASA 3.625% DUE 04-06-2040	-55,000.000	13 Oct 23		76.1770		0.00	46,069.10	41,897.35	-4,171.75
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	-60,000.000	13 Oct 23		71.9970		0.00	45,727.80	43,198.20	-2,529.60
STATOIL ASA 3.95 DUE 05-15-2043	-60,000.000	27 Apr 23		88.9690		0.00	66,397.47	53,381.40	-13,016.07
STATOIL ASA 5.1 DUE 08-17-2040	-55,000.000	13 Jun 23		99.3260		0.00	53,812.00	54,629.30	817.30
STATOIL ASA 5.1 DUE 08-17-2040	-110,000.000	21 Jun 23		99.8460		0.00	107,624.00	109,830.60	2,206.60
STATOIL ASA 5.1 DUE 08-17-2040	-80,000.000	13 Oct 23		92.8580		0.00	78,272.00	74,286.40	-3,985.60
Peru - USD									
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	-195,000.000	13 Oct 23		108.6690		0.00	289,121.00	211,904.55	-77,216.45
Spain - USD									
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	-185,000.000	13 Oct 23		78.6310		0.00	195,690.84	145,467.35	-50,223.49
TELEFONICA EMISIONES S A U CORP BOND 5.5 2% 03-01-2049	-185,000.000	13 Oct 23		81.8490		0.00	221,144.77	151,420.65	-69,724.12

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
Switzerland - USD									
#REORG/CR SUISSE GROUP MANDATORY EXCHANG E UBS GROUP 4Y1LAWS 06-12-2023	-205,000.000	15 Mar 23		63.5000		0.00	252,146.89	130,175.00	-121,971.89
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2 051	115,000.000	16 Jun 23	66.7690			0.00	76,784.35	76,784.35	0.00
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2 051	-140,000.000	24 May 23		65.1930		0.00	103,765.79	91,270.20	-12,495.59
PVTPL UBS GROUP AG 6.537% 08-12-2033	-20,000.000	13 Sep 23		102.1220		0.00	20,100.00	20,424.40	324.40
PVTPL UBS GROUP AG 9.016% 11-15-2033	130,000.000	15 Jun 23	120.3040			0.00	156,395.20	156,395.20	0.00
PVTPL UBS GROUP AG 9.016% 11-15-2033	-15,000.000	15 Mar 23		80.0000		0.00	15,000.00	12,000.00	-3,000.00
PVTPL UBS GROUP AG 9.016% 11-15-2033	-170,000.000	23 May 23		118.8010		0.00	180,064.77	201,961.70	21,896.93
PVTPL UBS GROUP AG 9.016% 11-15-2033	-235,000.000	13 Oct 23		114.8410		0.00	275,028.73	269,876.35	-5,152.38
UBS GROUP AG 4.875% 05-15-2045	-150,000.000	13 Oct 23		81.3430		0.00	137,654.80	122,014.50	-15,640.30
United Kingdom - USD									
ASTRAZENECA PLC 4% DUE 09-18-2042	-135,000.000	13 Oct 23		80.1520		0.00	172,609.94	108,205.20	-64,404.74
ASTRAZENECA PLC 4.375% 08-17-2048	-30,000.000	13 Oct 23		82.6430		0.00	28,843.50	24,792.90	-4,050.60
ASTRAZENECA PLC 6.45% DUE 09-15-2037	-5,000.000	13 Jan 23		119.4180		0.00	5,783.55	5,970.90	187.35
B A T CAP CORP 4.39% 08-15-2037	-50,000.000	13 Oct 23		75.2350		0.00	40,424.50	37,617.50	-2,807.00
B A T CAP CORP 4.758% DUE 09-06-2049	-105,000.000	13 Oct 23		69.5320		0.00	80,178.00	73,008.60	-7,169.40
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	-320,000.000	13 Oct 23		66.0510		0.00	300,045.00	211,363.20	-88,681.80
BARCLAYS PLC 5.25% DUE 08-17-2045	-40,000.000	13 Oct 23		82.8950		0.00	34,882.40	33,158.00	-1,724.40
BARCLAYS PLC 7.119% 06-27-2034	-240,000.000	13 Oct 23		95.4500		0.00	240,000.00	229,080.00	-10,920.00

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United Kingdom - USD									
BARCLAYS PLC FIXED 6.224% 05-09-2033	-20,000.000	13 Sep 23		97.2470		0.00	20,000.00	19,449.40	-550.60
BARCLAYS PLC FIXED 6.224% 05-09-2033	-330,000.000	13 Oct 23		94.1400		0.00	330,000.00	310,662.00	-19,338.00
BARCLAYS PLC RESETTING SR NT CALL NT FXD 3.33% 11-24-2042	-100,000.000	13 Oct 23		63.6070		0.00	69,913.00	63,607.00	-6,306.00
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	-170,000.000	13 Oct 23		95.0080		0.00	170,186.30	161,513.60	-8,672.70
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	-200,000.000	13 Oct 23		93.9060		0.00	197,321.45	187,812.00	-9,509.45
DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	-50,000.000	13 Oct 23		101.4650		0.00	55,979.00	50,732.50	-5,246.50
HSBC HLDGS PLC 6.254% 03-09-2034	-20,000.000	13 Sep 23		99.9070		0.00	20,467.40	19,981.40	-486.00
HSBC HLDGS PLC 6.547% 06-20-2034	-325,000.000	13 Oct 23		94.4100		0.00	323,481.25	306,832.50	-16,648.75
HSBC HOLDINGS PLC 6.332% 03-09-2044	-370,000.000	13 Oct 23		95.7050		0.00	388,138.25	354,108.50	-34,029.75
LLOYDS BKG GROUP 3.369% DUE 12-14-2046	-220,000.000	13 Oct 23		60.1380		0.00	197,684.90	132,303.60	-65,381.30
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	-60,000.000	13 Oct 23		70.7490		0.00	66,479.76	42,449.40	-24,030.36
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	-50,000.000	13 Oct 23		69.1330		0.00	50,161.11	34,566.50	-15,594.61
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	-70,000.000	13 Oct 23		93.8760		0.00	70,000.00	65,713.20	-4,286.80
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	-50,000.000	13 Oct 23		57.1020		0.00	48,995.00	28,551.00	-20,444.00
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	-65,000.000	13 Oct 23		99.7460		0.00	60,838.70	64,834.90	3,996.20
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	-55,000.000	13 Oct 23		81.7090		0.00	48,039.75	44,939.95	-3,099.80
SHELL INTL FIN B V 2.875% DUE 11-26-2041	-265,000.000	13 Oct 23		67.2140		0.00	236,789.41	178,117.10	-58,672.31
SHELL INTL FIN B V 3.25% DUE 04-06-2050	-55,000.000	13 Oct 23		66.0350		0.00	39,850.80	36,319.25	-3,531.55

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United Kingdom - USD									
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	-110,000.000	13 Oct 23		59.7250		0.00	108,578.80	65,697.50	-42,881.30
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	-175,000.000	13 Oct 23		71.3410		0.00	197,972.35	124,846.75	-73,125.60
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	40,000.000	20 Sep 23	92.3230			0.00	36,929.20	36,929.20	0.00
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	-40,000.000	13 Oct 23		87.9910		0.00	36,929.20	35,196.40	-1,732.80
VODAFONE GROUP PLC 5.75% 02-10-2063	-125,000.000	13 Oct 23		86.6650		0.00	123,955.00	108,331.25	-15,623.75
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	-85,000.000	13 Oct 23		78.8510		0.00	72,012.00	67,023.35	-4,988.65
United States - USD									
#REORG MAGELLAN EXCHANGE ONEOK INC 4R1EA UV 03-01-2024	-75,000.000	13 Oct 23		66.2680		0.00	53,602.50	49,701.00	-3,901.50
#REORG/MAGELLAN EXCHANGE ONEOK 0004R16AB V 02-27-2024	95,000.000	2 May 23	90.0480			0.00	85,545.60	85,545.60	0.00
#REORG/MAGELLAN EXCHANGE ONEOK 0004R16AB V 02-27-2024	-95,000.000	13 Oct 23		80.7910		0.00	85,545.60	76,751.45	-8,794.15
3M CO 3.25% DUE 08-26-2049	105,000.000	24 May 23	67.2320			0.00	70,593.60	70,593.60	0.00
3M CO 3.25% DUE 08-26-2049	-220,000.000	13 Oct 23		62.0880		0.00	172,648.77	136,593.60	-36,055.17
ABBOTT LABS 4.75% 04-15-2043	-215,000.000	13 Oct 23		89.6540		0.00	261,837.76	192,756.10	-69,081.66
ABBOTT LABS 6.15% DUE 11-30-2037	-10,000.000	13 Oct 23		106.0140		0.00	11,147.88	10,601.40	-546.48
ABBVIE INC 4.05% DUE 11-21-2039 REG	40,000.000	7 Feb 23	89.2150			0.00	35,686.00	35,686.00	0.00
ABBVIE INC 4.05% DUE 11-21-2039 REG	-485,000.000	13 Oct 23		80.7060		0.00	476,591.69	391,424.10	-85,167.59
ABBVIE INC 4.25% DUE 11-21-2049 REG	70,000.000	9 Feb 23	88.4540			0.00	61,917.80	61,917.80	0.00
ABBVIE INC 4.25% DUE 11-21-2049 REG	45,000.000	21 Feb 23	82.9560			0.00	37,330.20	37,330.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ABBVIE INC 4.25% DUE 11-21-2049 REG	100,000.000	2 May 23	85.4190			0.00	85,419.00	85,419.00	0.00
ABBVIE INC 4.25% DUE 11-21-2049 REG	-45,000.000	23 Mar 23		86.3370		0.00	37,330.20	38,851.65	1,521.45
ABBVIE INC 4.25% DUE 11-21-2049 REG	-40,000.000	21 Sep 23		80.5430		0.00	32,784.00	32,217.20	-566.80
ABBVIE INC 4.4% DUE 11-06-2042	55,000.000	10 Mar 23	87.8890			0.00	48,338.95	48,338.95	0.00
ABBVIE INC 4.4% DUE 11-06-2042	-55,000.000	13 Oct 23		81.9560		0.00	48,338.95	45,075.80	-3,263.15
ABBVIE INC 4.45% DUE 05-14-2046	-30,000.000	2 May 23		88.3320		0.00	29,699.05	26,499.60	-3,199.45
ABBVIE INC 4.45% DUE 05-14-2046	-325,000.000	13 Oct 23		80.7100		0.00	306,772.63	262,307.50	-44,465.13
ABBVIE INC 4.625% DUE 10-01-2042 REG	-40,000.000	13 Oct 23		83.3800		0.00	40,239.87	33,352.00	-6,887.87
ABBVIE INC 4.75% 03-15-2045	60,000.000	9 Mar 23	89.6720			0.00	53,803.20	53,803.20	0.00
ABBVIE INC 4.75% 03-15-2045	-220,000.000	13 Oct 23		84.8870		0.00	240,016.11	186,751.40	-53,264.71
ABBVIE INC 4.85% DUE 06-15-2044 REG	-45,000.000	13 Oct 23		86.3800		0.00	48,791.25	38,871.00	-9,920.25
ABBVIE INC 4.875% DUE 11-14-2048	45,000.000	5 Oct 23	84.8680			0.00	38,190.60	38,190.60	0.00
ABBVIE INC 4.875% DUE 11-14-2048	-45,000.000	13 Oct 23		86.0810		0.00	38,190.60	38,736.45	545.85
ABBVIE INC FIXED 4.7% DUE 05-14-2045	-105,000.000	13 Oct 23		84.3380		0.00	108,527.67	88,554.90	-19,972.77
ACTIVISION 2.5% DUE 09-15-2050	-120,000.000	13 Oct 23		58.6720		0.00	114,914.50	70,406.40	-44,508.10
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052	-35,000.000	13 Oct 23		80.5050		0.00	35,000.00	28,176.75	-6,823.25
AEP TEX INC 5.25% DUE 05-15-2052	-85,000.000	13 Oct 23		84.7540		0.00	84,860.60	72,040.90	-12,819.70
AEP TEX INC SR NT SER J 3.45% 05-15-2051	-40,000.000	13 Oct 23		62.8150		0.00	41,469.77	25,126.00	-16,343.77

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	-130,000.000	13 Oct 23		62.8860		0.00	130,019.50	81,751.80	-48,267.70
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	-40,000.000	13 Oct 23		69.1910		0.00	38,220.40	27,676.40	-10,544.00
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052	-40,000.000	13 Feb 23		92.5450		0.00	38,779.63	37,018.00	-1,761.63
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052	-50,000.000	15 Feb 23		92.2130		0.00	48,474.53	46,106.50	-2,368.03
AETNA INC 4.125% DUE 11-15-2042	-45,000.000	13 Oct 23		74.3740		0.00	48,735.84	33,468.30	-15,267.54
AETNA INC NEW 4.75% DUE 03-15-2044	-210,000.000	13 Oct 23		80.5800		0.00	264,642.00	169,218.00	-95,424.00
AETNA INC NEW 6.75% DUE 12-15-2037	30,000.000	6 Jun 23	108.4570			0.00	32,537.10	32,537.10	0.00
AETNA INC NEW 6.75% DUE 12-15-2037	-65,000.000	13 Oct 23		103.4520		0.00	71,763.70	67,243.80	-4,519.90
AFLAC INC 4% DUE 10-15-2046	-65,000.000	13 Oct 23		71.6780		0.00	55,006.70	46,590.70	-8,416.00
AHS HOSP CORP 2.78% DUE 07-01-2051	-85,000.000	13 Oct 23		56.3560		0.00	85,000.00	47,902.60	-37,097.40
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	-95,000.000	13 Oct 23		67.3720		0.00	94,727.05	64,003.40	-30,723.65
ALABAMA POWER CO 3.7% 12-01-2047	-85,000.000	13 Oct 23		69.8060		0.00	62,633.10	59,335.10	-3,298.00
ALABAMA PWR CO 3.75% DUE 03-01-2045	-220,000.000	13 Oct 23		71.8330		0.00	198,540.78	158,032.60	-40,508.18
ALABAMA PWR CO 4.15% DUE 08-15-2044	-55,000.000	13 Oct 23		75.9000		0.00	55,806.85	41,745.00	-14,061.85
ALABAMA PWR CO 4.3% 07-15-2048	-40,000.000	13 Oct 23		76.3910		0.00	33,167.60	30,556.40	-2,611.20
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	-215,000.000	13 Oct 23		62.7250		0.00	209,460.15	134,858.75	-74,601.40
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	-70,000.000	13 Oct 23		55.8510		0.00	49,932.40	39,095.70	-10,836.70
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	90,000.000	2 Feb 23	99.5000			0.00	89,550.00	89,550.00	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ALLSTATE CORP 4.2% DUE 12-15-2046	-105,000.000	13 Oct 23		73.2330		0.00	84,009.45	76,894.65	-7,114.80
ALLSTATE CORP 4.5% DUE 06-15-2043	-80,000.000	13 Oct 23		78.7010		0.00	69,432.00	62,960.80	-6,471.20
ALPHABET INC 2.05% 08-15-2050	140,000.000	11 Jan 23	62.9110			0.00	88,075.40	88,075.40	0.00
ALPHABET INC 2.05% 08-15-2050	80,000.000	3 Feb 23	63.3730			0.00	50,698.40	50,698.40	0.00
ALPHABET INC 2.05% 08-15-2050	-40,000.000	9 May 23		61.3720		0.00	25,231.60	24,548.80	-682.80
ALPHABET INC 2.05% 08-15-2050	-130,000.000	13 Oct 23		54.1360		0.00	82,002.70	70,376.80	-11,625.90
ALTRIA GROUP INC 3.4% DUE 02-04-2041	-80,000.000	13 Oct 23		64.0450		0.00	76,316.09	51,236.00	-25,080.09
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	-65,000.000	13 Oct 23		61.0730		0.00	41,668.25	39,697.45	-1,970.80
ALTRIA GROUP INC 3.875% DUE 09-16-2046	-40,000.000	13 Oct 23		64.6710		0.00	38,887.92	25,868.40	-13,019.52
ALTRIA GROUP INC 4.5% DUE 05-02-2043	-60,000.000	21 Aug 23		75.4980		0.00	60,855.79	45,298.80	-15,556.99
ALTRIA GROUP INC 4.5% DUE 05-02-2043	-50,000.000	13 Oct 23		73.4730		0.00	50,713.15	36,736.50	-13,976.65
AMAZON COM INC 2.5% DUE 06-03-2050	-230,000.000	13 Oct 23		57.7950		0.00	149,281.95	132,928.50	-16,353.45
AMAZON COM INC 4.05% 08-22-2047	-65,000.000	13 Oct 23		79.5860		0.00	56,176.25	51,730.90	-4,445.35
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	-40,000.000	13 Jan 23		93.6170		0.00	38,706.25	37,446.80	-1,259.45
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	-75,000.000	13 Oct 23		84.2400		0.00	72,574.21	63,180.00	-9,394.21
AMAZON COM INC NT 2.875% 05-12-2041	-95,000.000	13 Oct 23		69.5740		0.00	64,942.95	66,095.30	1,152.35
AMAZON COM INC NT 3.1% 05-12-2051	80,000.000	19 Sep 23	69.0330			0.00	55,226.40	55,226.40	0.00
AMAZON COM INC NT 3.1% 05-12-2051	-185,000.000	13 Oct 23		64.9990		0.00	139,237.33	120,248.15	-18,989.18

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AMAZON COM INC NT 3.25% 05-12-2061	-75,000.000	19 Sep 23		66.9430		0.00	78,109.04	50,207.25	-27,901.79
AMAZON COM INC NT 3.25% 05-12-2061	-65,000.000	13 Oct 23		62.9740		0.00	67,694.51	40,933.10	-26,761.41
AMAZON.COM INC 3.95% 04-13-2052	100,000.000	25 Apr 23	88.4560			0.00	88,456.00	88,456.00	0.00
AMEREN ILL CO 3.7% 12-01-2047	-180,000.000	13 Oct 23		71.8070		0.00	181,111.50	129,252.60	-51,858.90
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	-45,000.000	13 Oct 23		61.0490		0.00	28,434.60	27,472.05	-962.55
AMERICAN EXPRESS CO 5.625% 07-28-2034	-105,000.000	13 Oct 23		93.0320		0.00	105,000.00	97,683.60	-7,316.40
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	-35,000.000	23 Aug 23		75.7760		0.00	34,032.95	26,521.60	-7,511.35
AMERICAN INTERNATIONAL GROUP INC BNDS 4. 8% DUE 07-10-2045 REG	-280,000.000	13 Oct 23		81.9680		0.00	253,215.70	229,510.40	-23,705.30
AMERISOURCEBERGEN 4.3% 12-15-2047	-55,000.000	13 Oct 23		75.9780		0.00	64,165.75	41,787.90	-22,377.85
AMERN EXPRESS CO 4.05% DUE 12-03-2042	-50,000.000	13 Oct 23		78.0230		0.00	40,918.00	39,011.50	-1,906.50
AMERN INTL GROUP 4.375% DUE 01-15-2055	-40,000.000	13 Oct 23		69.6670		0.00	34,075.60	27,866.80	-6,208.80
AMERN INTL GROUP 4.375% DUE 06-30-2050	-35,000.000	13 Oct 23		75.9920		0.00	29,890.00	26,597.20	-3,292.80
AMERN INTL GROUP 4.5% DUE 07-16-2044	-120,000.000	13 Oct 23		78.8800		0.00	112,259.40	94,656.00	-17,603.40
AMERN TOWER CORP 3.1% DUE 06-15-2050	-50,000.000	13 Oct 23		57.8220		0.00	34,869.00	28,911.00	-5,958.00
AMGEN INC 2.77% 09-01-2053	-160,000.000	13 Oct 23		54.7950		0.00	101,099.90	87,672.00	-13,427.90
AMGEN INC 2.8% DUE 08-15-2041 BEO	65,000.000	8 Aug 23	69.0850			0.00	44,905.25	44,905.25	0.00
AMGEN INC 2.8% DUE 08-15-2041 BEO	60,000.000	12 Sep 23	67.7740			0.00	40,664.40	40,664.40	0.00
AMGEN INC 2.8% DUE 08-15-2041 BEO	-125,000.000	13 Oct 23		64.2840		0.00	85,569.65	80,355.00	-5,214.65

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AMGEN INC 3.375% 02-21-2050	90,000.000	24 Feb 23	69.4560			0.00	62,510.40	62,510.40	0.00
AMGEN INC 3.375% 02-21-2050	-260,000.000	13 Oct 23		64.7450		0.00	224,473.22	168,337.00	-56,136.22
AMGEN INC 4.4% DUE 02-22-2062 BEO	-25,000.000	16 Mar 23		82.2660		0.00	21,992.50	20,566.50	-1,426.00
AMGEN INC 4.875% 03-01-2053	-65,000.000	6 Feb 23		95.1100		0.00	60,004.26	61,821.50	1,817.24
AMGEN INC 4.875% 03-01-2053	-55,000.000	30 Mar 23		93.1020		0.00	49,217.30	51,206.10	1,988.80
AMGEN INC 4.95% DUE 10-01-2041	-50,000.000	8 Aug 23		90.9180		0.00	51,978.62	45,459.00	-6,519.62
AMGEN INC 4.95% DUE 10-01-2041	-210,000.000	13 Oct 23		85.4410		0.00	218,310.18	179,426.10	-38,884.08
AMGEN INC 5.15% DUE 11-15-2041	-78,000.000	13 Oct 23		87.5620		0.00	79,162.38	68,298.36	-10,864.02
AMGEN INC 5.6% DUE 03-01-2043	85,000.000	19 May 23	98.3010			0.00	83,555.85	83,555.85	0.00
AMGEN INC 5.6% DUE 03-01-2043	-50,000.000	5 Oct 23		91.6020		0.00	49,085.85	45,801.00	-3,284.85
AMGEN INC 5.6% DUE 03-01-2043	-465,000.000	13 Oct 23		92.5050		0.00	456,498.41	430,148.25	-26,350.16
AMGEN INC 5.65% 03-02-2053	-70,000.000	24 Feb 23		98.7470		0.00	69,829.38	69,122.90	-706.48
AMGEN INC 5.65% 03-02-2053	-40,000.000	14 Mar 23		100.9750		0.00	39,836.79	40,390.00	553.21
AMGEN INC 5.65% 03-02-2053	-30,000.000	18 Jul 23		101.1390		0.00	29,822.32	30,341.70	519.38
AMGEN INC 5.75% DUE 03-02-2063	50,000.000	30 Mar 23	103.0340			0.00	51,517.00	51,517.00	0.00
AMGEN INC 5.75% DUE 03-02-2063	-45,000.000	9 Mar 23		99.1460		0.00	44,582.40	44,615.70	33.30
AMGEN INC 5.75% DUE 03-02-2063	-25,000.000	17 Jul 23		100.6940		0.00	24,988.35	25,173.50	185.15
AMGEN INC FIXED 3.15% 02-21-2040	-305,000.000	13 Oct 23		69.5670		0.00	295,397.20	212,179.35	-83,217.85

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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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	45,000.000	14 Mar 23	81.2540			0.00	36,564.30	36,564.30	0.00
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	25,000.000	16 Mar 23	82.5200			0.00	20,630.00	20,630.00	0.00
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	-130,000.000	13 Oct 23		73.6290		0.00	102,937.10	95,717.70	-7,219.40
ANALOG DEVICES INC 2.95% 10-01-2051	70,000.000	23 Jun 23	70.6430			0.00	49,450.10	49,450.10	0.00
ANALOG DEVICES INC 2.95% 10-01-2051	-70,000.000	13 Oct 23		61.4620		0.00	49,450.10	43,023.40	-6,426.70
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	-40,000.000	13 Oct 23		100.2320		0.00	42,393.60	40,092.80	-2,300.80
ANTHEM INC 3.6% DUE 03-15-2051	65,000.000	8 Mar 23	74.8010			0.00	48,620.65	48,620.65	0.00
ANTHEM INC 3.6% DUE 03-15-2051	85,000.000	5 Jun 23	75.0440			0.00	63,787.40	63,787.40	0.00
ANTHEM INC 3.6% DUE 03-15-2051	-270,000.000	13 Oct 23		67.6150		0.00	199,999.65	182,560.50	-17,439.15
ANTHEM INC 4.375% 12-01-2047	-55,000.000	13 Oct 23		78.4470		0.00	47,444.65	43,145.85	-4,298.80
ANTHEM INC FIXED 3.7% 09-15-2049	-75,000.000	13 Oct 23		68.8850		0.00	66,696.45	51,663.75	-15,032.70
AON CORP FIXED 2.9% DUE 08-23-2051	-145,000.000	13 Oct 23		57.9300		0.00	122,463.01	83,998.50	-38,464.51
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28- 2052	55,000.000	30 Jun 23	78.6310			0.00	43,247.05	43,247.05	0.00
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28- 2052	-125,000.000	13 Oct 23		70.5610		0.00	96,161.45	88,201.25	-7,960.20
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	-70,000.000	13 Oct 23		75.9080		0.00	62,559.70	53,135.60	-9,424.10
APPALACHIAN PWR CO 6.7% DUE 08-15-2037	-65,000.000	13 Oct 23		102.1430		0.00	74,537.45	66,392.95	-8,144.50
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	-100,000.000	13 Oct 23		75.2950		0.00	99,209.36	75,295.00	-23,914.36
APPLE INC 2.375% DUE 02-08-2041	70,000.000	11 Oct 23	66.3340			0.00	46,433.80	46,433.80	0.00

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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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
APPLE INC 2.375% DUE 02-08-2041	-180,000.000	13 Oct 23		65.9240		0.00	126,508.36	118,663.20	-7,845.16
APPLE INC 2.65% 02-08-2051	-110,000.000	7 Jul 23		66.9800		0.00	76,469.25	73,678.00	-2,791.25
APPLE INC 2.65% 02-08-2051	-110,000.000	13 Oct 23		60.1320		0.00	70,354.90	66,145.20	-4,209.70
APPLE INC 2.65% DUE 05-11-2050 REG	55,000.000	28 Sep 23	61.2370			0.00	33,680.35	33,680.35	0.00
APPLE INC 2.65% DUE 05-11-2050 REG	-705,000.000	13 Oct 23		60.4100		0.00	663,291.02	425,890.50	-237,400.52
APPLE INC 2.7% 08-05-2051	35,000.000	15 Feb 23	67.7180			0.00	23,701.30	23,701.30	0.00
APPLE INC 2.7% 08-05-2051	-165,000.000	13 Oct 23		60.4620		0.00	108,309.80	99,762.30	-8,547.50
APPLE INC 3.45% DUE 02-09-2045	35,000.000	19 Sep 23	78.6760			0.00	27,536.60	27,536.60	0.00
APPLE INC 3.45% DUE 02-09-2045	-35,000.000	13 Oct 23		74.3990		0.00	27,536.60	26,039.65	-1,496.95
APPLE INC 3.75% DUE 09-12-2047	-145,000.000	13 Oct 23		76.3600		0.00	139,835.90	110,722.00	-29,113.90
APPLE INC 3.85% DUE 05-04-2043	-75,000.000	13 Oct 23		79.9540		0.00	67,082.25	59,965.50	-7,116.75
APPLE INC 3.85% DUE 08-04-2046	-120,000.000	13 Oct 23		78.0910		0.00	104,032.45	93,709.20	-10,323.25
APPLE INC 3.95% 08-08-2052	-30,000.000	15 Feb 23		86.1160		0.00	26,749.70	25,834.80	-914.90
APPLE INC 4.375% DUE 05-13-2045	-385,000.000	13 Oct 23		85.1570		0.00	346,445.70	327,854.45	-18,591.25
APPLE INC 4.65% DUE 02-23-2046	-80,000.000	14 Jul 23		98.7280		0.00	78,544.00	78,982.40	438.40
APPLIED MATLS INC 5.85% DUE 06-15-2041	-70,000.000	13 Oct 23		99.7180		0.00	98,696.30	69,802.60	-28,893.70
APTIV PLC/APTIV CORP 4.15% 05-01-2052	-85,000.000	13 Oct 23		68.6370		0.00	84,815.55	58,341.45	-26,474.10
AQUA AMER INC FIXED 4.276% 05-01-2049	-50,000.000	13 Oct 23		72.8450		0.00	43,279.50	36,422.50	-6,857.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046	-10,000.000	13 Oct 23		67.3400		0.00	10,967.70	6,734.00	-4,233.70
ARIZONA PUB SVC CO 5.55% 08-01-2033	-185,000.000	13 Oct 23		95.9440		0.00	184,271.31	177,496.40	-6,774.91
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	-70,000.000	13 Oct 23		90.7840		0.00	66,256.60	63,548.80	-2,707.80
AT&T INC 3.5% DUE 06-01-2041	-790,000.000	13 Oct 23		68.9470		0.00	657,067.63	544,681.30	-112,386.33
AT&T INC 3.5% DUE 09-15-2053 REG	-20,000.000	10 Feb 23		71.6140		0.00	13,737.27	14,322.80	585.53
AT&T INC 3.5% DUE 09-15-2053 REG	-560,000.000	13 Oct 23		61.4570		0.00	355,091.30	344,159.20	-10,932.10
AT&T INC 3.55% DUE 09-15-2055	-792,000.000	13 Oct 23		60.7250		0.00	693,825.22	480,942.00	-212,883.22
AT&T INC 3.65% DUE 09-15-2059	20,000.000	10 Feb 23	70.4060			0.00	14,081.20	14,081.20	0.00
AT&T INC 3.65% DUE 09-15-2059	-75,000.000	13 Oct 23		60.3260		0.00	54,465.80	45,244.50	-9,221.30
AT&T INC 3.8% 12-01-2057	-450,000.000	3 Oct 23		61.1860		0.00	357,034.09	275,337.00	-81,697.09
AT&T INC 3.8% 12-01-2057	-954,000.000	13 Oct 23		62.7690		0.00	749,145.82	598,816.26	-150,329.56
AT&T INC 4.3 DUE 12-15-2042	-50,000.000	13 Oct 23		76.1550		0.00	41,628.00	38,077.50	-3,550.50
AT&T INC 4.5% DUE 05-15-2035	-95,000.000	13 Oct 23		84.6530		0.00	86,015.85	80,420.35	-5,595.50
AT&T INC 4.55% DUE 03-09-2049	-50,000.000	22 Feb 23		83.2960		0.00	57,531.00	41,648.00	-15,883.00
AT&T INC 4.75% DUE 05-15-2046	50,000.000	30 Mar 23	89.3950			0.00	44,697.50	44,697.50	0.00
AT&T INC 4.75% DUE 05-15-2046	-115,000.000	13 Oct 23		78.0440		0.00	97,614.65	89,750.60	-7,864.05
AT&T INC 5.25% DUE 03-01-2037	-45,000.000	13 Oct 23		89.7120		0.00	43,095.15	40,370.40	-2,724.75
AT&T INC 5.35% DUE 09-01-2040	-35,000.000	13 Oct 23		88.2190		0.00	34,560.75	30,876.65	-3,684.10

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
AT&T INC 5.45% DUE 03-01-2047	-30,000.000	13 Oct 23		87.7210		0.00	29,498.10	26,316.30	-3,181.80
AT&T INC 6.3% DUE 01-15-2038	-40,000.000	13 Oct 23		98.3660		0.00	40,785.60	39,346.40	-1,439.20
AVISTA CORP 4.35% DUE 06-01-2048	-50,000.000	13 Oct 23		75.1140		0.00	40,940.50	37,557.00	-3,383.50
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	60,000.000	25 Aug 23	82.6520			0.00	49,591.20	49,591.20	0.00
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	-50,000.000	4 Oct 23		78.4480		0.00	44,774.89	39,224.00	-5,550.89
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	-55,000.000	13 Oct 23		79.1980		0.00	49,252.37	43,558.90	-5,693.47
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	25,000.000	3 Feb 23	70.9730			0.00	17,743.25	17,743.25	0.00
BANK AMER CORP 3.311% DUE 04-22-2042	45,000.000	10 May 23	75.5810			0.00	34,011.45	34,011.45	0.00
BANK AMER CORP 4.083% 03-20-2051	30,000.000	3 Feb 23	86.7680			0.00	26,030.40	26,030.40	0.00
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	-425,000.000	13 Oct 23		62.9540		0.00	356,841.03	267,554.50	-89,286.53
BANK OF AMERICA CORPORATION 4.078% 04-23-2040	-85,000.000	13 Oct 23		77.8580		0.00	92,520.82	66,179.30	-26,341.52
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	-45,000.000	13 Oct 23		92.4220		0.00	44,033.85	41,589.90	-2,443.95
BANK OF AMERICA CORPORATION 5.872% 09-15-2034	-585,000.000	13 Oct 23		96.6020		0.00	569,397.53	565,121.70	-4,275.83
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	-45,000.000	13 Oct 23		65.3720		0.00	45,000.00	29,417.40	-15,582.60
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	-30,000.000	13 Oct 23		52.1860		0.00	30,000.00	15,655.80	-14,344.20
BAXTER INTERNATIONAL INC 3.132% 12-01-20 51	-55,000.000	13 Oct 23		58.1340		0.00	55,000.00	31,973.70	-23,026.30
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	-30,000.000	13 Oct 23		72.5220		0.00	30,000.00	21,756.60	-8,243.40
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	-80,000.000	13 Oct 23		59.7820		0.00	79,966.25	47,825.60	-32,140.65

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	-45,000.000	13 Oct 23		73.5690		0.00	34,376.40	33,106.05	-1,270.35
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	-302,000.000	13 Oct 23		60.9370		0.00	244,439.48	184,029.74	-60,409.74
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	-80,000.000	23 Aug 23		78.8810		0.00	64,083.55	63,104.80	-978.75
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	-135,000.000	13 Oct 23		73.1870		0.00	104,008.08	98,802.45	-5,205.63
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	-55,000.000	13 Oct 23		76.5950		0.00	43,577.60	42,127.25	-1,450.35
BIOGEN INC CORP 3.15% 05-01-2050	-105,000.000	13 Oct 23		60.5360		0.00	84,394.05	63,562.80	-20,831.25
BLACK HILLS CORP 4.2% DUE 09-15-2046	-45,000.000	5 Jun 23		78.5400		0.00	33,912.45	35,343.00	1,430.55
BLACK HILLS CORP 4.35% DUE 05-01-2033	-35,000.000	13 Oct 23		85.1450		0.00	34,912.03	29,800.75	-5,111.28
BLACK HILLS CORP 6.15% 05-15-2034	-265,000.000	13 Oct 23		96.6200		0.00	262,946.25	256,043.00	-6,903.25
BOEING CO 3.75% DUE 02-01-2050	110,000.000	14 Aug 23	72.8050			0.00	80,085.50	80,085.50	0.00
BOEING CO 3.75% DUE 02-01-2050	-110,000.000	13 Oct 23		67.4900		0.00	80,085.50	74,239.00	-5,846.50
BOEING CO 3.85% DUE 11-01-2048	-45,000.000	13 Oct 23		67.5200		0.00	41,509.22	30,384.00	-11,125.22
BOEING CO 3.9% 05-01-2049	-165,000.000	13 Oct 23		68.8480		0.00	155,050.01	113,599.20	-41,450.81
BOEING CO 5.93% DUE 05-01-2060	45,000.000	26 Apr 23	99.0070			0.00	44,553.15	44,553.15	0.00
BOEING CO 5.93% DUE 05-01-2060	-175,000.000	13 Oct 23		89.0200		0.00	169,587.90	155,785.00	-13,802.90
BOEING CO 6.875% DUE 03-15-2039	-75,000.000	13 Oct 23		104.2830		0.00	96,525.75	78,212.25	-18,313.50
BOEING CO FIXED 3.5% DUE 03-01-2039	-145,000.000	13 Oct 23		70.4500		0.00	146,252.84	102,152.50	-44,100.34
BOEING CO FIXED 3.55% DUE 03-01-2038	-35,000.000	13 Oct 23		72.2860		0.00	33,723.90	25,300.10	-8,423.80

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BOEING CO FIXED 3.625% DUE 03-01-2048	-75,000.000	13 Oct 23		64.4080		0.00	73,749.00	48,306.00	-25,443.00
BOEING CO FIXED 5.705% DUE 05-01-2040	-115,000.000	13 Oct 23		91.4170		0.00	118,003.30	105,129.55	-12,873.75
BOEING CO FIXED 5.805% DUE 05-01-2050	50,000.000	26 Apr 23	99.8230			0.00	49,911.50	49,911.50	0.00
BOEING CO FIXED 5.805% DUE 05-01-2050	60,000.000	7 Aug 23	97.0460			0.00	58,227.60	58,227.60	0.00
BOEING CO FIXED 5.805% DUE 05-01-2050	-110,000.000	13 Oct 23		90.4820		0.00	108,139.10	99,530.20	-8,608.90
BOEING CO SR NT 5.875 DUE 02-15-2040	-60,000.000	13 Oct 23		92.9790		0.00	75,805.80	55,787.40	-20,018.40
BON SECOURS MERCY 3.205% DUE 06-01-2050	-60,000.000	13 Oct 23		61.4530		0.00	60,000.00	36,871.80	-23,128.20
BP CAP MKTS AMER 2.772% DUE 11-10-2050	-45,000.000	13 Oct 23		58.6660		0.00	26,320.05	26,399.70	79.65
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	-355,000.000	13 Oct 23		61.6700		0.00	274,309.90	218,928.50	-55,381.40
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	-65,000.000	14 Sep 23		64.2440		0.00	60,924.81	41,758.60	-19,166.21
BRISTOL MYERS 2.55% DUE 11-13-2050	60,000.000	15 May 23	63.4430			0.00	38,065.80	38,065.80	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	125,000.000	31 May 23	63.1630			0.00	78,953.75	78,953.75	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	60,000.000	1 Aug 23	62.4090			0.00	37,445.40	37,445.40	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	55,000.000	31 Aug 23	61.3430			0.00	33,738.65	33,738.65	0.00
BRISTOL MYERS 2.55% DUE 11-13-2050	-550,000.000	13 Oct 23		56.5710		0.00	353,006.00	311,140.50	-41,865.50
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	-175,000.000	13 Oct 23		79.8220		0.00	176,831.30	139,688.50	-37,142.80
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	-50,000.000	13 Oct 23		62.7170		0.00	33,156.00	31,358.50	-1,797.50
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	-150,000.000	13 Oct 23		84.1910		0.00	173,013.16	126,286.50	-46,726.66

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	-50,000.000	10 Mar 23		82.7990		0.00	40,701.50	41,399.50	698.00
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	-55,000.000	13 Oct 23		73.7110		0.00	42,264.20	40,541.05	-1,723.15
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	-45,000.000	21 Feb 23		78.4550		0.00	37,908.90	35,304.75	-2,604.15
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	-75,000.000	13 Oct 23		70.5890		0.00	58,215.18	52,941.75	-5,273.43
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	-30,000.000	5 Apr 23		83.7770		0.00	28,464.86	25,133.10	-3,331.76
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	-40,000.000	13 Oct 23		69.5940		0.00	37,953.15	27,837.60	-10,115.55
BROWN FORMAN CORP 4.5% DUE 07-15-2045	80,000.000	1 Mar 23	89.4160			0.00	71,532.80	71,532.80	0.00
BROWN FORMAN CORP 4.5% DUE 07-15-2045	-80,000.000	13 Oct 23		83.1790		0.00	71,532.80	66,543.20	-4,989.60
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	-24,000.000	13 Oct 23		85.3420		0.00	26,525.10	20,482.08	-6,043.02
BURL NORTHN SANTA 3.9% DUE 08-01-2046	-45,000.000	13 Oct 23		73.9410		0.00	46,988.34	33,273.45	-13,714.89
BURL NORTHN SANTA 4.15% DUE 04-01-2045	-90,000.000	13 Oct 23		78.3340		0.00	91,250.40	70,500.60	-20,749.80
BURL NORTHN SANTA 4.375% DUE 09-01-2042	-80,000.000	13 Oct 23		82.1290		0.00	97,960.00	65,703.20	-32,256.80
BURL NORTHN SANTA 5.4% DUE 06-01-2041	-20,000.000	13 Oct 23		94.1420		0.00	22,806.40	18,828.40	-3,978.00
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	-100,000.000	13 Oct 23		70.1980		0.00	98,820.80	70,198.00	-28,622.80
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	35,000.000	5 Jun 23	86.2670			0.00	30,193.45	30,193.45	0.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	-35,000.000	13 Oct 23		77.0700		0.00	30,193.45	26,974.50	-3,218.95
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	-40,000.000	13 Oct 23		65.6730		0.00	36,938.40	26,269.20	-10,669.20
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	40,000.000	30 Aug 23	98.4030			0.00	39,361.20	39,361.20	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	-180,000.000	13 Oct 23		90.9880		0.00	177,748.35	163,778.40	-13,969.95
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	-40,000.000	13 Oct 23		59.9100		0.00	26,377.90	23,964.00	-2,413.90
CAMPBELL SOUP CO 4.8% 03-15-2048	-85,000.000	13 Oct 23		80.1570		0.00	75,366.50	68,133.45	-7,233.05
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	-100,000.000	30 May 23		96.5540		0.00	98,607.57	96,554.00	-2,053.57
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	-20,000.000	13 Sep 23		97.0940		0.00	19,951.08	19,418.80	-532.28
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	-170,000.000	13 Oct 23		92.6290		0.00	169,584.22	157,469.30	-12,114.92
CARDINAL HLTH INC 4.368% DUE 06-15-2047	-85,000.000	13 Oct 23		74.8320		0.00	95,031.70	63,607.20	-31,424.50
CARGILL INC 2.125% 11-10-2031	-110,000.000	17 Jan 23		81.9810		0.00	109,508.30	90,179.10	-19,329.20
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	-55,000.000	13 Oct 23		70.3900		0.00	51,246.22	38,714.50	-12,531.72
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	-105,000.000	13 Oct 23		66.8050		0.00	111,765.85	70,145.25	-41,620.60
CATERPILLAR INS 4.75% DUE 05-15-2064	-55,000.000	13 Oct 23		84.5110		0.00	78,162.70	46,481.05	-31,681.65
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	-50,000.000	13 Oct 23		79.2510		0.00	38,946.50	39,625.50	679.00
CBRE SVCS INC 5.95% 08-15-2034	-50,000.000	13 Oct 23		93.4070		0.00	49,087.00	46,703.50	-2,383.50
CBS CORP NEW 4.6% DUE 01-15-2045	-30,000.000	13 Oct 23		62.5980		0.00	33,398.40	18,779.40	-14,619.00
CHARTER 3.5% DUE 06-01-2041	50,000.000	22 Feb 23	66.1380			0.00	33,069.00	33,069.00	0.00
CHARTER 3.5% DUE 06-01-2041	-45,000.000	3 May 23		67.8620		0.00	37,359.00	30,537.90	-6,821.10
CHARTER 3.5% DUE 06-01-2041	-205,000.000	13 Oct 23		62.3230		0.00	170,191.00	127,762.15	-42,428.85
CHARTER 5.375% 05-01-2047	-115,000.000	13 Oct 23		75.5310		0.00	90,369.30	86,860.65	-3,508.65

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CHARTER 5.375% DUE 04-01-2038	-60,000.000	3 Oct 23		79.9160		0.00	65,508.44	47,949.60	-17,558.84
CHARTER 6.384% DUE 10-23-2035	-35,000.000	13 Oct 23		92.7820		0.00	38,435.00	32,473.70	-5,961.30
CHARTER 6.484% DUE 10-23-2045	70,000.000	30 Mar 23	93.0110			0.00	65,107.70	65,107.70	0.00
CHARTER 6.484% DUE 10-23-2045	-70,000.000	26 Sep 23		88.6340		0.00	65,107.70	62,043.80	-3,063.90
CHARTER 6.834% DUE 10-23-2055	30,000.000	25 Apr 23	94.9830			0.00	28,494.90	28,494.90	0.00
CHARTER 6.834% DUE 10-23-2055	-30,000.000	13 Oct 23		87.7480		0.00	28,494.90	26,324.40	-2,170.50
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	-60,000.000	3 May 23		64.4480		0.00	41,227.80	38,668.80	-2,559.00
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	-50,000.000	31 May 23		62.9810		0.00	32,121.00	31,490.50	-630.50
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG	-170,000.000	13 Oct 23		59.3770		0.00	102,102.00	100,940.90	-1,161.10
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	-125,000.000	13 Oct 23		61.3900		0.00	123,897.65	76,737.50	-47,160.15
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO	-420,000.000	13 Oct 23		61.5460		0.00	319,630.88	258,493.20	-61,137.68
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	-90,000.000	22 Feb 23		77.5450		0.00	102,120.92	69,790.50	-32,330.42
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	-230,000.000	13 Oct 23		72.3230		0.00	260,975.67	166,342.90	-94,632.77
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	90,000.000	28 Feb 23	72.9260			0.00	65,633.40	65,633.40	0.00
CHARTER FIXED 3.85% DUE 04-01-2061	105,000.000	22 Feb 23	59.3440			0.00	62,311.20	62,311.20	0.00
CHARTER FIXED 3.85% DUE 04-01-2061	-235,000.000	13 Oct 23		55.5830		0.00	147,339.39	130,620.05	-16,719.34
CHARTER FIXED 5.75% DUE 04-01-2048	-40,000.000	22 Feb 23		83.8390		0.00	35,603.20	33,535.60	-2,067.60

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	45,000.000	6 Sep 23	69.4970			0.00	31,273.65	31,273.65	0.00
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	-45,000.000	13 Oct 23		66.0980		0.00	31,273.65	29,744.10	-1,529.55
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	-65,000.000	13 Oct 23		54.4940		0.00	58,507.15	35,421.10	-23,086.05
CHUBB CORP 6% DUE 05-11-2037	-25,000.000	13 Oct 23		101.4330		0.00	29,767.75	25,358.25	-4,409.50
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	-30,000.000	5 Apr 23		100.2200		0.00	29,985.30	30,066.00	80.70
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	-65,000.000	13 Oct 23		87.3580		0.00	64,968.15	56,782.70	-8,185.45
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	-115,000.000	13 Oct 23		70.7950		0.00	114,777.57	81,414.25	-33,363.32
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	-75,000.000	13 Oct 23		98.0260		0.00	82,266.00	73,519.50	-8,746.50
CIGNA CORP NEW CORP 4.8% 08-15-2038	-60,000.000	7 Jun 23		93.5340		0.00	58,638.00	56,120.40	-2,517.60
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	-185,000.000	13 Oct 23		69.7880		0.00	176,800.79	129,107.80	-47,692.99
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	40,000.000	1 Mar 23	69.6360			0.00	27,854.40	27,854.40	0.00
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	-200,000.000	13 Oct 23		64.7970		0.00	164,300.95	129,594.00	-34,706.95
CIGNA GROUP SR NT 3.4% 03-15-2051	-65,000.000	13 Oct 23		64.3750		0.00	47,674.25	41,843.75	-5,830.50
CISCO SYS INC 5.5% DUE 01-15-2040	-30,000.000	18 Jan 23		111.9000		0.00	42,711.00	33,570.00	-9,141.00
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-45,000.000	9 Mar 23		108.0430		0.00	56,793.56	48,619.35	-8,174.21
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	-40,000.000	13 Oct 23		101.9760		0.00	50,483.16	40,790.40	-9,692.76
CITIGROUP INC 2.561% DUE 05-01-2032 BEO	-70,000.000	24 Mar 23		82.4940		0.00	57,906.80	57,745.80	-161.00
CITIGROUP INC 2.904% 11-03-2042	-265,000.000	13 Oct 23		62.8840		0.00	214,577.12	166,642.60	-47,934.52

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CITIGROUP INC 4.65% DUE 07-23-2048	120,000.000	26 Sep 23	81.7140			0.00	98,056.80	98,056.80	0.00
CITIGROUP INC 4.65% DUE 07-23-2048	-80,000.000	13 Oct 23		79.5210		0.00	65,371.20	63,616.80	-1,754.40
CITIGROUP INC 4.65% DUE 07-30-2045	-35,000.000	23 May 23		87.2500		0.00	28,378.35	30,537.50	2,159.15
CITIGROUP INC 5.3 DUE 05-06-2044	-155,000.000	9 Mar 23		92.5350		0.00	200,364.35	143,429.25	-56,935.10
CITIGROUP INC 6.174% DUE 05-25-2034	-20,000.000	13 Sep 23		98.7000		0.00	20,102.63	19,740.00	-362.63
CITIGROUP INC 6.174% DUE 05-25-2034	-420,000.000	13 Oct 23		95.0070		0.00	422,155.26	399,029.40	-23,125.86
CITIGROUP INC 6.675% DUE 09-13-2043	-90,000.000	9 Mar 23		109.3740		0.00	138,289.20	98,436.60	-39,852.60
CITIGROUP INC 6.675% DUE 09-13-2043	-30,000.000	13 Oct 23		97.8930		0.00	31,119.90	29,367.90	-1,752.00
CITIGROUP INC 6.875% DUE 02-15-2098	-20,000.000	13 Oct 23		100.5830		0.00	27,525.00	20,116.60	-7,408.40
CMS ENERGY CORP 4.875 DUE 03-01-2044	85,000.000	3 Apr 23	92.8960			0.00	78,961.60	78,961.60	0.00
CMS ENERGY CORP 4.875 DUE 03-01-2044	-85,000.000	13 Oct 23		84.9770		0.00	78,961.60	72,230.45	-6,731.15
COCA COLA CO 2.6% DUE 06-01-2050	35,000.000	15 Aug 23	64.5620			0.00	22,596.70	22,596.70	0.00
COCA COLA CO 2.6% DUE 06-01-2050	-95,000.000	13 Oct 23		60.2380		0.00	61,184.50	57,226.10	-3,958.40
COCA COLA CO 2.875% DUE 05-05-2041	-195,000.000	13 Oct 23		70.2050		0.00	194,531.74	136,899.75	-57,631.99
COCA COLA CO FIXED 2.5% DUE 06-01-2040	115,000.000	22 Feb 23	72.7030			0.00	83,608.45	83,608.45	0.00
COCA COLA CO FIXED 2.5% DUE 06-01-2040	-110,000.000	13 Oct 23		67.2220		0.00	82,025.53	73,944.20	-8,081.33
COMCAST CORP 5.35% 05-15-2053	-95,000.000	13 Oct 23		90.4340		0.00	92,399.85	85,912.30	-6,487.55
COMCAST CORP 5.5% DUE 05-15-2064	-80,000.000	8 Sep 23		95.8790		0.00	77,963.17	76,703.20	-1,259.97

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
COMCAST CORP 5.5% DUE 05-15-2064	-270,000.000	13 Oct 23		89.8680		0.00	263,125.68	242,643.60	-20,482.08
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	-270,000.000	13 Oct 23		57.5790		0.00	244,239.88	155,463.30	-88,776.58
COMCAST CORP NEW 2.887% 11-01-2051 BEO	-275,000.000	13 Oct 23		58.2900		0.00	186,956.26	160,297.50	-26,658.76
COMCAST CORP NEW 2.987% 11-01-2063	-55,000.000	27 Apr 23		64.0550		0.00	50,486.00	35,230.25	-15,255.75
COMCAST CORP NEW 2.987% 11-01-2063	-95,000.000	13 Oct 23		54.6120		0.00	87,203.09	51,881.40	-35,321.69
COMCAST CORP NEW 3.25% 11-01-2039	-525,000.000	13 Oct 23		71.6330		0.00	582,627.71	376,073.25	-206,554.46
COMCAST CORP NEW 3.4% DUE 07-15-2046	-45,000.000	13 Oct 23		67.3050		0.00	37,427.85	30,287.25	-7,140.60
COMCAST CORP NEW 4% DUE 03-01-2048	-80,000.000	13 Oct 23		73.9660		0.00	65,012.80	59,172.80	-5,840.00
COMCAST CORP NEW 5.65% DUE 06-15-2035	-15,000.000	13 Oct 23		97.6830		0.00	14,505.75	14,652.45	146.70
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	-412,000.000	13 Oct 23		56.4600		0.00	316,459.20	232,615.20	-83,844.00
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	-120,000.000	13 Oct 23		73.4950		0.00	125,798.09	88,194.00	-37,604.09
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	-110,000.000	13 Oct 23		73.1430		0.00	95,499.37	80,457.30	-15,042.07
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	-30,000.000	13 Oct 23		103.5000		0.00	32,966.70	31,050.00	-1,916.70
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049	-20,000.000	13 Oct 23		69.0570		0.00	21,588.60	13,811.40	-7,777.20
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	-145,000.000	13 Oct 23		69.8540		0.00	153,134.20	101,288.30	-51,845.90
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	-145,000.000	13 Oct 23		73.2430		0.00	121,148.95	106,202.35	-14,946.60
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	-140,000.000	13 Oct 23		61.9490		0.00	120,607.35	86,728.60	-33,878.75
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	-105,000.000	13 Oct 23		62.6760		0.00	106,351.85	65,809.80	-40,542.05

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
COMMONWEALTH EDISON CO 5.3% 02-01-2053	35,000.000	13 Feb 23	104.4950			0.00	36,573.25	36,573.25	0.00
COMMONWEALTH EDISON CO 5.3% 02-01-2053	-40,000.000	4 Apr 23		104.7360		0.00	41,726.22	41,894.40	168.18
COMMONWEALTH EDISON CO 5.3% 02-01-2053	-35,000.000	13 Oct 23		90.1480		0.00	36,510.44	31,551.80	-4,958.64
COMWLTH EDISON CO 3.7% DUE 03-01-2045	-195,000.000	13 Oct 23		71.6670		0.00	210,912.55	139,750.65	-71,161.90
COMWLTH EDISON CO 4.35% DUE 11-15-2045	-40,000.000	13 Oct 23		78.4830		0.00	43,898.80	31,393.20	-12,505.60
COMWLTH EDISON CO 4.6% DUE 08-15-2043	-100,000.000	13 Oct 23		83.5190		0.00	122,664.08	83,519.00	-39,145.08
CONAGRA BRANDS INC 5.4% 11-01-2048	-115,000.000	13 Oct 23		83.3820		0.00	104,676.35	95,889.30	-8,787.05
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	35,000.000	12 Oct 23	86.3530			0.00	30,223.55	30,223.55	0.00
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	-160,000.000	13 Oct 23		86.4220		0.00	165,006.47	138,275.20	-26,731.27
CONOCOPHILLIPS 5.3% 05-15-2053	40,000.000	25 May 23	97.9570			0.00	39,182.80	39,182.80	0.00
CONOCOPHILLIPS 5.3% 05-15-2053	-150,000.000	13 Oct 23		90.8320		0.00	148,880.87	136,248.00	-12,632.87
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	-125,000.000	13 Oct 23		79.7000		0.00	152,967.66	99,625.00	-53,342.66
CONOCOPHILLIPS CO 5.55% 03-15-2054	-40,000.000	13 Oct 23		94.1240		0.00	37,405.60	37,649.60	244.00
CONOCOPHILLIPS CO 5.7% 09-15-2063	-220,000.000	13 Oct 23		94.1490		0.00	219,643.85	207,127.80	-12,516.05
CONS EDISON CO N Y 3.85% DUE 06-15-2046	-80,000.000	13 Oct 23		70.6780		0.00	87,453.60	56,542.40	-30,911.20
CONS EDISON CO N Y 3.875% DUE 06-15-2047	-50,000.000	13 Oct 23		71.3760		0.00	54,909.00	35,688.00	-19,221.00
CONS EDISON CO N Y 4.2% DUE 03-15-2042	-50,000.000	13 Oct 23		77.5570		0.00	48,317.12	38,778.50	-9,538.62
CONS EDISON CO N Y 4.3% DUE 12-01-2056	-130,000.000	13 Oct 23		73.0860		0.00	145,698.66	95,011.80	-50,686.86

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CONS EDISON CO N Y 4.5% DUE 12-01-2045	-25,000.000	13 Oct 23		78.6060		0.00	31,726.75	19,651.50	-12,075.25
CONS EDISON CO N Y 4.65% DUE 12-01-2048	-35,000.000	13 Oct 23		79.9870		0.00	35,345.45	27,995.45	-7,350.00
CONS EDISON CO N Y 5.5% DUE 12-01-2039	-85,000.000	13 Oct 23		91.0880		0.00	95,363.20	77,424.80	-17,938.40
CONS EDISON CO N Y 5.7% DUE 06-15-2040	-20,000.000	13 Oct 23		93.2010		0.00	29,230.80	18,640.20	-10,590.60
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	-75,000.000	13 Oct 23		64.4850		0.00	69,571.12	48,363.75	-21,207.37
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	90,000.000	28 Sep 23	100.8270			0.00	90,744.30	90,744.30	0.00
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	-10,000.000	13 Oct 23		99.1780		0.00	10,082.70	9,917.80	-164.90
CONSTELLATION 5.25% DUE 11-15-2048	-85,000.000	13 Oct 23		87.1630		0.00	96,917.90	74,088.55	-22,829.35
CONSUMERS ENERGY 4.05% DUE 05-15-2048	-180,000.000	13 Oct 23		76.3530		0.00	221,131.80	137,435.40	-83,696.40
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	-65,000.000	6 Oct 23		70.9290		0.00	63,789.97	46,103.85	-17,686.12
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	-205,000.000	13 Oct 23		71.9440		0.00	201,183.74	147,485.20	-53,698.54
CORNING INC 3.9% DUE 11-15-2049	-75,000.000	13 Oct 23		70.4070		0.00	59,496.75	52,805.25	-6,691.50
CORNING INC 5.45% DUE 11-15-2079	-55,000.000	13 Oct 23		84.1220		0.00	56,694.42	46,267.10	-10,427.32
CORNING INC 5.75% DUE 08-15-2040	-85,000.000	13 Oct 23		93.8310		0.00	95,427.95	79,756.35	-15,671.60
COTTAGE HLTH CR 3.304% DUE 11-01-2049	-75,000.000	13 Oct 23		65.2470		0.00	54,814.50	48,935.25	-5,879.25
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	-125,000.000	13 Oct 23		63.0240		0.00	108,171.40	78,780.00	-29,391.40
CSX CORP 3.35% 09-15-2049	-165,000.000	13 Oct 23		65.3660		0.00	126,104.45	107,853.90	-18,250.55
CSX CORP 3.8% DUE 11-01-2046	-75,000.000	13 Oct 23		71.9530		0.00	64,042.50	53,964.75	-10,077.75

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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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CSX CORP 4.5% 11-15-2052	30,000.000	1 Jun 23	88.9680			0.00	26,690.40	26,690.40	0.00
CSX CORP 4.5% 11-15-2052	-60,000.000	23 Aug 23		85.6120		0.00	54,071.93	51,367.20	-2,704.73
CSX CORP 4.5% 11-15-2052	-65,000.000	13 Oct 23		80.4660		0.00	51,342.85	52,302.90	960.05
CSX CORP 4.75% DUE 05-30-2042	-75,000.000	13 Oct 23		84.9930		0.00	93,775.95	63,744.75	-30,031.20
CSX CORP FIXED 4.65% DUE 03-01-2068	-245,000.000	13 Oct 23		78.7100		0.00	253,195.77	192,839.50	-60,356.27
CVS CAREMARK CORP 5.3 DUE 12-05-2043	30,000.000	2 Feb 23	100.0290			0.00	30,008.70	30,008.70	0.00
CVS CAREMARK CORP 5.3 DUE 12-05-2043	-195,000.000	13 Oct 23		86.0910		0.00	198,316.05	167,877.45	-30,438.60
CVS HEALTH CORP 2.7% DUE 08-21-2040	75,000.000	22 Feb 23	68.0790			0.00	51,059.25	51,059.25	0.00
CVS HEALTH CORP 2.7% DUE 08-21-2040	-75,000.000	13 Oct 23		63.1530		0.00	52,013.25	47,364.75	-4,648.50
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	-240,000.000	13 Oct 23		76.7170		0.00	217,340.15	184,120.80	-33,219.35
CVS HEALTH CORP 5.05% DUE 03-25-2048	85,000.000	23 Jan 23	94.2760			0.00	80,134.60	80,134.60	0.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	-55,000.000	22 Feb 23		89.9380		0.00	51,307.42	49,465.90	-1,841.52
CVS HEALTH CORP 5.05% DUE 03-25-2048	-30,000.000	24 Feb 23		89.6980		0.00	27,985.86	26,909.40	-1,076.46
CVS HEALTH CORP 5.05% DUE 03-25-2048	-35,000.000	15 Mar 23		91.6630		0.00	32,650.18	32,082.05	-568.13
CVS HEALTH CORP 5.05% DUE 03-25-2048	-30,000.000	8 Jun 23		91.0370		0.00	27,844.70	27,311.10	-533.60
CVS HEALTH CORP 5.05% DUE 03-25-2048	-1,025,000.000	13 Oct 23		82.4450		0.00	940,652.02	845,061.25	-95,590.77
CVS HEALTH CORP 5.125% DUE 07-20-2045	-90,000.000	23 Jan 23		95.8280		0.00	96,037.10	86,245.20	-9,791.90
CVS HEALTH CORP 5.125% DUE 07-20-2045	-65,000.000	19 Apr 23		93.9430		0.00	64,723.96	61,062.95	-3,661.01

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
CVS HEALTH CORP 5.125% DUE 07-20-2045	-200,000.000	13 Oct 23		83.5260		0.00	199,150.66	167,052.00	-32,098.66
CVS HEALTH CORP 5.625% 02-21-2053	20,000.000	5 Apr 23	102.0830			0.00	20,416.60	20,416.60	0.00
CVS HEALTH CORP 5.625% 02-21-2053	55,000.000	19 Apr 23	99.5760			0.00	54,766.80	54,766.80	0.00
CVS HEALTH CORP 5.625% 02-21-2053	-40,000.000	6 Jun 23		98.5980		0.00	39,838.68	39,439.20	-399.48
CVS HEALTH CORP 5.625% 02-21-2053	-30,000.000	13 Jun 23		97.8730		0.00	29,879.01	29,361.90	-517.11
CVS HEALTH CORP 5.875% 06-01-2053	-45,000.000	13 Oct 23		91.8090		0.00	42,948.51	41,314.05	-1,634.46
CVS HEALTH CORP 6.125% DUE 09-15-2039	65,000.000	8 Aug 23	101.0140			0.00	65,659.10	65,659.10	0.00
CVS HEALTH CORP SR NT 6% 06-01-2063	35,000.000	6 Jun 23	101.4000			0.00	35,490.00	35,490.00	0.00
CVS HEALTH CORP SR NT 6% 06-01-2063	25,000.000	17 Aug 23	94.1120			0.00	23,528.00	23,528.00	0.00
CVS HEALTH CORP SR NT 6% 06-01-2063	-120,000.000	13 Oct 23		91.2700		0.00	117,878.13	109,524.00	-8,354.13
DANAHER CORP SR NT 2.8% 12-10-2051	-100,000.000	13 Oct 23		59.5390		0.00	84,189.02	59,539.00	-24,650.02
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	-45,000.000	13 Oct 23		86.9620		0.00	45,675.00	39,132.90	-6,542.10
DEERE JOHN CAP FIXED 5.15% 09-08-2033	-35,000.000	13 Oct 23		97.3440		0.00	34,994.75	34,070.40	-924.35
DELL INC 6.5% DUE 04-15-2038	-60,000.000	13 Oct 23		98.2720		0.00	68,970.47	58,963.20	-10,007.27
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	-140,000.000	13 Oct 23		67.2570		0.00	140,039.79	94,159.80	-45,879.99
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	-25,000.000	8 Mar 23		112.1410		0.00	35,984.25	28,035.25	-7,949.00
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	-40,000.000	13 Oct 23		111.2180		0.00	57,574.80	44,487.20	-13,087.60
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	-50,000.000	15 Mar 23		115.6520		0.00	59,277.50	57,826.00	-1,451.50

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
DEVON ENERGY CORP 4.75% DUE 05-15-2042	40,000.000	25 Jan 23	89.7040			0.00	35,881.60	35,881.60	0.00
DEVON ENERGY CORP 4.75% DUE 05-15-2042	-190,000.000	13 Oct 23		78.3570		0.00	198,430.29	148,878.30	-49,551.99
DEVON ENERGY CORP 5.6 DUE 07-15-2041	-40,000.000	25 Jan 23		99.0790		0.00	41,940.40	39,631.60	-2,308.80
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	-245,000.000	13 Oct 23		74.2190		0.00	235,061.28	181,836.55	-53,224.73
DIAGEO INVT CORP 4.25% DUE 05-11-2042	-40,000.000	1 Mar 23		89.5100		0.00	32,718.00	35,804.00	3,086.00
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	-65,000.000	13 Oct 23		71.5040		0.00	47,797.10	46,477.60	-1,319.50
DIAMONDBACK ENERGY INC 6.25% 03-15-2033	-30,000.000	2 Mar 23		100.7320		0.00	29,871.60	30,219.60	348.00
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	-125,000.000	13 Oct 23		73.6090		0.00	112,037.76	92,011.25	-20,026.51
DICKS SPORTING GOODS INC 4.1% 01-15-2052	-45,000.000	12 Jan 23		70.2090		0.00	44,892.00	31,594.05	-13,297.95
DICKS SPORTING GOODS INC 4.1% 01-15-2052	-35,000.000	13 Oct 23		60.3150		0.00	34,916.00	21,110.25	-13,805.75
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	-155,000.000	13 Oct 23		59.2700		0.00	123,840.28	91,868.50	-31,971.78
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	-150,000.000	13 Oct 23		74.6130		0.00	151,950.15	111,919.50	-40,030.65
DISCOVERY FIXED 4.65% DUE 05-15-2050	-220,000.000	13 Oct 23		68.5750		0.00	242,481.80	150,865.00	-91,616.80
DISNEY WALT CO 2.75% DUE 09-01-2049	-240,000.000	13 Oct 23		58.8890		0.00	233,032.08	141,333.60	-91,698.48
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	40,000.000	31 Jul 23	77.2940			0.00	30,917.60	30,917.60	0.00
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	-95,000.000	13 Oct 23		69.5290		0.00	72,189.05	66,052.55	-6,136.50
DISNEY WALT CO 4.625% DUE 03-23-2040	-75,000.000	9 Mar 23		92.6580		0.00	94,821.83	69,493.50	-25,328.33
DISNEY WALT CO 4.625% DUE 03-23-2040	-70,000.000	13 Oct 23		86.6780		0.00	88,500.37	60,674.60	-27,825.77

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
DISNEY WALT CO SR NT 4.75% 09-15-2044	-70,000.000	13 Oct 23		84.5290		0.00	66,087.00	59,170.30	-6,916.70
DOLLAR GENERAL CORP 5.45% 07-05-2033	-240,000.000	13 Oct 23		92.4930		0.00	226,739.90	221,983.20	-4,756.70
DOMINION ENERGY 4.85% DUE 08-15-2052	-50,000.000	6 Apr 23		93.1210		0.00	46,706.84	46,560.50	-146.34
DOMINION RES INC 4.05% DUE 09-15-2042	-40,000.000	13 Oct 23		72.6320		0.00	31,793.60	29,052.80	-2,740.80
DOW CHEMICAL CO 4.375% DUE 11-15-2042	-170,000.000	13 Oct 23		77.2980		0.00	181,646.96	131,406.60	-50,240.36
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	-35,000.000	16 Feb 23		113.0180		0.00	35,667.84	39,556.30	3,888.46
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	-25,000.000	13 Oct 23		103.6120		0.00	25,477.03	25,903.00	425.97
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048	-55,000.000	13 Oct 23		88.0830		0.00	53,149.25	48,445.65	-4,703.60
DOW CHEMICAL CO NT 4.8% 05-15-2049	-40,000.000	13 Oct 23		79.2680		0.00	36,374.40	31,707.20	-4,667.20
DTE ELEC CO 4.05% 05-15-2048	-60,000.000	13 Oct 23		75.0140		0.00	48,117.60	45,008.40	-3,109.20
DTE ELEC CO 5.4% DUE 04-01-2053	80,000.000	11 May 23	103.9050			0.00	83,124.00	83,124.00	0.00
DTE ELEC CO 5.4% DUE 04-01-2053	-110,000.000	13 Oct 23		91.9300		0.00	109,890.04	101,123.00	-8,767.04
DUKE ENERGY 4.2% DUE 08-15-2045	-75,000.000	13 Oct 23		75.8800		0.00	81,635.16	56,910.00	-24,725.16
DUKE ENERGY CORP 3.95% DUE 08-15-2047	60,000.000	13 Apr 23	80.3950			0.00	48,237.00	48,237.00	0.00
DUKE ENERGY CORP 3.95% DUE 08-15-2047	40,000.000	10 Jul 23	75.5400			0.00	30,216.00	30,216.00	0.00
DUKE ENERGY CORP 3.95% DUE 08-15-2047	-170,000.000	13 Oct 23		69.6510		0.00	152,262.40	118,406.70	-33,855.70
DUKE ENERGY CORP 5% DUE 08-15-2052	60,000.000	26 Sep 23	83.5600			0.00	50,136.00	50,136.00	0.00
DUKE ENERGY CORP 5% DUE 08-15-2052	-40,000.000	7 Feb 23		94.6640		0.00	38,580.09	37,865.60	-714.49

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
DUKE ENERGY CORP 5% DUE 08-15-2052	-50,000.000	13 Apr 23		94.0260		0.00	47,826.99	47,013.00	-813.99
DUKE ENERGY CORP 5% DUE 08-15-2052	-60,000.000	13 Oct 23		81.3950		0.00	50,136.00	48,837.00	-1,299.00
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	-265,000.000	13 Oct 23		67.5520		0.00	267,284.36	179,012.80	-88,271.56
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	-65,000.000	13 Oct 23		63.8340		0.00	43,100.85	41,492.10	-1,608.75
DUKE ENERGY FLA 4.2% DUE 07-15-2048	-40,000.000	13 Oct 23		75.9490		0.00	40,042.40	30,379.60	-9,662.80
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052 BEO	-75,000.000	13 Oct 23		96.8930		0.00	73,450.50	72,669.75	-780.75
DUKE ENERGY IND 6.45% DUE 04-01-2039	-60,000.000	13 Oct 23		102.0490		0.00	68,118.00	61,229.40	-6,888.60
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	-65,000.000	13 Oct 23		90.3880		0.00	65,246.35	58,752.20	-6,494.15
DUKE ENERGY OHIO INC 5.65% 04-01-2053	-75,000.000	13 Oct 23		92.6830		0.00	75,029.05	69,512.25	-5,516.80
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	-50,000.000	18 Apr 23		103.4380		0.00	49,703.50	51,719.00	2,015.50
EASTMAN CHEM CO 4.65% DUE 10-15-2044	-70,000.000	6 Feb 23		89.1290		0.00	86,176.00	62,390.30	-23,785.70
EASTMAN CHEM CO 4.8% DUE 09-01-2042	-50,000.000	13 Oct 23		79.5920		0.00	60,077.50	39,796.00	-20,281.50
EATON CORP OHIO 4.7% 08-23-2052	-65,000.000	23 Aug 23		91.7990		0.00	64,647.70	59,669.35	-4,978.35
ECOLAB INC 2.75% 08-18-2055 BEO	-205,000.000	13 Oct 23		56.1180		0.00	177,540.30	115,041.90	-62,498.40
EL PASO PIPELN 4.7% DUE 11-01-2042	-60,000.000	8 Feb 23		87.6140		0.00	64,166.57	52,568.40	-11,598.17
EL PASO PIPELN 4.7% DUE 11-01-2042	-100,000.000	13 Mar 23		83.9380		0.00	106,944.28	83,938.00	-23,006.28
EL PASO PIPELN 4.7% DUE 11-01-2042	-70,000.000	13 Oct 23		76.5530		0.00	74,860.99	53,587.10	-21,273.89
EL PASO PIPELN 7.5% DUE 11-15-2040	-105,000.000	13 Oct 23		103.9740		0.00	136,755.95	109,172.70	-27,583.25

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	65,000.000	12 May 23	96.7460			0.00	62,884.90	62,884.90	0.00
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	-60,000.000	9 Feb 23		99.7700		0.00	59,780.40	59,862.00	81.60
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	-35,000.000	23 Aug 23		92.6260		0.00	33,861.10	32,419.10	-1,442.00
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	-30,000.000	13 Oct 23		86.9470		0.00	29,023.80	26,084.10	-2,939.70
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	45,000.000	21 Apr 23	110.3650			0.00	49,664.25	49,664.25	0.00
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-65,000.000	5 Jun 23		108.4380		0.00	71,160.34	70,484.70	-675.64
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-55,000.000	6 Jun 23		108.0560		0.00	60,212.59	59,430.80	-781.79
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-30,000.000	16 Jun 23		109.2610		0.00	32,843.24	32,778.30	-64.94
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	-70,000.000	17 Aug 23		102.2360		0.00	76,634.21	71,565.20	-5,069.01
ELI LILLY & CO 4.95% 02-27-2063	125,000.000	5 Apr 23	104.8680			0.00	131,085.00	131,085.00	0.00
ELI LILLY & CO 4.95% 02-27-2063	-40,000.000	13 Oct 23		89.4890		0.00	40,915.84	35,795.60	-5,120.24
ELI LILLY AND CO 4.875% DUE 02-27-2053	-45,000.000	13 Jun 23		100.6150		0.00	44,909.55	45,276.75	367.20
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	-130,000.000	13 Oct 23		59.4240		0.00	129,711.40	77,251.20	-52,460.20
ENABLE MIDSTREAM 5% DUE 05-15-2044	-40,000.000	13 Oct 23		77.4730		0.00	44,000.00	30,989.20	-13,010.80
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	-130,000.000	13 Oct 23		105.5590		0.00	150,258.45	137,226.70	-13,031.75
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	65,000.000	19 Jan 23	117.0590			0.00	76,088.35	76,088.35	0.00
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	-65,000.000	13 Oct 23		105.3200		0.00	76,088.35	68,458.00	-7,630.35
ENCANA CORP 6.5% DUE 02-01-2038	-30,000.000	13 Oct 23		95.1610		0.00	29,556.90	28,548.30	-1,008.60

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ENCANA CORP 6.625% DUE 08-15-2037	-55,000.000	13 Oct 23		95.7950		0.00	58,602.65	52,687.25	-5,915.40
ENERGY TRANSFER 5.15% DUE 02-01-2043	-50,000.000	13 Oct 23		79.5590		0.00	44,288.00	39,779.50	-4,508.50
ENERGY TRANSFER 5.15% DUE 03-15-2045	-110,000.000	13 Oct 23		79.9410		0.00	90,103.63	87,935.10	-2,168.53
ENERGY TRANSFER 6% DUE 06-15-2048	55,000.000	19 Jan 23	97.9140			0.00	53,852.70	53,852.70	0.00
ENERGY TRANSFER 6% DUE 06-15-2048	-150,000.000	13 Oct 23		88.6730		0.00	148,227.80	133,009.50	-15,218.30
ENERGY TRANSFER 7.5% DUE 07-01-2038	-10,000.000	13 Oct 23		104.9530		0.00	12,798.81	10,495.30	-2,303.51
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	-125,000.000	13 Oct 23		80.8890		0.00	109,746.10	101,111.25	-8,634.85
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	-125,000.000	13 Oct 23		89.2630		0.00	125,445.05	111,578.75	-13,866.30
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	50,000.000	11 Aug 23	80.8240			0.00	40,412.00	40,412.00	0.00
ENTERPRISE PRODS 4.45 DUE 02-15-2043	50,000.000	5 Apr 23	90.1350			0.00	45,067.50	45,067.50	0.00
ENTERPRISE PRODS 4.45 DUE 02-15-2043	-155,000.000	13 Oct 23		81.5580		0.00	137,357.55	126,414.90	-10,942.65
ENTERPRISE PRODS 4.85% DUE 03-15-2044	-120,000.000	13 Oct 23		85.6590		0.00	130,594.80	102,790.80	-27,804.00
ENTERPRISE PRODS 5.1% DUE 02-15-2045	-60,000.000	13 Oct 23		87.9540		0.00	51,768.60	52,772.40	1,003.80
ENTERPRISE PRODS 5.7% DUE 02-15-2042	-60,000.000	29 Sep 23		95.8750		0.00	63,930.37	57,525.00	-6,405.37
ENTERPRISE PRODS 5.7% DUE 02-15-2042	-30,000.000	13 Oct 23		94.7580		0.00	31,965.19	28,427.40	-3,537.79
ENTERPRISE PRODS 6.125% DUE 10-15-2039	-35,000.000	13 Oct 23		99.6160		0.00	43,188.25	34,865.60	-8,322.65
ENTERPRISE PRODS 7.55% DUE 04-15-2038	-70,000.000	13 Oct 23		111.3710		0.00	106,638.70	77,959.70	-28,679.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	-45,000.000	5 Apr 23		94.6260		0.00	45,266.40	42,581.70	-2,684.70

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	-100,000.000	11 May 23		91.6980		0.00	100,592.01	91,698.00	-8,894.01
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	-35,000.000	13 Oct 23		85.3350		0.00	31,433.15	29,867.25	-1,565.90
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	40,000.000	4 Jan 23	88.2740			0.00	35,309.60	35,309.60	0.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	-35,000.000	13 Oct 23		84.2140		0.00	31,411.80	29,474.90	-1,936.90
ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023	-65,000.000	4 Jan 23		100.5690		0.00	64,871.95	65,369.85	497.90
ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023	-75,000.000	4 Jan 23		100.3110		0.00	74,852.25	75,233.25	381.00
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85 DUE 08-15-2042	65,000.000	29 Sep 23	86.6510			0.00	56,323.15	56,323.15	0.00
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85 DUE 08-15-2042	-435,000.000	13 Oct 23		86.1310		0.00	468,411.70	374,669.85	-93,741.85
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	-55,000.000	13 Oct 23		57.5920		0.00	38,045.70	31,675.60	-6,370.10
ERP OPER LTD 4.5% DUE 07-01-2044	-55,000.000	8 May 23		88.2700		0.00	68,372.01	48,548.50	-19,823.51
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	-135,000.000	13 Oct 23		61.5960		0.00	141,076.16	83,154.60	-57,921.56
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	-35,000.000	22 Mar 23		95.3390		0.00	34,694.80	33,368.65	-1,326.15
ESSEX PORTFOLIO L P 4.5% 03-15-2048	-40,000.000	13 Oct 23		73.0650		0.00	37,553.20	29,226.00	-8,327.20
ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053	45,000.000	13 Jun 23	98.3600			0.00	44,262.00	44,262.00	0.00
ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053	-170,000.000	13 Oct 23		89.1770		0.00	168,798.75	151,600.90	-17,197.85
EVEREST REINSURANCE HOLDINGS INC 3.5%10- 15-2050	-60,000.000	13 Oct 23		63.1440		0.00	42,094.80	37,886.40	-4,208.40
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	-220,000.000	13 Oct 23		58.5660		0.00	201,947.59	128,845.20	-73,102.39
EXELON CORP 4.45% DUE 04-15-2046	-55,000.000	13 Oct 23		76.9760		0.00	45,666.50	42,336.80	-3,329.70

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
EXELON CORP 4.7% DUE 04-15-2050	-105,000.000	13 Oct 23		78.4950		0.00	88,225.70	82,419.75	-5,805.95
EXELON CORP 5.6% DUE 03-15-2053	45,000.000	24 Feb 23	97.8450			0.00	44,030.25	44,030.25	0.00
EXELON CORP 5.6% DUE 03-15-2053	40,000.000	4 Apr 23	103.3710			0.00	41,348.40	41,348.40	0.00
EXELON CORP 5.6% DUE 03-15-2053	35,000.000	28 Sep 23	91.2070			0.00	31,922.45	31,922.45	0.00
EXELON CORP 5.6% DUE 03-15-2053	-35,000.000	13 Oct 23		89.6590		0.00	31,922.45	31,380.65	-541.80
EXXON MOBIL CORP 2.995% DUE 08-16-2039	-170,000.000	13 Oct 23		71.9230		0.00	163,153.94	122,269.10	-40,884.84
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	160,000.000	27 Sep 23	70.2150			0.00	112,344.00	112,344.00	0.00
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	-160,000.000	13 Oct 23		69.5590		0.00	112,344.00	111,294.40	-1,049.60
EXXON MOBIL CORP 4.227% DUE 03-19-2040	-120,000.000	13 Oct 23		84.1660		0.00	112,681.20	100,999.20	-11,682.00
FED EXPRESS CORP 7.6% DUE 07-01-2097	-45,000.000	13 Oct 23		108.1800		0.00	64,409.40	48,681.00	-15,728.40
FEDEX CORP 4.05% DUE 02-15-2048	-90,000.000	13 Oct 23		72.6590		0.00	66,116.75	65,393.10	-723.65
FEDEX CORP 4.1% DUE 02-01-2045	-50,000.000	13 Oct 23		74.1580		0.00	40,945.50	37,079.00	-3,866.50
FEDEX CORP 4.1% DUE 04-15-2043	-60,000.000	13 Oct 23		74.7950		0.00	56,303.06	44,877.00	-11,426.06
FEDEX CORP 4.4% DUE 01-15-2047	35,000.000	16 Mar 23	82.6110			0.00	28,913.85	28,913.85	0.00
FEDEX CORP 4.4% DUE 01-15-2047	-25,000.000	22 Feb 23		82.1490		0.00	25,792.95	20,537.25	-5,255.70
FEDEX CORP 4.4% DUE 01-15-2047	-165,000.000	13 Oct 23		76.7440		0.00	130,844.25	126,627.60	-4,216.65
FEDEX CORP 4.55% DUE 04-01-2046	100,000.000	22 Feb 23	83.6260			0.00	83,626.00	83,626.00	0.00
FEDEX CORP 4.55% DUE 04-01-2046	-35,000.000	16 Mar 23		84.7850		0.00	32,973.25	29,674.75	-3,298.50

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
FEDEX CORP 4.55% DUE 04-01-2046	-155,000.000	13 Oct 23		78.4440		0.00	146,024.37	121,588.20	-24,436.17
FEDEX CORP 4.75% DUE 11-15-2045	-65,000.000	13 Feb 23		88.5590		0.00	78,233.23	57,563.35	-20,669.88
FEDEX CORP 4.95% 10-17-2048	-65,000.000	22 Feb 23		89.1830		0.00	81,775.06	57,968.95	-23,806.11
FEDEX CORP 4.95% 10-17-2048	-60,000.000	13 Oct 23		83.6100		0.00	49,278.00	50,166.00	888.00
FEDEX CORP 5.25% DUE 05-15-2050	55,000.000	21 Jul 23	96.7120			0.00	53,191.60	53,191.60	0.00
FID NATL 5.625% DUE 07-15-2052	-65,000.000	13 Oct 23		88.8330		0.00	64,971.40	57,741.45	-7,229.95
FISERV INC 4.4% DUE 07-01-2049	-90,000.000	13 Oct 23		75.3680		0.00	109,337.10	67,831.20	-41,505.90
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039	-70,000.000	13 Oct 23		99.9760		0.00	75,368.30	69,983.20	-5,385.10
FL PWR & LT CO 3.15% DUE 10-01-2049	-50,000.000	13 Oct 23		63.7890		0.00	36,864.50	31,894.50	-4,970.00
FL PWR & LT CO 5.625% DUE 04-01-2034	-110,000.000	29 Sep 23		100.2510		0.00	114,758.00	110,276.10	-4,481.90
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	40,000.000	14 Jul 23	103.0390			0.00	41,215.60	41,215.60	0.00
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	-30,000.000	13 Oct 23		74.6010		0.00	28,079.40	22,380.30	-5,699.10
FLORIDA PWR CORP 3.85% DUE 11-15-2042	-70,000.000	13 Oct 23		73.6190		0.00	72,300.90	51,533.30	-20,767.60
FMC CORP 4.5% DUE 10-01-2049	-75,000.000	13 Oct 23		68.2400		0.00	55,709.25	51,180.00	-4,529.25
FMC CORP 6.375% 05-18-2053	-135,000.000	13 Oct 23		87.8510		0.00	129,949.95	118,598.85	-11,351.10
FORD FNDTN 2.815% DUE 06-01-2070	-50,000.000	13 Oct 23		53.4860		0.00	48,103.50	26,743.00	-21,360.50
FOX CORP 5.476% DUE 01-25-2039	-45,000.000	29 Mar 23		94.9210		0.00	50,485.11	42,714.45	-7,770.66
FOX CORP 5.476% DUE 01-25-2039	-80,000.000	29 Sep 23		86.4430		0.00	89,751.32	69,154.40	-20,596.92

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
FOX CORP 5.476% DUE 01-25-2039	-50,000.000	13 Oct 23		85.2530		0.00	56,094.57	42,626.50	-13,468.07
FRED HUTCHINSON 4.966% DUE 01-01-2052	-95,000.000	13 Oct 23		86.6300		0.00	95,000.00	82,298.50	-12,701.50
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	-70,000.000	28 Sep 23		80.1780		0.00	57,271.20	56,124.60	-1,146.60
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	-135,000.000	13 Oct 23		63.4100		0.00	107,814.36	85,603.50	-22,210.86
GATX CORP 3.1% DUE 06-01-2051	-40,000.000	13 Oct 23		57.4990		0.00	39,046.00	22,999.60	-16,046.40
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	35,000.000	11 Sep 23	105.2050			0.00	36,821.75	36,821.75	0.00
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	-145,000.000	13 Oct 23		100.3990		0.00	151,285.00	145,578.55	-5,706.45
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	-190,000.000	13 Oct 23		110.4850		0.00	219,260.00	209,921.50	-9,338.50
GENERAL MILLS INC 4.95% DUE 03-29-2033	-135,000.000	17 Apr 23		100.9990		0.00	134,725.95	136,348.65	1,622.70
GENERAL MTRS CO 5.15% DUE 04-01-2038	-150,000.000	13 Oct 23		82.4150		0.00	147,709.52	123,622.50	-24,087.02
GENERAL MTRS CO 5.95% DUE 04-01-2049	-70,000.000	13 Oct 23		83.9010		0.00	60,736.90	58,730.70	-2,006.20
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	-100,000.000	13 Oct 23		62.7010		0.00	69,707.60	62,701.00	-7,006.60
GILEAD SCIENCES 4.5% DUE 02-01-2045	-60,000.000	7 Feb 23		93.8970		0.00	75,029.40	56,338.20	-18,691.20
GILEAD SCIENCES 4.8% DUE 04-01-2044	-190,000.000	13 Oct 23		85.8600		0.00	224,199.32	163,134.00	-61,065.32
GILEAD SCIENCES 5.65% DUE 12-01-2041	75,000.000	21 Apr 23	106.1510			0.00	79,613.25	79,613.25	0.00
GILEAD SCIENCES 5.65% DUE 12-01-2041	-140,000.000	13 Oct 23		96.1890		0.00	141,853.25	134,664.60	-7,188.65
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	65,000.000	7 Feb 23	69.0020			0.00	44,851.30	44,851.30	0.00
GILEAD SCIENCES INC 5.55% 10-15-2053	-95,000.000	13 Oct 23		95.1310		0.00	94,786.25	90,374.45	-4,411.80

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052 BEO	-75,000.000	13 Oct 23		88.9980		0.00	74,668.50	66,748.50	-7,920.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	55,000.000	31 Mar 23	108.2640			0.00	59,545.20	59,545.20	0.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	70,000.000	3 Apr 23	108.8040			0.00	76,162.80	76,162.80	0.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	-40,000.000	12 Jan 23		111.8690		0.00	56,735.43	44,747.60	-11,987.83
GOLDMAN SACHS 6.75% DUE 10-01-2037	-275,000.000	13 Oct 23		100.7960		0.00	333,134.10	277,189.00	-55,945.10
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	75,000.000	30 Mar 23	70.8530			0.00	53,139.75	53,139.75	0.00
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	-85,000.000	25 Jan 23		74.5060		0.00	58,692.95	63,330.10	4,637.15
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	-75,000.000	13 Oct 23		64.0850		0.00	53,139.75	48,063.75	-5,076.00
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	-565,000.000	13 Oct 23		67.1850		0.00	513,058.26	379,595.25	-133,463.01
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	-100,000.000	13 Oct 23		68.2890		0.00	73,194.65	68,289.00	-4,905.65
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	-310,000.000	13 Oct 23		77.9930		0.00	316,076.54	241,778.30	-74,298.24
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	-70,000.000	13 Oct 23		98.8900		0.00	96,329.35	69,223.00	-27,106.35
HACKENSACK 2.675% DUE 09-01-2041	-85,000.000	13 Oct 23		63.3150		0.00	58,875.25	53,817.75	-5,057.50
HALEON US CAPITAL LLC 4.0% 03-24-2052	-90,000.000	15 May 23		80.9010		0.00	73,173.80	72,810.90	-362.90
HALLIBURTON CO 4.5 DUE 11-15-2041	-140,000.000	13 Oct 23		79.3950		0.00	139,637.65	111,153.00	-28,484.65
HALLIBURTON CO 4.75% DUE 08-01-2043	-100,000.000	13 Oct 23		81.2830		0.00	115,762.40	81,283.00	-34,479.40
HARTFORD FINL SVCS 5.95% DUE 10-15-2036	-45,000.000	13 Oct 23		97.8690		0.00	62,748.00	44,041.05	-18,706.95
HCA INC 3.5% DUE 07-15-2051 BEO	-420,000.000	13 Oct 23		61.3950		0.00	303,194.72	257,859.00	-45,335.72

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
HCA INC 4.375% 03-15-2042	-65,000.000	13 Oct 23		75.2000		0.00	65,111.12	48,880.00	-16,231.12
HCA INC 5.25% DUE 06-15-2049	-35,000.000	13 Oct 23		80.9960		0.00	30,460.50	28,348.60	-2,111.90
HESS CORP 5.8% DUE 04-01-2047	-35,000.000	13 Oct 23		89.6110		0.00	35,185.50	31,363.85	-3,821.65
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	-95,000.000	13 Oct 23		96.4690		0.00	122,741.90	91,645.55	-31,096.35
HOAG MEM HOSP 3.803% DUE 07-15-2052	-145,000.000	13 Oct 23		72.0970		0.00	136,402.50	104,540.65	-31,861.85
HOME DEPOT INC 2.375% 03-15-2051	70,000.000	12 Jan 23	64.7480			0.00	45,323.60	45,323.60	0.00
HOME DEPOT INC 2.375% 03-15-2051	-70,000.000	5 Jun 23		60.9240		0.00	45,323.60	42,646.80	-2,676.80
HOME DEPOT INC 3.125% DUE 12-15-2049	65,000.000	5 Jun 23	71.5730			0.00	46,522.45	46,522.45	0.00
HOME DEPOT INC 3.125% DUE 12-15-2049	-240,000.000	13 Oct 23		64.3270		0.00	224,114.45	154,384.80	-69,729.65
HOME DEPOT INC 3.9% DUE 06-15-2047	-100,000.000	13 Oct 23		75.0540		0.00	118,420.85	75,054.00	-43,366.85
HOME DEPOT INC SR NT 2.75% 09-15-2051	-85,000.000	13 Oct 23		58.7750		0.00	81,921.75	49,958.75	-31,963.00
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	45,000.000	6 Mar 23	70.9150			0.00	31,911.75	31,911.75	0.00
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	-85,000.000	13 Oct 23		63.6780		0.00	72,258.85	54,126.30	-18,132.55
HUMANA INC 5.5% 03-15-2053	40,000.000	12 Jul 23	98.4390			0.00	39,375.60	39,375.60	0.00
HUMANA INC 5.5% 03-15-2053	25,000.000	28 Jul 23	98.5260			0.00	24,631.50	24,631.50	0.00
HUMANA INC 5.5% 03-15-2053	-105,000.000	13 Oct 23		90.2920		0.00	102,252.27	94,806.60	-7,445.67
HUMANA INC 5.875% DUE 03-01-2033	-50,000.000	28 Jul 23		103.7140		0.00	51,702.00	51,857.00	155.00
IN MICH PWR CO 3.75% DUE 07-01-2047	-40,000.000	13 Oct 23		68.5100		0.00	39,432.40	27,404.00	-12,028.40

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
IN UNIV HLTH INC 2.852% DUE 11-01-2051	-70,000.000	13 Oct 23		59.2290		0.00	70,000.00	41,460.30	-28,539.70
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	35,000.000	22 Mar 23	102.0040			0.00	35,701.40	35,701.40	0.00
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	-60,000.000	18 Jul 23		103.7880		0.00	60,369.90	62,272.80	1,902.90
INGERSOLL RAND INC 5.7% DUE 08-14-2033	-70,000.000	4 Oct 23		95.2900		0.00	69,463.80	66,703.00	-2,760.80
INTEL CORP 3.25% DUE 11-15-2049	-440,000.000	13 Oct 23		63.0630		0.00	416,691.36	277,477.20	-139,214.16
INTEL CORP 3.734% 12-08-2047 BEO	-175,000.000	13 Oct 23		70.1430		0.00	178,322.90	122,750.25	-55,572.65
INTEL CORP 5.05% DUE 08-05-2062 BEO	-430,000.000	13 Oct 23		82.3560		0.00	429,684.00	354,130.80	-75,553.20
INTEL CORP 5.82% 02-10-2053	-35,000.000	13 Oct 23		93.1830		0.00	34,294.05	32,614.05	-1,680.00
INTEL CORP SR NT 3.2% 08-12-2061	-55,000.000	13 Oct 23		57.5910		0.00	55,638.37	31,675.05	-23,963.32
INTERCONTINENTAL 4.25% DUE 09-21-2048	55,000.000	3 Feb 23	90.1620			0.00	49,589.10	49,589.10	0.00
INTERCONTINENTAL 4.25% DUE 09-21-2048	-55,000.000	15 Aug 23		82.6190		0.00	49,589.10	45,440.45	-4,148.65
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	-175,000.000	13 Oct 23		64.9420		0.00	125,063.00	113,648.50	-11,414.50
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	40,000.000	28 Aug 23	66.3290			0.00	26,531.60	26,531.60	0.00
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	-40,000.000	13 Oct 23		60.8570		0.00	26,531.60	24,342.80	-2,188.80
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	50,000.000	9 Jan 23	98.5930			0.00	49,296.50	49,296.50	0.00
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	-30,000.000	28 Aug 23		93.8510		0.00	29,714.89	28,155.30	-1,559.59
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	-55,000.000	9 Jan 23		97.5740		0.00	52,199.40	53,665.70	1,466.30
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	-40,000.000	14 Sep 23		80.9440		0.00	34,652.89	32,377.60	-2,275.29

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
INTERNATIONAL BUSINESS MACHS CORP 4.75% 02-06-2033	470,000.000	30 Jan 23	99.9760			0.00	469,887.20	469,887.20	0.00
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052	-55,000.000	13 Apr 23		93.2060		0.00	52,843.94	51,263.30	-1,580.64
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	345,000.000	30 Jan 23	99.4520			0.00	343,109.40	343,109.40	0.00
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-60,000.000	24 Apr 23		95.8730		0.00	59,681.61	57,523.80	-2,157.81
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-15,000.000	14 Jun 23		96.2400		0.00	14,920.40	14,436.00	-484.40
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-70,000.000	25 Sep 23		89.6350		0.00	69,628.55	62,744.50	-6,884.05
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053	-155,000.000	13 Oct 23		86.7690		0.00	154,177.49	134,491.95	-19,685.54
INTL BUSINESS 3.43% DUE 02-09-2052	-75,000.000	13 Oct 23		64.7980		0.00	74,985.75	48,598.50	-26,387.25
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	-165,000.000	13 Oct 23		66.7800		0.00	113,320.90	110,187.00	-3,133.90
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	-20,000.000	13 Oct 23		59.3870		0.00	12,702.80	11,877.40	-825.40
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL	-45,000.000	13 Oct 23		111.3930		0.00	75,509.55	50,126.85	-25,382.70
INTL FLAVORS & 4.375% DUE 06-01-2047	-45,000.000	13 Oct 23		66.5590		0.00	34,466.40	29,951.55	-4,514.85
INTL PAPER CO 4.4% DUE 08-15-2047	-30,000.000	13 Oct 23		76.3180		0.00	28,368.30	22,895.40	-5,472.90
INTL PAPER CO 4.8% DUE 06-15-2044	-102,000.000	13 Oct 23		80.9300		0.00	116,872.04	82,548.60	-34,323.44
INTL PAPER CO 6 DUE 11-15-2041	-55,000.000	13 Oct 23		95.1700		0.00	68,450.25	52,343.50	-16,106.75
INTST PWR & LT CO 3.7% DUE 09-15-2046	-160,000.000	13 Oct 23		66.7870		0.00	188,641.37	106,859.20	-81,782.17
INTUIT INC 5.5% 09-15-2053	-65,000.000	13 Oct 23		95.0910		0.00	64,461.80	61,809.15	-2,652.65
JBS USA LUX S A SR NT 144A 6.5% 12-01-2052	-35,000.000	1 Jun 23		91.2200		0.00	33,926.75	31,927.00	-1,999.75

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
JBS USA/FOOD/FINANCE 4.375% 02-02-2052	-135,000.000	13 Oct 23		64.1260		0.00	97,770.60	86,570.10	-11,200.50
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	-330,000.000	13 Oct 23		63.3570		0.00	304,450.37	209,078.10	-95,372.27
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	-110,000.000	13 Oct 23		83.7650		0.00	112,330.90	92,141.50	-20,189.40
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	-95,000.000	13 Oct 23		76.9570		0.00	81,122.40	73,109.15	-8,013.25
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	-200,000.000	13 Oct 23		77.4890		0.00	216,570.03	154,978.00	-61,592.03
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	-115,000.000	13 Oct 23		79.3390		0.00	153,437.88	91,239.85	-62,198.03
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	-45,000.000	9 May 23		74.7420		0.00	46,464.61	33,633.90	-12,830.71
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	-480,000.000	13 Oct 23		68.4620		0.00	495,622.53	328,617.60	-167,004.93
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	80,000.000	27 Feb 23	68.0580			0.00	54,446.40	54,446.40	0.00
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	-55,000.000	6 Oct 23		59.8290		0.00	36,885.16	32,905.95	-3,979.21
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	-130,000.000	13 Oct 23		61.8750		0.00	87,183.09	80,437.50	-6,745.59
JPMORGAN CHASE & CO 3.157% 04-22-2042	-125,000.000	13 Oct 23		67.8470		0.00	91,228.75	84,808.75	-6,420.00
JPMORGAN CHASE & CO 3.897% 01-23-2049	-495,000.000	13 Oct 23		71.7630		0.00	379,905.65	355,226.85	-24,678.80
JPMORGAN CHASE & CO 3.964% 11-15-2048	-140,000.000	13 Oct 23		72.7790		0.00	149,737.19	101,890.60	-47,846.59
JPMORGAN CHASE & CO 4.032% 07-24-2048	-60,000.000	13 Oct 23		73.7750		0.00	58,382.61	44,265.00	-14,117.61
JPMORGAN CHASE & CO 4.26% 02-22-2048	-20,000.000	13 Oct 23		76.8450		0.00	17,358.20	15,369.00	-1,989.20
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	-35,000.000	13 Oct 23		92.1270		0.00	33,085.50	32,244.45	-841.05
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	-10,000.000	13 Oct 23		93.7160		0.00	9,582.60	9,371.60	-211.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	-515,000.000	13 Oct 23		62.0130		0.00	426,642.71	319,366.95	-107,275.76
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	-40,000.000	13 Oct 23		66.1530		0.00	28,986.40	26,461.20	-2,525.20
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051 REG	-175,000.000	13 Oct 23		61.5810		0.00	175,320.35	107,766.75	-67,553.60
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	-35,000.000	13 Oct 23		77.9050		0.00	35,582.97	27,266.75	-8,316.22
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	-40,000.000	31 Jan 23		83.9270		0.00	35,024.00	33,570.80	-1,453.20
KELLANOVA 4.5% DUE 04-01-2046	-45,000.000	13 Oct 23		79.8670		0.00	37,147.05	35,940.15	-1,206.90
KENVUE INC 5.1% 03-22-2043	145,000.000	8 Mar 23	99.7390			0.00	144,621.55	144,621.55	0.00
KENVUE INC 5.1% 03-22-2043	-65,000.000	5 Apr 23		104.4220		0.00	65,068.72	67,874.30	2,805.58
KENVUE INC 5.1% 03-22-2043	-75,000.000	16 Aug 23		96.1730		0.00	75,048.80	72,129.75	-2,919.05
KENVUE INC 5.2% 03-22-2063	85,000.000	8 Mar 23	99.3000			0.00	84,405.00	84,405.00	0.00
KENVUE INC 5.2% 03-22-2063	45,000.000	5 Apr 23	104.7980			0.00	47,159.10	47,159.10	0.00
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050 BEO	-105,000.000	13 Oct 23		69.5940		0.00	116,325.25	73,073.70	-43,251.55
KIMCO RLTY CORP 3.7% DUE 10-01-2049	-85,000.000	13 Oct 23		64.6810		0.00	69,450.10	54,978.85	-14,471.25
KINDER MORGAN 6.55% DUE 09-15-2040	-95,000.000	13 Oct 23		94.4010		0.00	109,272.77	89,680.95	-19,591.82
KINDER MORGAN INC 5.05% DUE 02-15-2046	95,000.000	13 Mar 23	85.8490			0.00	81,556.55	81,556.55	0.00
KINDER MORGAN INC 5.05% DUE 02-15-2046	-95,000.000	2 May 23		87.3120		0.00	81,556.55	82,946.40	1,389.85
KINDER MORGAN INC 5.45% DUE 08-01-2052	-35,000.000	19 May 23		87.2580		0.00	33,525.18	30,540.30	-2,984.88
KINDER MORGAN INC 5.45% DUE 08-01-2052	-35,000.000	13 Oct 23		84.1420		0.00	33,525.18	29,449.70	-4,075.48

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	55,000.000	8 Feb 23	73.0100			0.00	40,155.50	40,155.50	0.00
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	-85,000.000	13 Oct 23		62.5410		0.00	56,649.25	53,159.85	-3,489.40
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	45,000.000	19 May 23	61.7280			0.00	27,777.60	27,777.60	0.00
KLA CORP 3.3% 03-01-2050	-40,000.000	13 Oct 23		65.7740		0.00	40,252.40	26,309.60	-13,942.80
KLA CORP 5.25% 07-15-2062	-245,000.000	13 Oct 23		88.6740		0.00	242,677.35	217,251.30	-25,426.05
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	-45,000.000	13 Oct 23		103.5150		0.00	46,811.45	46,581.75	-229.70
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	-85,000.000	12 Jun 23		84.1400		0.00	72,802.42	71,519.00	-1,283.42
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	-50,000.000	13 Jul 23		85.5000		0.00	42,824.96	42,750.00	-74.96
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	-65,000.000	13 Oct 23		76.2070		0.00	55,672.44	49,534.55	-6,137.89
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	-140,000.000	13 Oct 23		85.7540		0.00	125,776.60	120,055.60	-5,721.00
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	-150,000.000	13 Oct 23		83.3810		0.00	134,769.70	125,071.50	-9,698.20
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	-25,000.000	13 Oct 23		89.4340		0.00	24,866.25	22,358.50	-2,507.75
KROGER CO 3.875% DUE 10-15-2046	-30,000.000	13 Oct 23		69.1120		0.00	27,942.30	20,733.60	-7,208.70
KROGER CO 4.45% DUE 02-01-2047	-110,000.000	13 Oct 23		77.0080		0.00	125,385.70	84,708.80	-40,676.90
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	-20,000.000	13 Sep 23		98.7150		0.00	19,978.60	19,743.00	-235.60
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	-55,000.000	28 Sep 23		96.3090		0.00	54,941.15	52,969.95	-1,971.20
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	-65,000.000	13 Oct 23		95.5690		0.00	64,930.45	62,119.85	-2,810.60
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	30,000.000	28 Sep 23	93.9270			0.00	28,178.10	28,178.10	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	-40,000.000	28 Aug 23		99.5200		0.00	39,873.20	39,808.00	-65.20
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	-30,000.000	13 Oct 23		92.5060		0.00	28,178.10	27,751.80	-426.30
LAB CORP AMER 4.7% DUE 02-01-2045	-35,000.000	13 Oct 23		80.5350		0.00	39,953.90	28,187.25	-11,766.65
LAM RESH CORP 4.875% DUE 03-15-2049	-95,000.000	13 Oct 23		86.1170		0.00	96,210.40	81,811.15	-14,399.25
LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	-150,000.000	13 Oct 23		68.1030		0.00	163,469.45	102,154.50	-61,314.95
LOCKHEED MARTIN 4.7% DUE 05-15-2046	-90,000.000	13 Oct 23		86.4040		0.00	117,926.10	77,763.60	-40,162.50
LOCKHEED MARTIN 5.9% DUE 11-15-2063	-40,000.000	13 Oct 23		100.3160		0.00	39,655.60	40,126.40	470.80
LOCKHEED MARTIN CORP 4.09% 09-15-2052	170,000.000	12 Oct 23	77.3000			0.00	131,410.00	131,410.00	0.00
LOCKHEED MARTIN CORP 4.09% 09-15-2052	-170,000.000	13 Oct 23		77.3240		0.00	131,410.00	131,450.80	40.80
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	-45,000.000	13 Oct 23		77.8870		0.00	39,880.35	35,049.15	-4,831.20
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	-135,000.000	13 Oct 23		63.6860		0.00	140,248.17	85,976.10	-54,272.07
LOWES COS INC 3% DUE 10-15-2050	40,000.000	12 Jan 23	69.8780			0.00	27,951.20	27,951.20	0.00
LOWES COS INC 3% DUE 10-15-2050	-40,000.000	13 Oct 23		57.7600		0.00	27,951.20	23,104.00	-4,847.20
LOWES COS INC 3.7% DUE 04-15-2046	-55,000.000	8 Feb 23		78.6500		0.00	52,408.95	43,257.50	-9,151.45
LOWES COS INC 4.05% DUE 05-03-2047	-45,000.000	13 Oct 23		71.9930		0.00	51,147.38	32,396.85	-18,750.53
LOWES COS INC 4.25% 04-01-2052	-165,000.000	13 Oct 23		72.5000		0.00	136,710.09	119,625.00	-17,085.09
LOWES COS INC 4.45% 04-01-2062	95,000.000	12 Jun 23	78.2520			0.00	74,339.40	74,339.40	0.00
LOWES COS INC 4.45% 04-01-2062	-90,000.000	8 May 23		78.6420		0.00	73,526.67	70,777.80	-2,748.87

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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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
LOWES COS INC 4.45% 04-01-2062	-35,000.000	20 Jul 23		80.9370		0.00	27,388.20	28,327.95	939.75
LOWES COS INC 4.45% 04-01-2062	-60,000.000	13 Oct 23		71.7640		0.00	46,951.20	43,058.40	-3,892.80
LOWES COS INC 5.125% DUE 04-15-2050 BEO	-140,000.000	13 Oct 23		84.2330		0.00	191,440.57	117,926.20	-73,514.37
LOWES COS INC 5.85% 04-01-2063	30,000.000	29 Mar 23	99.8310			0.00	29,949.30	29,949.30	0.00
LOWES COS INC 5.85% 04-01-2063	27,000.000	20 Jul 23	99.6680			0.00	26,910.36	26,910.36	0.00
LOWES COS INC 5.85% 04-01-2063	-80,000.000	12 Jun 23		96.5700		0.00	79,872.30	77,256.00	-2,616.30
LOWES COS INC FIXED 5.8% DUE 09-15-2062	40,000.000	30 Mar 23	99.3510			0.00	39,740.40	39,740.40	0.00
LOWES COS INC FIXED 5.8% DUE 09-15-2062	-45,000.000	15 Jun 23		98.3330		0.00	44,673.08	44,249.85	-423.23
LYB INTL FIN III 3.375% DUE 10-01-2040	85,000.000	18 Jan 23	77.8320			0.00	66,157.20	66,157.20	0.00
LYB INTL FIN III 3.375% DUE 10-01-2040	85,000.000	6 Feb 23	76.0480			0.00	64,640.80	64,640.80	0.00
LYB INTL FIN III 3.375% DUE 10-01-2040	-280,000.000	13 Oct 23		67.2500		0.00	240,626.90	188,300.00	-52,326.90
LYB INTL FIN III 3.625% DUE 04-01-2051	-70,000.000	18 Jan 23		75.6690		0.00	60,731.30	52,968.30	-7,763.00
LYB INTL FIN III 3.625% DUE 04-01-2051	-45,000.000	13 Oct 23		63.2050		0.00	39,041.55	28,442.25	-10,599.30
LYB INTL FIN III LLC 4.2% DUE 05-01-2050 REG	50,000.000	17 May 23	73.4220			0.00	36,711.00	36,711.00	0.00
LYB INTL FIN III LLC 4.2% DUE 05-01-2050 REG	-50,000.000	13 Oct 23		69.4100		0.00	36,711.00	34,705.00	-2,006.00
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	-50,000.000	17 May 23		73.9420		0.00	52,609.92	36,971.00	-15,638.92
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	-70,000.000	13 Oct 23		70.0460		0.00	73,653.88	49,032.20	-24,621.68
MARATHON OIL CORP 6.6% DUE 10-01-2037	-35,000.000	13 Oct 23		96.1420		0.00	36,143.10	33,649.70	-2,493.40

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MARATHON PETE CORP 4.75% DUE 09-15-2044	-40,000.000	13 Oct 23		78.1130		0.00	32,644.80	31,245.20	-1,399.60
MARATHON PETE CORP 5.85% DUE 12-15-2045	-50,000.000	13 Oct 23		87.0250		0.00	54,671.50	43,512.50	-11,159.00
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	-120,000.000	13 Oct 23		74.1560		0.00	108,873.70	88,987.20	-19,886.50
MARKEL CORP 4.15% DUE 09-17-2050 REG	-50,000.000	13 Oct 23		70.4310		0.00	42,382.00	35,215.50	-7,166.50
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	-45,000.000	13 Oct 23		78.6020		0.00	50,231.57	35,370.90	-14,860.67
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	-35,000.000	13 Oct 23		87.3740		0.00	44,973.25	30,580.90	-14,392.35
MARSH & MCLENNAN COS INC 5.7% 09-15-2053	-80,000.000	13 Oct 23		95.3790		0.00	79,760.00	76,303.20	-3,456.80
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	-40,000.000	13 Oct 23		58.7830		0.00	26,633.60	23,513.20	-3,120.40
MASTERCARD INC 3.65% DUE 06-01-2049	-185,000.000	13 Oct 23		73.3600		0.00	193,370.70	135,716.00	-57,654.70
MASTERCARD INC 4.85% DUE 03-09-2033	-230,000.000	25 May 23		101.4690		0.00	229,783.80	233,378.70	3,594.90
MCDONALDS CORP 4.7% DUE 12-09-2035	-45,000.000	13 Oct 23		90.3770		0.00	54,717.30	40,669.65	-14,047.65
MCDONALDS CORP 6.3% DUE 10-15-2037	-40,000.000	13 Oct 23		103.4850		0.00	56,383.20	41,394.00	-14,989.20
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	185,000.000	22 Mar 23	111.0690			0.00	205,477.65	205,477.65	0.00
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	130,000.000	10 Apr 23	70.9780			0.00	92,271.40	92,271.40	0.00
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	-180,000.000	13 Oct 23		59.6200		0.00	126,684.90	107,316.00	-19,368.90
MERCK & CO INC 2.9% DUE 12-10-2061	-110,000.000	31 May 23		64.7210		0.00	75,634.19	71,193.10	-4,441.09
MERCK & CO INC 2.9% DUE 12-10-2061	-85,000.000	13 Oct 23		56.8710		0.00	58,444.61	48,340.35	-10,104.26
MERCK & CO INC NEW 2.35% DUE 06-24-2040	80,000.000	8 Jun 23	70.4960			0.00	56,396.80	56,396.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MERCK & CO INC NEW 2.35% DUE 06-24-2040	-410,000.000	13 Oct 23		64.5260		0.00	348,737.19	264,556.60	-84,180.59
MERCK & CO INC NEW 4.0% 03-07-2049	-45,000.000	1 Jun 23		87.2760		0.00	57,588.49	39,274.20	-18,314.29
MERCK & CO INC NEW 4.0% 03-07-2049	-55,000.000	11 Sep 23		82.6440		0.00	70,385.93	45,454.20	-24,931.73
MERCK & CO INC NEW 5.0% 05-17-2053	55,000.000	23 Jun 23	101.1220			0.00	55,617.10	55,617.10	0.00
MERCK & CO INC NEW 5.0% 05-17-2053	55,000.000	4 Aug 23	96.6130			0.00	53,137.15	53,137.15	0.00
MERCK & CO INC NEW 5.0% 05-17-2053	-80,000.000	13 Oct 23		90.2010		0.00	76,448.00	72,160.80	-4,287.20
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	-115,000.000	13 Oct 23		56.7420		0.00	75,961.90	65,253.30	-10,708.60
META PLATFORMS INC 4.65% 08-15-2062	40,000.000	11 Jul 23	85.0590			0.00	34,023.60	34,023.60	0.00
META PLATFORMS INC 4.65% 08-15-2062	-400,000.000	13 Oct 23		79.1140		0.00	388,413.29	316,456.00	-71,957.29
META PLATFORMS INC 5.6% DUE 05-15-2053	-35,000.000	13 Oct 23		94.4870		0.00	34,903.05	33,070.45	-1,832.60
META PLATFORMS INC 5.75% 05-15-2063	-340,000.000	13 Oct 23		94.2070		0.00	336,664.80	320,303.80	-16,361.00
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	-35,000.000	13 Oct 23		78.8360		0.00	29,412.95	27,592.60	-1,820.35
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	-155,000.000	13 Oct 23		56.9210		0.00	151,813.50	88,227.55	-63,585.95
METLIFE INC 4.125% DUE 08-13-2042	-200,000.000	13 Oct 23		76.9820		0.00	172,250.45	153,964.00	-18,286.45
METLIFE INC 5.25% DUE 01-15-2054	-25,000.000	6 Jun 23		95.2330		0.00	25,078.06	23,808.25	-1,269.81
METLIFE INC 5.375% 07-15-2033	-60,000.000	13 Sep 23		98.2850		0.00	60,388.94	58,971.00	-1,417.94
METLIFE INC FIXED 10.75% DUE 08-01-2069	-40,000.000	13 Oct 23		126.8010		0.00	62,460.00	50,720.40	-11,739.60
MICRON TECHNOLOGY INC 3.366% 11-01-2041	-110,000.000	13 Oct 23		65.4410		0.00	91,592.65	71,985.10	-19,607.55

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	-1,130,000.000	13 Oct 23		60.0120		0.00	968,131.51	678,135.60	-289,995.91
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	-70,000.000	3 Feb 23		68.6020		0.00	63,982.15	48,021.40	-15,960.75
MICROSOFT CORP 2.921% 03-17-2052 USD	-115,000.000	13 Oct 23		64.6480		0.00	82,902.76	74,345.20	-8,557.56
MICROSOFT CORP 3.7% DUE 08-08-2046	-300,000.000	13 Oct 23		77.3140		0.00	336,265.95	231,942.00	-104,323.95
MICROSOFT CORP 4.45% DUE 11-03-2045	-110,000.000	13 Oct 23		88.5940		0.00	98,831.70	97,453.40	-1,378.30
MICROSOFT CORP 5.2% DUE 06-01-2039	-95,000.000	13 Oct 23		99.7610		0.00	95,266.00	94,772.95	-493.05
MICROSOFT CORP 5.3% DUE 02-08-2041	-45,000.000	13 Oct 23		100.3640		0.00	45,564.30	45,163.80	-400.50
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	-30,000.000	13 Oct 23		85.5950		0.00	35,435.20	25,678.50	-9,756.70
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	-315,000.000	13 Oct 23		86.4410		0.00	297,832.50	272,289.15	-25,543.35
MIDAMERICAN ENERGY 5.858% 09-15-2054	-135,000.000	13 Oct 23		98.1680		0.00	134,772.29	132,526.80	-2,245.49
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	-125,000.000	13 Oct 23		77.4310		0.00	104,172.80	96,788.75	-7,384.05
MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036	-40,000.000	13 Oct 23		98.7750		0.00	57,034.00	39,510.00	-17,524.00
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	-100,000.000	13 Oct 23		76.7540		0.00	117,350.40	76,754.00	-40,596.40
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	-95,000.000	13 Oct 23		58.1750		0.00	70,636.40	55,266.25	-15,370.15
MOLSON COORS 4.2% DUE 07-15-2046	65,000.000	20 Sep 23	78.2280			0.00	50,848.20	50,848.20	0.00
MOLSON COORS 4.2% DUE 07-15-2046	-155,000.000	13 Oct 23		74.1280		0.00	124,605.61	114,898.40	-9,707.21
MOLSON COORS 5 DUE 05-01-2042	-130,000.000	13 Oct 23		85.4380		0.00	136,741.60	111,069.40	-25,672.20
MOODYS CORP 3.75% 02-25-2052	-80,000.000	13 Oct 23		69.8430		0.00	68,235.55	55,874.40	-12,361.15

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MOODYS CORP 5.25% DUE 07-15-2044	-30,000.000	13 Oct 23		89.1030		0.00	30,816.00	26,730.90	-4,085.10
MOODYS CORP SR NT 2.75% 08-19-2041	-45,000.000	13 Oct 23		64.3270		0.00	43,974.45	28,947.15	-15,027.30
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	-95,000.000	13 Oct 23		84.2800		0.00	93,411.60	80,066.00	-13,345.60
MORGAN STANLEY 3.971% 07-22-2038	-55,000.000	3 Oct 23		76.0730		0.00	51,586.52	41,840.15	-9,746.37
MORGAN STANLEY 4.375% DUE 01-22-2047	-55,000.000	13 Oct 23		77.6270		0.00	47,341.80	42,694.85	-4,646.95
MORGAN STANLEY 4.457% 04-22-2039	-125,000.000	13 Oct 23		82.3280		0.00	150,835.34	102,910.00	-47,925.34
MORGAN STANLEY 5.25% 04-21-2034	170,000.000	20 Sep 23	94.8130			0.00	161,182.10	161,182.10	0.00
MORGAN STANLEY 5.25% 04-21-2034	-170,000.000	13 Oct 23		92.3560		0.00	161,182.10	157,005.20	-4,176.90
MORGAN STANLEY 5.297% 04-20-2037	-20,000.000	15 May 23		94.4450		0.00	19,471.49	18,889.00	-582.49
MORGAN STANLEY 6.375% DUE 07-24-2042	-30,000.000	15 Jun 23		111.4450		0.00	32,933.83	33,433.50	499.67
MPLX LP 5.5% DUE 02-15-2049	-60,000.000	20 Sep 23		87.4270		0.00	59,403.81	52,456.20	-6,947.61
MPLX LP 5.5% DUE 02-15-2049	-105,000.000	13 Oct 23		83.7460		0.00	103,956.67	87,933.30	-16,023.37
MPLX LP FIXED 5.2% 12-01-2047	-35,000.000	13 Oct 23		80.1110		0.00	42,676.15	28,038.85	-14,637.30
MPLX LP FIXED 5.2% DUE 03-01-2047	65,000.000	20 Sep 23	84.3660			0.00	54,837.90	54,837.90	0.00
MPLX LP FIXED 5.2% DUE 03-01-2047	-65,000.000	13 Oct 23		80.9140		0.00	54,837.90	52,594.10	-2,243.80
MPLX LP SR NT 4.95% 03-14-2052	55,000.000	19 Jan 23	89.1590			0.00	49,037.45	49,037.45	0.00
MPLX LP SR NT 4.95% 03-14-2052	-95,000.000	6 Sep 23		80.3280		0.00	86,577.84	76,311.60	-10,266.24
MPLX LP SR NT 4.95% 03-14-2052	-45,000.000	13 Oct 23		77.0020		0.00	41,010.56	34,650.90	-6,359.66

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	-65,000.000	13 Oct 23		70.2060		0.00	65,000.00	45,633.90	-19,366.10
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	-105,000.000	13 Oct 23		72.0190		0.00	131,742.45	75,619.95	-56,122.50
N.W. PIPELN LLC FIXED 4% DUE 04-01-2027	-95,000.000	13 Oct 23		94.4850		0.00	94,513.60	89,760.75	-4,752.85
NASDAQ INC 2.5% DUE 12-21-2040	-145,000.000	13 Oct 23		60.9260		0.00	100,541.55	88,342.70	-12,198.85
NASDAQ INC 5.55% 02-15-2034	65,000.000	22 Jun 23	99.9720			0.00	64,981.80	64,981.80	0.00
NASDAQ INC 5.95% 08-15-2053	25,000.000	22 Jun 23	99.4310			0.00	24,857.75	24,857.75	0.00
NASDAQ INC 5.95% 08-15-2053	-40,000.000	13 Oct 23		92.3980		0.00	35,826.80	36,959.20	1,132.40
NASDAQ INC 6.1% 06-28-2063	35,000.000	22 Jun 23	99.4070			0.00	34,792.45	34,792.45	0.00
NASDAQ INC 6.1% 06-28-2063	-50,000.000	6 Oct 23		90.2160		0.00	48,111.64	45,108.00	-3,003.64
NASDAQ INC 6.1% 06-28-2063	-175,000.000	13 Oct 23		92.1000		0.00	168,390.76	161,175.00	-7,215.76
NATURE CONSERVANCY 3.957% DUE 03-01-2052	-55,000.000	13 Oct 23		74.8180		0.00	55,438.90	41,149.90	-14,289.00
NEVADA PWR CO 6.0% 03-15-2054	-55,000.000	6 Oct 23		94.5920		0.00	54,965.67	52,025.60	-2,940.07
NEVADA PWR CO 6.0% 03-15-2054	-185,000.000	13 Oct 23		96.1480		0.00	184,884.53	177,873.80	-7,010.73
NEW YORK & 3.954% DUE 08-01-2119	-55,000.000	13 Oct 23		64.5410		0.00	34,950.30	35,497.55	547.25
NEWMONT GOLDCORP CORP 5.875% 04-01-2035	-60,000.000	13 Oct 23		98.7930		0.00	70,888.20	59,275.80	-11,612.40
NEWMONT MNG CORP 6.25% DUE 10-01-2039	-180,000.000	13 Oct 23		99.2100		0.00	254,479.20	178,578.00	-75,901.20
NEXTERA ENERGY CAP 5.38% 02-28-2053	40,000.000	7 Feb 23	99.5170			0.00	39,806.80	39,806.80	0.00
NEXTERA ENERGY CAP 5.38% 02-28-2053	45,000.000	8 Feb 23	99.4120			0.00	44,735.40	44,735.40	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
NEXTERA ENERGY CAP 5.38% 02-28-2053	45,000.000	6 Apr 23	101.2660			0.00	45,569.70	45,569.70	0.00
NEXTERA ENERGY CAP 5.38% 02-28-2053	-45,000.000	15 May 23		94.5430		0.00	45,030.98	42,544.35	-2,486.63
NEXTERA ENERGY CAP 5.38% 02-28-2053	-475,000.000	13 Oct 23		84.7790		0.00	438,293.07	402,700.25	-35,592.82
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052	-20,000.000	13 Oct 23		58.0310		0.00	13,692.00	11,606.20	-2,085.80
NISOURCE FIN CORP 4.375% 05-15-2047	-30,000.000	13 Oct 23		76.1470		0.00	25,967.10	22,844.10	-3,123.00
NISOURCE FIN CORP 5.65% DUE 02-01-2045	-80,000.000	13 Oct 23		90.0080		0.00	87,335.43	72,006.40	-15,329.03
NISOURCE FIN CORP 5.95% DUE 06-15-2041	-70,000.000	13 Oct 23		95.1680		0.00	72,765.00	66,617.60	-6,147.40
NNN REIT INC SR NT 3% 04-15-2052	-90,000.000	13 Oct 23		55.9650		0.00	74,838.96	50,368.50	-24,470.46
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	35,000.000	28 Sep 23	80.9040			0.00	28,316.40	28,316.40	0.00
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	-35,000.000	13 Oct 23		79.3040		0.00	28,316.40	27,756.40	-560.00
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	60,000.000	6 Oct 23	86.4900			0.00	51,894.00	51,894.00	0.00
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	-60,000.000	13 Oct 23		89.8320		0.00	51,894.00	53,899.20	2,005.20
NORFOLK SOUTHN 3.05% DUE 05-15-2050	145,000.000	1 Jun 23	68.0580			0.00	98,684.10	98,684.10	0.00
NORFOLK SOUTHN 3.05% DUE 05-15-2050	-145,000.000	13 Oct 23		60.9630		0.00	98,684.10	88,396.35	-10,287.75
NORFOLK SOUTHN 3.95 DUE 10-01-2042	-30,000.000	13 Oct 23		75.8400		0.00	24,756.90	22,752.00	-2,004.90
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	-170,000.000	13 Oct 23		60.2220		0.00	129,985.42	102,377.40	-27,608.02
NORFOLK SOUTHN CORP 4.15% 02-28-2048	-90,000.000	17 Jul 23		84.6760		0.00	73,730.70	76,208.40	2,477.70
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	35,000.000	2 Feb 23	71.6540			0.00	25,078.90	25,078.90	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	-80,000.000	13 Oct 23		58.4400		0.00	53,636.35	46,752.00	-6,884.35
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	-120,000.000	13 Mar 23		79.9850		0.00	113,253.70	95,982.00	-17,271.70
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	-130,000.000	1 Jun 23		82.3640		0.00	153,113.11	107,073.20	-46,039.91
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1% 05-15-2053	-25,000.000	20 Sep 23		93.5520		0.00	24,600.55	23,388.00	-1,212.55
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	60,000.000	15 Feb 23	66.6220			0.00	39,973.20	39,973.20	0.00
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	-105,000.000	13 Oct 23		56.0770		0.00	84,126.30	58,880.85	-25,245.45
NORTHN STS PWR CO 3.4 DUE 08-15-2042	-90,000.000	13 Oct 23		70.9880		0.00	95,911.20	63,889.20	-32,022.00
NORTHN STS PWR CO 6.2% DUE 07-01-2037	-55,000.000	13 Oct 23		101.6990		0.00	62,989.30	55,934.45	-7,054.85
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	-185,000.000	13 Oct 23		90.4110		0.00	230,526.24	167,260.35	-63,265.89
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	-110,000.000	31 Mar 23		100.6970		0.00	109,887.80	110,766.70	878.90
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	-55,000.000	13 Oct 23		93.0030		0.00	54,943.90	51,151.65	-3,792.25
NORTHROP GRUMMAN CORP 4.95% 03-15-2053	-240,000.000	13 Oct 23		86.6930		0.00	237,348.00	208,063.20	-29,284.80
NOVANT HEALTH INC 3.168% DUE 11-01-2051	-40,000.000	13 Oct 23		63.5930		0.00	40,000.00	25,437.20	-14,562.80
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052	-30,000.000	13 Oct 23		85.3600		0.00	27,797.10	25,608.00	-2,189.10
NUCOR CORP FIXED 6.4% DUE 12-01-2037	50,000.000	27 Jun 23	109.6200			0.00	54,810.00	54,810.00	0.00
NUCOR CORP FIXED 6.4% DUE 12-01-2037	-50,000.000	13 Oct 23		102.4130		0.00	54,810.00	51,206.50	-3,603.50
NUCOR CORP NT 3.85% 04-01-2052	-260,000.000	13 Oct 23		69.8050		0.00	256,880.46	181,493.00	-75,387.46
NVIDIA CORP 3.5% DUE 04-01-2040	-35,000.000	13 Oct 23		77.8010		0.00	36,763.53	27,230.35	-9,533.18

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
NVIDIA CORP 3.5% DUE 04-01-2050	-25,000.000	13 Oct 23		71.7950		0.00	28,161.75	17,948.75	-10,213.00
OCCIDENTAL PETE 4.4% DUE 04-15-2046	-115,000.000	13 Oct 23		72.6660		0.00	88,396.10	83,565.90	-4,830.20
OCCIDENTAL PETE 4.625% DUE 06-15-2045	-50,000.000	13 Oct 23		71.5260		0.00	38,860.00	35,763.00	-3,097.00
OCCIDENTAL PETE 6.2% DUE 03-15-2040	65,000.000	30 May 23	97.9580			0.00	63,672.70	63,672.70	0.00
OCCIDENTAL PETE 6.2% DUE 03-15-2040	-65,000.000	13 Oct 23		94.3960		0.00	63,672.70	61,357.40	-2,315.30
OGLETHORPE PWR 5.25% DUE 09-01-2050	-40,000.000	13 Oct 23		82.9800		0.00	36,608.40	33,192.00	-3,416.40
OGLETHORPE PWR CORP 4.5% 04-01-2047	-130,000.000	13 Oct 23		73.7450		0.00	120,721.30	95,868.50	-24,852.80
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	-50,000.000	13 Oct 23		80.6080		0.00	49,651.00	40,304.00	-9,347.00
OHIOHEALTH CORP 2.834% 11-15-2041	-105,000.000	13 Oct 23		65.2360		0.00	105,000.00	68,497.80	-36,502.20
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	-45,000.000	13 Oct 23		62.4680		0.00	49,898.25	28,110.60	-21,787.65
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	-30,000.000	13 Oct 23		71.4510		0.00	37,728.00	21,435.30	-16,292.70
ONCOR ELEC FIXED 3.8% DUE 09-30-2047	-40,000.000	13 Oct 23		71.6880		0.00	39,924.00	28,675.20	-11,248.80
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	-95,000.000	13 Oct 23		75.2670		0.00	93,219.35	71,503.65	-21,715.70
ONCOR ELEC FIXED 4.6% DUE 06-01-2052	-30,000.000	13 Oct 23		81.4820		0.00	28,722.60	24,444.60	-4,278.00
ONEOK INC NEW 4.45% DUE 09-01-2049	30,000.000	13 Feb 23	78.5790			0.00	23,573.70	23,573.70	0.00
ONEOK INC NEW 4.45% DUE 09-01-2049	-30,000.000	13 Oct 23		71.1090		0.00	23,573.70	21,332.70	-2,241.00
ONEOK INC NEW 5.2% DUE 07-15-2048	-50,000.000	11 Aug 23		83.4780		0.00	41,770.50	41,739.00	-31.50
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	-30,000.000	13 Feb 23		79.2850		0.00	22,614.90	23,785.50	1,170.60

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	-80,000.000	13 Oct 23		71.7740		0.00	60,306.40	57,419.20	-2,887.20
ORACLE CORP 3.6% DUE 04-01-2040 REG	-410,000.000	13 Oct 23		71.1390		0.00	380,864.19	291,669.90	-89,194.29
ORACLE CORP 3.6% DUE 04-01-2050 REG	-500,000.000	13 Oct 23		64.2350		0.00	350,828.90	321,175.00	-29,653.90
ORACLE CORP 3.85% DUE 07-15-2036	160,000.000	15 Sep 23	80.9980			0.00	129,596.80	129,596.80	0.00
ORACLE CORP 3.85% DUE 07-15-2036	-160,000.000	13 Oct 23		78.4530		0.00	129,596.80	125,524.80	-4,072.00
ORACLE CORP 3.95% DUE 03-25-2051	-105,000.000	13 Oct 23		68.1050		0.00	75,656.15	71,510.25	-4,145.90
ORACLE CORP 4% 11-15-2047	-80,000.000	13 Oct 23		69.5820		0.00	79,519.89	55,665.60	-23,854.29
ORACLE CORP 4% DUE 07-15-2046	55,000.000	28 Aug 23	74.0080			0.00	40,704.40	40,704.40	0.00
ORACLE CORP 4.375% DUE 05-15-2055	105,000.000	28 Feb 23	75.8320			0.00	79,623.60	79,623.60	0.00
ORACLE CORP 4.375% DUE 05-15-2055	-60,000.000	22 Aug 23		74.3260		0.00	45,499.20	44,595.60	-903.60
ORACLE CORP 4.5% DUE 07-08-2044	-45,000.000	13 Oct 23		76.6240		0.00	36,324.45	34,480.80	-1,843.65
ORACLE CORP 5.375 DUE 07-15-2040	25,000.000	3 Oct 23	86.7770			0.00	21,694.25	21,694.25	0.00
ORACLE CORP 5.375 DUE 07-15-2040	-25,000.000	13 Oct 23		88.1010		0.00	21,694.25	22,025.25	331.00
ORACLE CORP 5.55% 02-06-2053	130,000.000	2 Feb 23	99.4930			0.00	129,340.90	129,340.90	0.00
ORACLE CORP 5.55% 02-06-2053	-95,000.000	28 Feb 23		91.6150		0.00	94,518.35	87,034.25	-7,484.10
ORACLE CORP FIXED 3.65% DUE 03-25-2041	-60,000.000	14 Jun 23		75.8170		0.00	57,770.05	45,490.20	-12,279.85
ORACLE CORP FIXED 3.65% DUE 03-25-2041	-450,000.000	13 Oct 23		70.7520		0.00	401,015.10	318,384.00	-82,631.10
ORACLE CORP FIXED 3.85% DUE 04-01-2060	-200,000.000	13 Oct 23		62.9670		0.00	169,286.94	125,934.00	-43,352.94

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-65,000.000	2 Mar 23		77.3260		0.00	61,590.27	50,261.90	-11,328.37
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-60,000.000	13 Jun 23		77.6870		0.00	56,852.55	46,612.20	-10,240.35
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	-175,000.000	13 Oct 23		73.4930		0.00	158,694.21	128,612.75	-30,081.46
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	-45,000.000	13 Oct 23		73.0660		0.00	48,584.13	32,879.70	-15,704.43
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	-165,000.000	13 Oct 23		62.5960		0.00	168,386.25	103,283.40	-65,102.85
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-204 2	-40,000.000	13 Oct 23		70.0170		0.00	29,660.40	28,006.80	-1,653.60
PACIFIC GAS & ELEC CO 4.5% 12-15-2041	-160,000.000	13 Oct 23		67.5190		0.00	114,165.60	108,030.40	-6,135.20
PACIFIC GAS & ELEC CO 4.6% 06-15-2043	-40,000.000	13 Oct 23		70.8970		0.00	27,986.00	28,358.80	372.80
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	55,000.000	13 Jun 23	76.5190			0.00	42,085.45	42,085.45	0.00
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	-295,000.000	13 Oct 23		72.6050		0.00	235,375.03	214,184.75	-21,190.28
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	-35,000.000	13 Jul 23		100.0370		0.00	34,498.80	35,012.95	514.15
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	35,000.000	13 Jul 23	100.1770			0.00	35,061.95	35,061.95	0.00
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-20 42	-65,000.000	13 Oct 23		63.3960		0.00	40,949.35	41,207.40	258.05
PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052	65,000.000	11 Jul 23	94.1820			0.00	61,218.30	61,218.30	0.00
PACIFICORP 2.9% 06-15-2052 USD	40,000.000	1 Jun 23	65.7570			0.00	26,302.80	26,302.80	0.00
PACIFICORP 2.9% 06-15-2052 USD	-40,000.000	13 Oct 23		54.6610		0.00	26,302.80	21,864.40	-4,438.40
PACIFICORP 4.125% DUE 01-15-2049	-85,000.000	13 Oct 23		69.7060		0.00	68,097.75	59,250.10	-8,847.65
PACIFICORP 4.15% 02-15-2050	-175,000.000	13 Oct 23		69.3890		0.00	215,700.81	121,430.75	-94,270.06

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PACIFICORP 5.5% 05-15-2054	-30,000.000	1 Jun 23		101.8150		0.00	29,986.80	30,544.50	557.70
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	-105,000.000	13 Oct 23		58.6710		0.00	103,963.35	61,604.55	-42,358.80
PAYPAL HLDGS INC 5.05% 06-01-2052	-35,000.000	13 Oct 23		88.8300		0.00	33,971.00	31,090.50	-2,880.50
PEACEHEALTH 3.218% DUE 11-15-2050	-40,000.000	13 Oct 23		58.0690		0.00	40,000.00	23,227.60	-16,772.40
PEACEHEALTH 4.787% DUE 11-15-2048	-55,000.000	13 Oct 23		78.8780		0.00	49,335.55	43,382.90	-5,952.65
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	-35,000.000	13 Oct 23		61.1320		0.00	35,219.80	21,396.20	-13,823.60
PECO ENERGY CO FIXED 3.7% 09-15-2047	-75,000.000	13 Oct 23		71.5880		0.00	67,206.00	53,691.00	-13,515.00
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	-70,000.000	13 Oct 23		74.0840		0.00	54,658.10	51,858.80	-2,799.30
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052	-50,000.000	13 Oct 23		81.4130		0.00	53,017.50	40,706.50	-12,311.00
PEPSICO INC 2.875% DUE 10-15-2049	-120,000.000	13 Oct 23		64.5630		0.00	83,072.40	77,475.60	-5,596.80
PEPSICO INC 3.375% DUE 07-29-2049	-60,000.000	13 Oct 23		70.5620		0.00	65,151.60	42,337.20	-22,814.40
PEPSICO INC 3.625% DUE 03-19-2050	-50,000.000	13 Oct 23		73.9680		0.00	43,455.50	36,984.00	-6,471.50
PEPSICO INC 4.2% DUE 07-18-2052	-35,000.000	13 Oct 23		81.1260		0.00	33,006.40	28,394.10	-4,612.30
PEPSICO INC 4.65% 02-15-2053	-70,000.000	22 Feb 23		97.7370		0.00	69,955.20	68,415.90	-1,539.30
PEPSICO INC FIXED 2.625% 10-21-2041	-45,000.000	13 Oct 23		67.0110		0.00	33,988.95	30,154.95	-3,834.00
PFIZER INC 2.55% DUE 05-28-2040	40,000.000	1 Mar 23	71.4760			0.00	28,590.40	28,590.40	0.00
PFIZER INC 2.55% DUE 05-28-2040	-70,000.000	8 Aug 23		71.4790		0.00	63,803.49	50,035.30	-13,768.19
PFIZER INC 4.1% 09-15-2038	-230,000.000	13 Oct 23		83.6580		0.00	277,099.55	192,413.40	-84,686.15

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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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PFIZER INC 4.3% DUE 06-15-2043	-40,000.000	13 Apr 23		95.2080		0.00	46,398.98	38,083.20	-8,315.78
PFIZER INC 4.3% DUE 06-15-2043	-80,000.000	9 Jun 23		90.9760		0.00	92,797.97	72,780.80	-20,017.17
PFIZER INC 5.6% DUE 09-15-2040	-25,000.000	13 Oct 23		97.5420		0.00	29,515.00	24,385.50	-5,129.50
PFIZER INVESTMENT ENTER 5.11% 05-19-2043	55,000.000	8 Aug 23	97.1200			0.00	53,416.00	53,416.00	0.00
PFIZER INVESTMENT ENTER 5.11% 05-19-2043	-305,000.000	13 Oct 23		90.8800		0.00	291,675.42	277,184.00	-14,491.42
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	60,000.000	9 Jun 23	102.8880			0.00	61,732.80	61,732.80	0.00
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	-380,000.000	13 Oct 23		92.3920		0.00	383,047.83	351,089.60	-31,958.23
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	-35,000.000	7 Sep 23		96.2210		0.00	34,516.51	33,677.35	-839.16
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	-800,000.000	13 Oct 23		90.5810		0.00	787,335.82	724,648.00	-62,687.82
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	210,000.000	18 Nov 22	99.9885			0.00	209,975.87	209,975.87	0.00
REVERSAL: PG&E RECOVERY FDG 5.536% DUE 07-15-2049	-210,000.000	18 Nov 22	99.9885			0.00	-209,975.87	-209,975.87	0.00
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	-155,000.000	13 Oct 23		93.5070		0.00	154,982.19	144,935.85	-10,046.34
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	-265,000.000	13 Oct 23		64.6920		0.00	200,998.91	171,433.80	-29,565.11
PG&E WILDFIRE 4.263% DUE 06-01-2038	-80,000.000	13 Oct 23		89.9540		0.00	79,997.70	71,963.20	-8,034.50
PG&E WILDFIRE 4.377% DUE 06-03-2041	-130,000.000	13 Oct 23		86.5570		0.00	129,996.06	112,524.10	-17,471.96
PG&E WILDFIRE 4.674% DUE 12-01-2053	-130,000.000	13 Oct 23		83.2620		0.00	129,995.53	108,240.60	-21,754.93
PG&E WILDFIRE 4.722% DUE 06-01-2039	-165,000.000	13 Oct 23		91.9280		0.00	164,989.62	151,681.20	-13,308.42
PG&E WILDFIRE 5.081% DUE 06-01-2043	-125,000.000	13 Oct 23		90.0720		0.00	124,993.81	112,590.00	-12,403.81

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GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	-240,000.000	13 Oct 23		81.3100		0.00	234,021.52	195,144.00	-38,877.52
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	-215,000.000	13 Oct 23		89.1640		0.00	214,979.75	191,702.60	-23,277.15
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	-305,000.000	13 Oct 23		89.0960		0.00	303,876.73	271,742.80	-32,133.93
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	-140,000.000	13 Oct 23		72.8230		0.00	144,912.35	101,952.20	-42,960.15
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	-200,000.000	13 Oct 23		74.4800		0.00	226,669.54	148,960.00	-77,709.54
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	-70,000.000	13 Oct 23		79.0670		0.00	80,723.30	55,346.90	-25,376.40
PHILLIPS 66 CO 4.68% 02-15-2045	-70,000.000	13 Oct 23		78.9820		0.00	59,782.80	55,287.40	-4,495.40
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	-35,000.000	13 Oct 23		74.8570		0.00	27,752.90	26,199.95	-1,552.95
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	-55,000.000	13 Oct 23		78.1870		0.00	45,661.00	43,002.85	-2,658.15
PPL CAP FDG INC 4% DUE 09-15-2047	-40,000.000	13 Oct 23		63.6260		0.00	39,872.40	25,450.40	-14,422.00
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	90,000.000	21 Jun 23	100.7370			0.00	90,663.30	90,663.30	0.00
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	25,000.000	18 Aug 23	94.2070			0.00	23,551.75	23,551.75	0.00
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	-115,000.000	13 Oct 23		90.3280		0.00	114,215.05	103,877.20	-10,337.85
PRAXAIR INC NT 2% 08-10-2050	-50,000.000	13 Oct 23		50.4360		0.00	39,992.00	25,218.00	-14,774.00
PRIN FINL GROUP FIXED 5.5% 03-15-2053	55,000.000	11 Apr 23	96.4420			0.00	53,043.10	53,043.10	0.00
PRIN FINL GROUP FIXED 5.5% 03-15-2053	-55,000.000	13 Oct 23		86.8130		0.00	53,043.10	47,747.15	-5,295.95
PROGRESS ENERGY 6.5% DUE 02-01-2042	-30,000.000	13 Oct 23		94.6570		0.00	34,079.47	28,397.10	-5,682.37

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	-50,000.000	13 Oct 23		77.7060		0.00	62,685.28	38,853.00	-23,832.28
PROLOGIS L P 5.125% 01-15-2034	-10,000.000	13 Oct 23		93.7630		0.00	9,907.40	9,376.30	-531.10
PROLOGIS L P 5.25% 06-15-2053	-130,000.000	13 Oct 23		88.3150		0.00	128,660.40	114,809.50	-13,850.90
PROLOGIS L P SR NT 3.05% 03-01-2050	-105,000.000	13 Oct 23		60.3660		0.00	81,661.45	63,384.30	-18,277.15
PROVID ST JOSEPH 2.7% DUE 10-01-2051	-155,000.000	13 Oct 23		52.8290		0.00	155,000.00	81,884.95	-73,115.05
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	-45,000.000	13 Oct 23		77.5600		0.00	38,325.60	34,902.00	-3,423.60
PRUDENTIAL FINL 3.905% DUE 12-07-2047	-135,000.000	13 Oct 23		71.2990		0.00	113,121.90	96,253.65	-16,868.25
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	-260,000.000	13 Oct 23		70.9170		0.00	232,116.25	184,384.20	-47,732.05
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	-25,000.000	13 Oct 23		59.7780		0.00	24,894.00	14,944.50	-9,949.50
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	-65,000.000	13 Oct 23		70.7050		0.00	70,223.40	45,958.25	-24,265.15
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	-70,000.000	13 Oct 23		76.6620		0.00	69,596.30	53,663.40	-15,932.90
PUBLIC SERVICE CO OF COLORADO 5.25% 04-0 1-2053	55,000.000	27 Jun 23	95.3250			0.00	52,428.75	52,428.75	0.00
PUBLIC SERVICE CO OF COLORADO 5.25% 04-0 1-2053	-60,000.000	13 Oct 23		87.2960		0.00	57,818.43	52,377.60	-5,440.83
PUBLIC STORAGE 5.35% 08-01-2053	-40,000.000	13 Oct 23		90.3280		0.00	39,892.80	36,131.20	-3,761.60
PUBLIC SVC CO COLO 4.05% 09-15-2049	50,000.000	1 Jun 23	82.2510			0.00	41,125.50	41,125.50	0.00
PUBLIC SVC CO COLO 4.05% 09-15-2049	-130,000.000	13 Oct 23		71.7900		0.00	113,983.90	93,327.00	-20,656.90
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	-50,000.000	13 Oct 23		72.7060		0.00	61,800.50	36,353.00	-25,447.50
PUBLIC SVC COLORADO 3.8% 06-15-2047	-100,000.000	13 Oct 23		69.8270		0.00	97,929.17	69,827.00	-28,102.17

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	-145,000.000	13 Oct 23		75.6980		0.00	187,100.75	109,762.10	-77,338.65
PUGET SOUND ENERGY 4.434% DUE 11-15-2041	-40,000.000	13 Oct 23		76.7280		0.00	41,723.60	30,691.20	-11,032.40
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	-75,000.000	13 Oct 23		62.7870		0.00	52,967.25	47,090.25	-5,877.00
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	-70,000.000	13 Oct 23		74.9140		0.00	77,961.66	52,439.80	-25,521.86
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	-100,000.000	13 Oct 23		84.6010		0.00	118,209.60	84,601.00	-33,608.60
PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO	-85,000.000	9 Mar 23		78.5410		0.00	78,759.82	66,759.85	-11,999.97
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	-465,000.000	13 Oct 23		71.4130		0.00	341,199.72	332,070.45	-9,129.27
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	-245,000.000	13 Oct 23		68.9780		0.00	190,620.02	168,996.10	-21,623.92
PVTPL CAMERON LNG LLC 144A 3.701% 01-15- 2039	-85,000.000	13 Oct 23		76.1280		0.00	86,152.40	64,708.80	-21,443.60
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	-55,000.000	13 Oct 23		78.9660		0.00	55,000.00	43,431.30	-11,568.70
PVTPL CARGILL INC 4.375% 04-22-2052	-90,000.000	13 Oct 23		79.7030		0.00	89,612.10	71,732.70	-17,879.40
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.5 44% 11-15-2053	-35,000.000	15 Aug 23		99.8510		0.00	35,048.43	34,947.85	-100.58
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.5 44% 11-15-2053	-30,000.000	13 Oct 23		96.4710		0.00	30,041.52	28,941.30	-1,100.22
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	25,000.000	3 Aug 23	99.3510			0.00	24,837.75	24,837.75	0.00
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	35,000.000	15 Aug 23	99.4720			0.00	34,815.20	34,815.20	0.00
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	-140,000.000	13 Oct 23		96.3430		0.00	140,306.74	134,880.20	-5,426.54
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	-35,000.000	13 Oct 23		101.0350		0.00	38,958.15	35,362.25	-3,595.90

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	25,000.000	8 Mar 23	61.9240			0.00	15,481.00	15,481.00	0.00
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	70,000.000	15 Mar 23	61.8040			0.00	43,262.80	43,262.80	0.00
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-80,000.000	19 Apr 23		64.8800		0.00	67,091.81	51,904.00	-15,187.81
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	-25,000.000	8 May 23		63.3410		0.00	20,966.19	15,835.25	-5,130.94
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-20 46	40,000.000	22 Feb 23	82.3660			0.00	32,946.40	32,946.40	0.00
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-20 46	-195,000.000	13 Oct 23		76.3270		0.00	163,124.50	148,837.65	-14,286.85
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	25,000.000	24 Feb 23	107.5190			0.00	26,879.75	26,879.75	0.00
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	35,000.000	1 Mar 23	107.1350			0.00	37,497.25	37,497.25	0.00
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052	-55,000.000	21 Apr 23		111.9090		0.00	58,517.19	61,549.95	3,032.76
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	-90,000.000	13 Oct 23		97.7540		0.00	113,035.25	87,978.60	-25,056.65
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO	55,000.000	16 Feb 23	66.3730			0.00	36,505.15	36,505.15	0.00
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO	-55,000.000	13 Oct 23		57.0960		0.00	36,505.15	31,402.80	-5,102.35
PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	-95,000.000	13 Oct 23		93.4540		0.00	92,635.45	88,781.30	-3,854.15
PVTPL JBS USA LUX S A/JBS USA FOOD CO/JB S SR NT 4.375% 02-02-2052	45,000.000	1 Jun 23	67.5900			0.00	30,415.50	30,415.50	0.00
PVTPL KENVUE INC 5.05% 03-22-2053	150,000.000	8 Mar 23	99.3580			0.00	149,037.00	149,037.00	0.00
PVTPL MAGALLANES INC 5.141% 03-15-2052	-40,000.000	1 Feb 23		83.9570		0.00	31,402.23	33,582.80	2,180.57
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	-45,000.000	13 Oct 23		101.1610		0.00	54,127.35	45,522.45	-8,604.90

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	-30,000.000	1 May 23		99.6600		0.00	29,959.31	29,898.00	-61.31
PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033	-115,000.000	5 Apr 23		106.1240		0.00	114,891.90	122,042.60	7,150.70
PVTPL NESTLE HOLDINGS INC 4.85% 03-14-2033	-205,000.000	11 Apr 23		105.1310		0.00	204,807.30	215,518.55	10,711.25
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECD NT 4.95% 09-15-2052	45,000.000	10 May 23	96.2370			0.00	43,306.65	43,306.65	0.00
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECD NT 4.95% 09-15-2052	25,000.000	20 Sep 23	91.0660			0.00	22,766.50	22,766.50	0.00
PVTPL ONCOR ELEC DELIVERY CO LLC SR SECD NT 4.95% 09-15-2052	-190,000.000	13 Oct 23		85.8940		0.00	177,431.05	163,198.60	-14,232.45
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	-75,000.000	15 Aug 23		89.9890		0.00	72,918.49	67,491.75	-5,426.74
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	-62,215.780	13 Oct 23		98.1500		0.00	79,465.11	61,064.80	-18,400.31
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-0 1-2048	-110,000.000	13 Oct 23		78.5220		0.00	109,865.87	86,374.20	-23,491.67
PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054	-30,000.000	13 Oct 23		94.4780		0.00	29,848.20	28,343.40	-1,504.80
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	-125,000.000	13 Oct 23		71.8980		0.00	133,880.00	89,872.50	-44,007.50
PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 4.966% DUE 02-01-2042 BEO	-260,000.000	13 Oct 23		91.0040		0.00	259,975.22	236,610.40	-23,364.82
PVTPL TEXAS ELEC MKT STABILIZATION FDG N LLC 5.057% DUE 08-01-2048 BEO	-135,000.000	13 Oct 23		88.7690		0.00	134,986.66	119,838.15	-15,148.51
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	-165,000.000	13 Oct 23		96.1440		0.00	164,496.75	158,637.60	-5,859.15
QUALCOMM INC 4.3% DUE 05-20-2047	-70,000.000	13 Oct 23		79.5610		0.00	55,986.70	55,692.70	-294.00
QUALCOMM INC 6% 05-20-2053	-325,000.000	13 Oct 23		100.1170		0.00	340,659.95	325,380.25	-15,279.70

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
REGENERON FIXED 2.8% DUE 09-15-2050	60,000.000	2 May 23	65.1380			0.00	39,082.80	39,082.80	0.00
REGENERON FIXED 2.8% DUE 09-15-2050	35,000.000	3 May 23	65.2910			0.00	22,851.85	22,851.85	0.00
REGENERON FIXED 2.8% DUE 09-15-2050	-40,000.000	7 Sep 23		60.8840		0.00	26,286.32	24,353.60	-1,932.72
REGENERON FIXED 2.8% DUE 09-15-2050	-85,000.000	13 Oct 23		56.8760		0.00	55,858.43	48,344.60	-7,513.83
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	-30,000.000	13 Oct 23		101.3420		0.00	51,059.70	30,402.60	-20,657.10
REPUBLIC SERVICES INC 5.0% DUE 04-01-2034	-55,000.000	13 Oct 23		93.9400		0.00	54,718.95	51,667.00	-3,051.95
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	25,000.000	30 Mar 23	109.6460			0.00	27,411.50	27,411.50	0.00
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	-25,000.000	13 Oct 23		100.6360		0.00	27,411.50	25,159.00	-2,252.50
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	-80,000.000	13 Oct 23		88.3320		0.00	93,293.19	70,665.60	-22,627.59
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	-90,000.000	13 Oct 23		57.4010		0.00	58,236.95	51,660.90	-6,576.05
ROYALTY PHARMA PLC 3.3% 09-02-2040	65,000.000	24 Apr 23	72.3730			0.00	47,042.45	47,042.45	0.00
ROYALTY PHARMA PLC 3.3% 09-02-2040	-170,000.000	13 Oct 23		65.1700		0.00	120,987.35	110,789.00	-10,198.35
ROYALTY PHARMA PLC 3.35% 09-02-2051	-55,000.000	13 Oct 23		57.8080		0.00	37,270.75	31,794.40	-5,476.35
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	45,000.000	15 Mar 23	65.6560			0.00	29,545.20	29,545.20	0.00
RTX CORP 4.875% 10-15-2040	80,000.000	21 Mar 23	95.7290			0.00	76,583.20	76,583.20	0.00
RTX CORP 4.875% 10-15-2040	-80,000.000	13 Oct 23		85.5240		0.00	78,135.13	68,419.20	-9,715.93
RTX CORPORATION 2.82% 09-01-2051	-115,000.000	13 Oct 23		56.8360		0.00	85,336.61	65,361.40	-19,975.21
RTX CORPORATION 3.03% 03-15-2052	-230,000.000	13 Oct 23		59.5950		0.00	146,770.85	137,068.50	-9,702.35

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
RTX CORPORATION 3.125% 0 7-01-2050	-65,000.000	22 Feb 23		70.8980		0.00	49,878.40	46,083.70	-3,794.70
RTX CORPORATION 3.75% 11-01-2046	-220,000.000	13 Oct 23		69.6680		0.00	239,895.84	153,269.60	-86,626.24
RTX CORPORATION 4.05% 05-04-2047	-325,000.000	13 Oct 23		73.4360		0.00	299,429.85	238,667.00	-60,762.85
RTX CORPORATION 4.15% 05-15-2045	-170,000.000	13 Oct 23		74.7130		0.00	164,503.72	127,012.10	-37,491.62
RTX CORPORATION 4.35% DUE 04-15-2047	-205,000.000	13 Oct 23		76.9320		0.00	243,747.42	157,710.60	-86,036.82
RTX CORPORATION 4.45% 11-16-2038	-105,000.000	13 Oct 23		83.1820		0.00	95,529.75	87,341.10	-8,188.65
RTX CORPORATION 4.7% DUE 12-15-2041	-100,000.000	13 Oct 23		82.7620		0.00	90,027.00	82,762.00	-7,265.00
RTX CORPORATION 5.375% 0 2-27-2053	-145,000.000	13 Oct 23		89.9420		0.00	139,080.55	130,415.90	-8,664.65
S&P GLOBAL INC 3.25% DUE 12-01-2049	-40,000.000	13 Oct 23		65.1890		0.00	35,187.29	26,075.60	-9,111.69
S&P GLOBAL INC 3.9% 03-01-2062	-50,000.000	13 Oct 23		70.6550		0.00	49,105.50	35,327.50	-13,778.00
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	-195,000.000	13 Oct 23		66.9160		0.00	186,663.57	130,486.20	-56,177.37
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	35,000.000	31 Aug 23	67.2050			0.00	23,521.75	23,521.75	0.00
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	-115,000.000	13 Oct 23		61.6660		0.00	80,344.95	70,915.90	-9,429.05
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	-35,000.000	12 Jul 23		67.1210		0.00	23,639.35	23,492.35	-147.00
SAN DIEGO GAS & 4.15% DUE 05-15-2048	35,000.000	25 May 23	81.8480			0.00	28,646.80	28,646.80	0.00
SAN DIEGO GAS & 4.15% DUE 05-15-2048	-35,000.000	13 Oct 23		75.3080		0.00	28,646.80	26,357.80	-2,289.00
SEMPRA 4% DUE 02-01-2048	65,000.000	23 Jun 23	77.5580			0.00	50,412.70	50,412.70	0.00
SEMPRA 4% DUE 02-01-2048	-205,000.000	13 Oct 23		71.2660		0.00	161,319.37	146,095.30	-15,224.07

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
SHELL INTL FIN B V 4% DUE 05-10-2046	-260,000.000	13 Oct 23		76.2700		0.00	243,852.94	198,302.00	-45,550.94
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	-35,000.000	13 Oct 23		78.1160		0.00	41,809.25	27,340.60	-14,468.65
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	-65,000.000	13 Oct 23		79.6030		0.00	51,882.35	51,741.95	-140.40
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	-45,000.000	13 Oct 23		61.1830		0.00	33,116.63	27,532.35	-5,584.28
SIMON PPTY GROUP L FIXED 6.75% DUE 02-01-2040	-90,000.000	2 Mar 23		109.0890		0.00	101,875.50	98,180.10	-3,695.40
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	125,000.000	25 May 23	95.5080			0.00	119,385.00	119,385.00	0.00
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	-105,000.000	13 Oct 23		91.1420		0.00	100,648.19	95,699.10	-4,949.09
SMUCKER J M CO 6.5% 11-15-2043	-90,000.000	13 Oct 23		98.9340		0.00	89,369.85	89,040.60	-329.25
SMUCKER J M CO 6.5% 11-15-2053	-40,000.000	13 Oct 23		98.8230		0.00	39,715.20	39,529.20	-186.00
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	45,000.000	3 Oct 23	64.6350			0.00	29,085.75	29,085.75	0.00
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	35,000.000	10 Oct 23	80.1570			0.00	28,054.95	28,054.95	0.00
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	-35,000.000	13 Oct 23		80.1240		0.00	28,054.95	28,043.40	-11.55
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	-35,000.000	3 Oct 23		91.8810		0.00	35,157.95	32,158.35	-2,999.60
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	-30,000.000	13 Oct 23		92.5920		0.00	30,135.39	27,777.60	-2,357.79
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	-30,000.000	13 Oct 23		90.6390		0.00	29,221.80	27,191.70	-2,030.10
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	-85,000.000	13 Oct 23		62.5980		0.00	84,714.40	53,208.30	-31,506.10
SOUTHERN CALIF GAS CO 5.75% 06-01-2053	-40,000.000	7 Jun 23		101.5090		0.00	39,829.43	40,603.60	774.17
SOUTHERN CALIF GAS CO 5.75% 06-01-2053	-30,000.000	13 Oct 23		92.4250		0.00	29,872.08	27,727.50	-2,144.58

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
SOUTHERN CO 4.25% DUE 07-01-2036	-170,000.000	13 Oct 23		83.0660		0.00	189,263.96	141,212.20	-48,051.76
SOUTHN CAL EDISON 4% DUE 04-01-2047	-135,000.000	13 Oct 23		71.5690		0.00	110,916.35	96,618.15	-14,298.20
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	-50,000.000	13 Oct 23		90.5370		0.00	63,948.50	45,268.50	-18,680.00
SOUTHN CAL EDISON 6% DUE 01-15-2034	-50,000.000	10 Oct 23		98.6360		0.00	61,580.06	49,318.00	-12,262.06
SOUTHN CAL EDISON 6% DUE 01-15-2034	-80,000.000	13 Oct 23		98.7420		0.00	98,528.09	78,993.60	-19,534.49
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	55,000.000	9 Feb 23	113.8320			0.00	62,607.60	62,607.60	0.00
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	-180,000.000	13 Oct 23		59.1490		0.00	179,350.20	106,468.20	-72,882.00
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06- 15-2049	-135,000.000	13 Oct 23		67.7860		0.00	160,054.94	91,511.10	-68,543.84
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	-60,000.000	17 May 23		74.2560		0.00	66,104.28	44,553.60	-21,550.68
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	-40,000.000	13 Oct 23		67.2310		0.00	44,069.52	26,892.40	-17,177.12
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	-70,000.000	13 Oct 23		68.6480		0.00	76,752.90	48,053.60	-28,699.30
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	-45,000.000	13 Oct 23		63.8350		0.00	47,222.61	28,725.75	-18,496.86
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	-50,000.000	13 Oct 23		74.8710		0.00	44,015.00	37,435.50	-6,579.50
STANFORD HLTH CARE 3.795% DUE 11-15-2048	-80,000.000	13 Oct 23		72.6400		0.00	84,856.23	58,112.00	-26,744.23
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	-145,000.000	13 Oct 23		53.3650		0.00	138,030.51	77,379.25	-60,651.26
STARBUCKS CORP 3.75% 12-01-2047	-10,000.000	13 Oct 23		70.0620		0.00	7,920.70	7,006.20	-914.50
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	-120,000.000	13 Oct 23		77.3720		0.00	104,484.34	92,846.40	-11,637.94
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	-65,000.000	19 Jan 23		91.9390		0.00	68,413.80	59,760.35	-8,653.45

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	-20,000.000	13 Oct 23		81.0700		0.00	21,050.40	16,214.00	-4,836.40
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-204 7	-180,000.000	13 Oct 23		82.0250		0.00	166,156.65	147,645.00	-18,511.65
SUTTER HEALTH 3.361% DUE 08-15-2050	-55,000.000	13 Oct 23		64.3950		0.00	55,000.00	35,417.25	-19,582.75
SUTTER HEALTH 5.547% DUE 08-15-2053	-35,000.000	13 Oct 23		94.3030		0.00	35,000.00	33,006.05	-1,993.95
SYSCO CORP 3.3% DUE 02-15-2050	-30,000.000	13 Oct 23		62.9180		0.00	27,554.10	18,875.40	-8,678.70
SYSCO CORP 4.5% DUE 04-01-2046	-105,000.000	13 Oct 23		77.3560		0.00	121,918.65	81,223.80	-40,694.85
SYSCO CORP 4.85% DUE 10-01-2045	-30,000.000	13 Oct 23		80.5460		0.00	29,155.50	24,163.80	-4,991.70
SYSCO CORP 5.375% DUE 09-21-2035	-60,000.000	13 Oct 23		94.6680		0.00	59,606.40	56,800.80	-2,805.60
SYSCO CORP 6.6% DUE 04-01-2040	-110,000.000	13 Oct 23		100.9010		0.00	111,789.15	110,991.10	-798.05
SYSCO CORP FIXED 4.45% DUE 03-15-2048	-55,000.000	13 Oct 23		76.3050		0.00	47,312.10	41,967.75	-5,344.35
SYSCO CORP FIXED 6.6% DUE 04-01-2050	-95,000.000	13 Oct 23		102.0140		0.00	103,790.35	96,913.30	-6,877.05
TAMPA ELEC CO 4.45% DUE 06-15-2049	-35,000.000	13 Oct 23		76.8770		0.00	29,094.10	26,906.95	-2,187.15
TARGET CORP 4.4% DUE 01-15-2033	-60,000.000	28 Feb 23		94.5760		0.00	60,057.98	56,745.60	-3,312.38
TARGET CORP 4.4% DUE 01-15-2033	-65,000.000	14 Mar 23		96.5780		0.00	65,062.81	62,775.70	-2,287.11
TARGET CORP 4.8% DUE 01-15-2053	50,000.000	18 Jan 23	102.1360			0.00	51,068.00	51,068.00	0.00
TARGET CORP 4.8% DUE 01-15-2053	-140,000.000	13 Oct 23		84.6050		0.00	140,283.53	118,447.00	-21,836.53
TARGET CORP FIXED 3.9% DUE 11-15-2047	-65,000.000	13 Oct 23		75.2210		0.00	82,304.40	48,893.65	-33,410.75
TARGET CORP SR NT 2.95% 01-15-2052	-95,000.000	26 Jan 23		74.3770		0.00	70,240.02	70,658.15	418.13

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
TEACHERS INS & 4.27% DUE 05-15-2047	-40,000.000	13 Oct 23		75.9710		0.00	33,905.20	30,388.40	-3,516.80
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO	-110,000.000	13 Oct 23		91.9640		0.00	109,988.67	101,160.40	-8,828.27
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	-70,000.000	13 Oct 23		52.2800		0.00	70,000.00	36,596.00	-33,404.00
TEXAS INSTRS INC 4.15% DUE 05-15-2048	-45,000.000	11 May 23		90.1520		0.00	39,648.15	40,568.40	920.25
TEXAS INSTRS INC FIXED 5% 03-14-2053	-70,000.000	13 Oct 23		90.0400		0.00	70,602.52	63,028.00	-7,574.52
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	35,000.000	11 May 23	99.6080			0.00	34,862.80	34,862.80	0.00
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	-230,000.000	13 Oct 23		87.9220		0.00	224,960.12	202,220.60	-22,739.52
THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033	-165,000.000	9 Aug 23		100.7920		0.00	165,277.20	166,306.80	1,029.60
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	-255,000.000	13 Oct 23		66.6950		0.00	227,567.11	170,072.25	-57,494.86
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043	105,000.000	9 Aug 23	101.1810			0.00	106,240.05	106,240.05	0.00
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043	-105,000.000	13 Oct 23		94.3630		0.00	106,240.05	99,081.15	-7,158.90
TIME WARNER CABLE 5.5% DUE 09-01-2041	-65,000.000	13 Oct 23		77.5190		0.00	71,367.40	50,387.35	-20,980.05
TIME WARNER CABLE 5.875% DUE 11-15-2040	-515,000.000	13 Oct 23		81.8390		0.00	651,279.02	421,470.85	-229,808.17
TIME WARNER CABLE 6.75% DUE 06-15-2039	-25,000.000	13 Oct 23		90.5690		0.00	28,595.15	22,642.25	-5,952.90
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	120,000.000	25 Jan 23	74.7400			0.00	89,688.00	89,688.00	0.00
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	50,000.000	22 Feb 23	70.5580			0.00	35,279.00	35,279.00	0.00
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	-145,000.000	13 Oct 23		65.3430		0.00	107,999.94	94,747.35	-13,252.59
T-MOBILE USA INC 3.4% 10-15-2052	-120,000.000	13 Oct 23		61.5890		0.00	100,455.50	73,906.80	-26,548.70

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
T-MOBILE USA INC 3.6% 11-15-2060	-120,000.000	13 Oct 23		60.7630		0.00	97,128.14	72,915.60	-24,212.54
T-MOBILE USA INC 4.5% DUE 04-15-2050	-75,000.000	13 Oct 23		76.1130		0.00	66,847.50	57,084.75	-9,762.75
T-MOBILE USA INC 5.05% 07-15-2033	60,000.000	22 Feb 23	96.6590			0.00	57,995.40	57,995.40	0.00
T-MOBILE USA INC 5.75% 01-15-2034	-90,000.000	13 Oct 23		96.9370		0.00	89,869.50	87,243.30	-2,626.20
T-MOBILE USA INC 6.0% 06-15-2054	-70,000.000	13 Oct 23		94.3920		0.00	69,881.00	66,074.40	-3,806.60
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	-40,000.000	13 Oct 23		79.6220		0.00	33,448.40	31,848.80	-1,599.60
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	-70,000.000	22 Feb 23		98.2930		0.00	73,082.10	68,805.10	-4,277.00
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	-70,000.000	4 Oct 23		88.6140		0.00	73,082.10	62,029.80	-11,052.30
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	-40,000.000	8 May 23		99.1940		0.00	39,752.68	39,677.60	-75.08
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	-55,000.000	13 Oct 23		89.6670		0.00	55,217.55	49,316.85	-5,900.70
T-MOBILE USA INC TMUS 3.3% 02-15-2051	-265,000.000	13 Oct 23		61.3360		0.00	182,843.44	162,540.40	-20,303.04
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	-85,000.000	13 Oct 23		77.7440		0.00	91,296.80	66,082.40	-25,214.40
TRAVELERS COS INC 5.45% DUE 05-25-2053	-35,000.000	23 Aug 23		100.0340		0.00	34,861.40	35,011.90	150.50
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	-85,000.000	13 Oct 23		62.7980		0.00	84,750.95	53,378.30	-31,372.65
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	-40,000.000	13 Oct 23		63.8060		0.00	40,000.00	25,522.40	-14,477.60
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	65,000.000	16 Aug 23	97.6990			0.00	63,504.35	63,504.35	0.00
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	-65,000.000	13 Oct 23		93.5570		0.00	63,504.35	60,812.05	-2,692.30
TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	-150,000.000	6 Mar 23		104.6430		0.00	150,000.00	156,964.50	6,964.50

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	-65,000.000	16 Aug 23		99.4420		0.00	65,000.00	64,637.30	-362.70
TYSON FOODS INC 5.1% 09-28-2048	-115,000.000	13 Oct 23		80.6470		0.00	103,035.40	92,744.05	-10,291.35
U S BANCORP 5.836% 06-12-2034	-30,000.000	13 Sep 23		98.3460		0.00	30,000.00	29,503.80	-496.20
U S BANCORP 5.836% 06-12-2034	-180,000.000	13 Oct 23		94.2410		0.00	180,000.00	169,633.80	-10,366.20
UMASS MEM HLTH 5.363% DUE 07-01-2052	-140,000.000	13 Oct 23		86.1510		0.00	140,000.00	120,611.40	-19,388.60
UNION ELEC CO 3.9 DUE 09-15-2042	-20,000.000	13 Oct 23		74.7540		0.00	24,768.40	14,950.80	-9,817.60
UNION ELEC CO 5.45% 03-15-2053	-40,000.000	13 Oct 23		91.2600		0.00	39,476.00	36,504.00	-2,972.00
UNION ELECTRIC CO 3.9% DUE 04-01-2052	-50,000.000	15 Feb 23		83.9310		0.00	49,877.00	41,965.50	-7,911.50
UNION PAC CORP 3.5% 02-14-2053	-80,000.000	13 Oct 23		68.0300		0.00	72,382.90	54,424.00	-17,958.90
UNION PAC CORP 3.55% DUE 05-20-2061	-55,000.000	13 Oct 23		64.5350		0.00	58,396.67	35,494.25	-22,902.42
UNION PAC CORP 3.55% DUE 08-15-2039	-20,000.000	13 Oct 23		75.7830		0.00	19,943.00	15,156.60	-4,786.40
UNION PAC CORP 3.95% DUE 08-15-2059	-40,000.000	13 Oct 23		70.6850		0.00	45,322.40	28,274.00	-17,048.40
UNION PAC CORP 4.05% DUE 11-15-2045	-195,000.000	13 Oct 23		74.8830		0.00	212,661.90	146,021.85	-66,640.05
UNION PAC CORP 4.3% 03-01-2049	-80,000.000	13 Oct 23		78.8790		0.00	75,698.40	63,103.20	-12,595.20
UNION PAC CORP FIXED 2.95% 03-10-2052	80,000.000	20 Jan 23	72.4100			0.00	57,928.00	57,928.00	0.00
UNION PAC CORP FIXED 2.95% 03-10-2052	-120,000.000	13 Oct 23		60.7820		0.00	84,498.40	72,938.40	-11,560.00
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	80,000.000	7 Jun 23	62.8260			0.00	50,260.80	50,260.80	0.00
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	-80,000.000	13 Oct 23		55.9360		0.00	50,260.80	44,748.80	-5,512.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
UNION PAC CORP FIXED 4% DUE 04-15-2047	-110,000.000	13 Oct 23		74.7020		0.00	130,210.24	82,172.20	-48,038.04
UNION PACIFIC CORP 3.6% DUE 09-15-2037	-50,000.000	13 Oct 23		79.3190		0.00	55,589.57	39,659.50	-15,930.07
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	-165,000.000	13 Oct 23		75.9500		0.00	164,125.68	125,317.50	-38,808.18
UNITEDHEALTH GROUP 3.75% 10-15-2047	-80,000.000	13 Oct 23		72.3750		0.00	72,792.30	57,900.00	-14,892.30
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	-45,000.000	13 Oct 23		78.1290		0.00	39,719.25	35,158.05	-4,561.20
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	-130,000.000	13 Oct 23		85.4130		0.00	138,974.30	111,036.90	-27,937.40
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	-35,000.000	13 Oct 23		97.6730		0.00	42,494.90	34,185.55	-8,309.35
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	-35,000.000	13 Oct 23		99.1340		0.00	36,508.50	34,696.90	-1,811.60
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-45,000.000	1 Feb 23		118.4910		0.00	46,691.70	53,320.95	6,629.25
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-45,000.000	22 Feb 23		109.5500		0.00	46,691.70	49,297.50	2,605.80
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-35,000.000	27 Apr 23		114.1620		0.00	36,315.76	39,956.70	3,640.94
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	-20,000.000	17 Aug 23		103.6860		0.00	20,751.86	20,737.20	-14.66
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	-125,000.000	8 Aug 23		112.4260		0.00	150,101.50	140,532.50	-9,569.00
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	-175,000.000	13 Oct 23		67.1170		0.00	141,321.25	117,454.75	-23,866.50
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	70,000.000	1 Feb 23	73.7760			0.00	51,643.20	51,643.20	0.00
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	75,000.000	1 Feb 23	73.8890			0.00	55,416.75	55,416.75	0.00
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	-70,000.000	13 Oct 23		60.4240		0.00	51,684.11	42,296.80	-9,387.31
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	80,000.000	22 Feb 23	75.6160			0.00	60,492.80	60,492.80	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-85,000.000	1 Feb 23		81.2190		0.00	72,310.82	69,036.15	-3,274.67
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-80,000.000	8 Mar 23		75.8990		0.00	66,936.59	60,719.20	-6,217.39
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	-410,000.000	13 Oct 23		69.3580		0.00	343,049.99	284,367.80	-58,682.19
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	60,000.000	11 Sep 23	69.2720			0.00	41,563.20	41,563.20	0.00
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	-160,000.000	13 Oct 23		64.7540		0.00	119,844.70	103,606.40	-16,238.30
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	30,000.000	10 Aug 23	90.9490			0.00	27,284.70	27,284.70	0.00
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	-30,000.000	13 Oct 23		84.1070		0.00	27,284.70	25,232.10	-2,052.60
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	30,000.000	16 Jun 23	98.3540			0.00	29,506.20	29,506.20	0.00
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	35,000.000	21 Sep 23	90.7850			0.00	31,774.75	31,774.75	0.00
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-20,000.000	5 Apr 23		102.4650		0.00	19,864.80	20,493.00	628.20
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-45,000.000	15 May 23		97.5050		0.00	44,695.80	43,877.25	-818.55
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-45,000.000	5 Oct 23		86.9810		0.00	43,342.20	39,141.45	-4,200.75
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	-60,000.000	13 Oct 23		88.2870		0.00	57,789.60	52,972.20	-4,817.40
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	40,000.000	5 Oct 23	86.4070			0.00	34,562.80	34,562.80	0.00
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	-40,000.000	21 Apr 23		100.6810		0.00	39,727.38	40,272.40	545.02
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	-55,000.000	16 May 23		96.6320		0.00	54,625.15	53,147.60	-1,477.55
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	-415,000.000	13 Oct 23		88.1200		0.00	403,929.67	365,698.00	-38,231.67
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	-45,000.000	13 Oct 23		123.7050		0.00	57,238.20	55,667.25	-1,570.95

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
VALERO ENERGY CORP NEW 3.65% 12-01-2051	35,000.000	28 Apr 23	71.7330			0.00	25,106.55	25,106.55	0.00
VALERO ENERGY CORP NEW 3.65% 12-01-2051	-80,000.000	6 Sep 23		66.7940		0.00	67,245.03	53,435.20	-13,809.83
VERIZON 2.65% DUE 11-20-2040	-375,000.000	13 Oct 23		62.2370		0.00	268,710.95	233,388.75	-35,322.20
VERIZON 3.85% DUE 11-01-2042	50,000.000	1 Aug 23	78.7300			0.00	39,365.00	39,365.00	0.00
VERIZON 3.85% DUE 11-01-2042	-50,000.000	13 Oct 23		73.0830		0.00	39,365.00	36,541.50	-2,823.50
VERIZON 4.125% DUE 08-15-2046	-70,000.000	13 Oct 23		73.5950		0.00	76,577.83	51,516.50	-25,061.33
VERIZON 4.812% DUE 03-15-2039	-55,000.000	3 Oct 23		83.4650		0.00	49,555.88	45,905.75	-3,650.13
VERIZON 4.812% DUE 03-15-2039	-65,000.000	13 Oct 23		84.9110		0.00	58,566.05	55,192.15	-3,373.90
VERIZON 4.862% DUE 08-21-2046	-50,000.000	13 Oct 23		81.5560		0.00	49,955.50	40,778.00	-9,177.50
VERIZON 5.012% DUE 08-21-2054	-25,000.000	13 Oct 23		82.1930		0.00	29,779.75	20,548.25	-9,231.50
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	100,000.000	5 Jan 23	77.0280			0.00	77,028.00	77,028.00	0.00
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	-570,000.000	13 Oct 23		69.6700		0.00	427,086.90	397,119.00	-29,967.90
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	-60,000.000	16 Feb 23		71.3280		0.00	40,504.80	42,796.80	2,292.00
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	-45,000.000	13 Oct 23		92.1460		0.00	44,667.45	41,465.70	-3,201.75
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	-375,000.000	13 Oct 23		56.7910		0.00	287,776.13	212,966.25	-74,809.88
VERIZON COMMUNICATIONS INC 2.987% 10-30- 2056 USD	-275,000.000	13 Oct 23		54.9810		0.00	236,171.89	151,197.75	-84,974.14
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	-85,000.000	5 Jan 23		62.0430		0.00	78,425.74	52,736.55	-25,689.19
VIACOM INC 6.875% DUE 04-30-2036	55,000.000	8 Sep 23	93.0780			0.00	51,192.90	51,192.90	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
VIACOM INC 6.875% DUE 04-30-2036	-55,000.000	13 Oct 23		88.7360		0.00	51,192.90	48,804.80	-2,388.10
VIACOM INC NEW 4.375% DUE 03-15-2043	-105,000.000	13 Oct 23		62.7890		0.00	82,314.53	65,928.45	-16,386.08
VIACOM INC NEW 5.25% DUE 04-01-2044	75,000.000	9 Jan 23	80.0450			0.00	60,033.75	60,033.75	0.00
VIACOM INC NEW 5.25% DUE 04-01-2044	-160,000.000	13 Oct 23		68.0220		0.00	148,661.55	108,835.20	-39,826.35
VIACOM INC NEW 5.85% DUE 09-01-2043	25,000.000	14 Sep 23	79.9910			0.00	19,997.75	19,997.75	0.00
VIACOM INC NEW 5.85% DUE 09-01-2043	-25,000.000	18 Sep 23		79.8480		0.00	19,997.75	19,962.00	-35.75
VIATRIS INC 4.0% 06-22-2050	-60,000.000	13 Oct 23		60.4350		0.00	61,657.91	36,261.00	-25,396.91
VIATRIS INC SR NT 3.85% 06-22-2040	-125,000.000	13 Oct 23		65.0720		0.00	100,458.33	81,340.00	-19,118.33
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	-85,000.000	13 Oct 23		90.0390		0.00	84,618.60	76,533.15	-8,085.45
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	-30,000.000	13 Oct 23		92.5670		0.00	29,295.30	27,770.10	-1,525.20
VISA INC 2.7% DUE 04-15-2040	-35,000.000	13 Oct 23		69.3960		0.00	34,742.40	24,288.60	-10,453.80
WALMART INC 4.5% DUE 04-15-2053	-20,000.000	13 Oct 23		85.3590		0.00	19,430.79	17,071.80	-2,358.99
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	-390,000.000	13 Oct 23		72.9990		0.00	355,837.70	284,696.10	-71,141.60
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	-300,000.000	13 Oct 23		76.7360		0.00	258,352.90	230,208.00	-28,144.90
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	-60,000.000	12 Sep 23		63.8680		0.00	59,158.50	38,320.80	-20,837.70
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	-165,000.000	13 Oct 23		59.7660		0.00	162,685.87	98,613.90	-64,071.97
WASTE MGMT INC DEL 4.875% 02-15-2034	-480,000.000	13 Oct 23		93.6750		0.00	472,809.60	449,640.00	-23,169.60
WELLPOINT INC 5.85% DUE 01-15-2036	65,000.000	7 Jun 23	102.7790			0.00	66,806.35	66,806.35	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
WELLPOINT INC 5.85% DUE 01-15-2036	-20,000.000	13 Oct 23		97.1670		0.00	20,555.80	19,433.40	-1,122.40
WELLS FARGO & CO 3.9% DUE 05-01-2045	-60,000.000	27 Apr 23		81.2800		0.00	57,094.07	48,768.00	-8,326.07
WELLS FARGO & CO 4.4% DUE 06-14-2046	-45,000.000	13 Oct 23		72.4550		0.00	33,418.80	32,604.75	-814.05
WELLS FARGO & CO 4.75% DUE 12-07-2046	45,000.000	14 Feb 23	89.5170			0.00	40,282.65	40,282.65	0.00
WELLS FARGO & CO 5.606% DUE 01-15-2044	-100,000.000	13 Oct 23		86.8560		0.00	92,390.00	86,856.00	-5,534.00
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	20,000.000	3 Feb 23	77.8940			0.00	15,578.80	15,578.80	0.00
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	-1,770,000.000	13 Oct 23		66.3290		0.00	1,520,789.35	1,174,023.30	-346,766.05
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	-190,000.000	13 Oct 23		82.7690		0.00	182,999.22	157,261.10	-25,738.12
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	-25,000.000	13 Oct 23		76.2190		0.00	20,747.50	19,054.75	-1,692.75
WELLS FARGO & COMPANY 5.557% 07-25-2034	-150,000.000	13 Oct 23		94.2040		0.00	139,467.00	141,306.00	1,839.00
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041	-40,000.000	13 Oct 23		61.0250		0.00	29,857.60	24,410.00	-5,447.60
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	-80,000.000	13 Oct 23		54.2600		0.00	77,537.60	43,408.00	-34,129.60
WEYERHAEUSER CO SR NT 4% 03-09-2052	-40,000.000	13 Oct 23		71.4210		0.00	39,306.40	28,568.40	-10,738.00
WI PUB SVC CORP 3.3% DUE 09-01-2049	-25,000.000	13 Oct 23		64.0940		0.00	27,544.50	16,023.50	-11,521.00
WILLIAMS COS INC 5.3% DUE 08-15-2052	-110,000.000	16 May 23		89.3000		0.00	104,929.20	98,230.00	-6,699.20
WILLIAMS COS INC 5.75% DUE 06-24-2044	-45,000.000	13 Oct 23		89.9110		0.00	40,739.40	40,459.95	-279.45
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	-270,000.000	13 Oct 23		90.7720		0.00	277,820.46	245,084.40	-32,736.06
WILLIS NORTH AMERICA INC 5.05% 09-15-204 8	-45,000.000	13 Oct 23		79.7490		0.00	54,147.96	35,887.05	-18,260.91

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
WYETH 6% DUE 02-15-2036	-65,000.000	13 Oct 23		102.6120		0.00	75,860.85	66,697.80	-9,163.05
XCEL ENERGY INC 3.5% DUE 12-01-2049	-90,000.000	13 Oct 23		64.8200		0.00	60,445.25	58,338.00	-2,107.25
ZOETIS INC 4.7 02-01-2043	-55,000.000	13 Oct 23		85.0290		0.00	69,421.55	46,765.95	-22,655.60
Corporate Stock - Common									
United States - USD									
ABBOTT LAB COM	-141.000	27 Jan 23		109.9359		0.00	15,441.67	15,495.66	53.99
ABBOTT LAB COM	-137.000	2 Aug 23		108.5450		0.00	15,003.61	14,867.12	-136.49
ABBOTT LAB COM	-227.000	3 Aug 23		108.0140		0.00	24,860.00	24,513.30	-346.70
ABBOTT LAB COM	-93.000	8 Aug 23		104.0779		0.00	10,184.93	9,676.83	-508.10
ABBVIE INC COM USD0.01	255.000	15 Mar 23	153.4167			0.00	39,127.64	39,127.64	0.00
ABBVIE INC COM USD0.01	210.000	17 Mar 23	154.8963			0.00	32,533.47	32,533.47	0.00
ABBVIE INC COM USD0.01	380.000	21 Mar 23	155.9256			0.00	59,261.23	59,261.23	0.00
ABBVIE INC COM USD0.01	136.000	6 Apr 23	161.6022			0.00	21,981.30	21,981.30	0.00
ABBVIE INC COM USD0.01	48.000	11 Apr 23	162.3383			0.00	7,793.44	7,793.44	0.00
ABBVIE INC COM USD0.01	78.000	1 May 23	153.9444			0.00	12,009.61	12,009.61	0.00
ABBVIE INC COM USD0.01	54.000	28 Jul 23	151.3415			0.00	8,173.79	8,173.79	0.00
ABBVIE INC COM USD0.01	76.000	25 Sep 23	154.2219			0.00	11,722.76	11,722.76	0.00
ABBVIE INC COM USD0.01	86.000	9 Oct 23	148.8655			0.00	12,804.58	12,804.58	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
ACCENTURE PLC CLS A	101.000	11 Apr 23	286.4504			0.00	28,934.02	28,934.02	0.00
ACCENTURE PLC CLS A	6.000	16 May 23	277.5158			0.00	1,665.24	1,665.24	0.00
ACCENTURE PLC CLS A	4.000	17 May 23	282.8911			0.00	1,131.66	1,131.66	0.00
ACCENTURE PLC CLS A	76.000	29 Jun 23	308.5294			0.00	23,450.13	23,450.13	0.00
ACCENTURE PLC CLS A	-107.000	10 Mar 23		256.1531		0.00	28,812.78	27,405.48	-1,407.30
ACCENTURE PLC CLS A	-52.000	15 Mar 23		245.2204		0.00	14,002.47	12,750.05	-1,252.42
ADOBE INC COM	-108.000	15 Mar 23		331.4378		0.00	45,276.53	35,792.29	-9,484.24
ADOBE INC COM	-54.000	11 Apr 23		369.7330		0.00	22,638.26	19,964.07	-2,674.19
ADOBE INC COM	-135.000	12 May 23		334.7477		0.00	56,595.66	45,187.19	-11,408.47
ADOBE INC COM	-35.000	26 Sep 23		503.7003		0.00	14,672.95	17,628.48	2,955.53
ADOBE INC COM	-36.000	27 Sep 23		503.0690		0.00	15,092.17	18,109.43	3,017.26
ADVANCED MICRO DEVICES INC COM	100.000	4 May 23	87.5885			0.00	8,761.35	8,761.35	0.00
ADVANCED MICRO DEVICES INC COM	94.000	5 May 23	87.9977			0.00	8,274.13	8,274.13	0.00
ADVANCED MICRO DEVICES INC COM	-29.000	20 Jun 23		118.7443		0.00	2,464.79	3,442.82	978.03
ADVANCED MICRO DEVICES INC COM	-43.000	22 Jun 23		110.1028		0.00	3,654.68	4,733.30	1,078.62
ALPHABET INC CAPITAL STOCK USD0.001 CL A	405.000	3 Feb 23	106.9908			0.00	43,341.40	43,341.40	0.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A	8.000	11 May 23	117.4002			0.00	939.40	939.40	0.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A	47.000	4 Oct 23	134.7086			0.00	6,332.48	6,332.48	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
AMER ELEC PWR CO INC COM	-44.000	18 Jan 23		93.0578		0.00	3,845.01	4,093.34	248.33
AMER ELEC PWR CO INC COM	-48.000	19 Jan 23		91.9301		0.00	4,194.56	4,411.33	216.77
AMER ELEC PWR CO INC COM	-218.000	20 Jan 23		90.8913		0.00	19,050.27	19,808.39	758.12
AMER ELEC PWR CO INC COM	-29.000	27 Jun 23		83.7477		0.00	2,546.02	2,427.93	-118.09
AMER ELEC PWR CO INC COM	-396.000	28 Jun 23		81.7802		0.00	34,766.39	32,374.80	-2,391.59
AMER ELEC PWR CO INC COM	-474.000	29 Jun 23		81.7579		0.00	41,614.31	38,741.07	-2,873.24
AMER ELEC PWR CO INC COM	-281.000	10 Jul 23		84.1478		0.00	24,670.09	23,638.31	-1,031.78
AMER ELEC PWR CO INC COM	-227.000	3 Aug 23		82.3662		0.00	19,929.22	18,691.30	-1,237.92
AMER ELEC PWR CO INC COM	-15.000	14 Aug 23		80.2339		0.00	1,316.91	1,203.12	-113.79
AMER ELEC PWR CO INC COM	-144.000	31 Aug 23		79.0055		0.00	12,642.32	11,373.09	-1,269.23
AMEREN CORP COM	57.000	10 Oct 23	76.0361			0.00	4,335.49	4,335.49	0.00
AMEREN CORP COM	41.000	11 Oct 23	76.4119			0.00	3,133.92	3,133.92	0.00
AMEREN CORP COM	47.000	11 Oct 23	77.1123			0.00	3,625.46	3,625.46	0.00
AMEREN CORP COM	102.000	12 Oct 23	76.5567			0.00	7,811.33	7,811.33	0.00
AMEREN CORP COM	16.000	12 Oct 23	76.5567			0.00	1,225.31	1,225.31	0.00
AMEREN CORP COM	35.000	13 Oct 23	77.4519			0.00	2,711.17	2,711.17	0.00
AMEREN CORP COM	1.000	13 Oct 23	77.4848			0.00	77.51	77.51	0.00
AMEREN CORP COM	5.000	13 Oct 23	77.4848			0.00	387.55	387.55	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
AMERICAN EXPRESS CO	174.000	2 Jun 23	168.9317			0.00	29,398.47	29,398.47	0.00
AMERICAN EXPRESS CO	-216.000	25 Sep 23		152.3130		0.00	34,559.52	32,893.94	-1,665.58
AVANTOR INC COM	117.000	21 Feb 23	24.1989			0.00	2,834.20	2,834.20	0.00
AVANTOR INC COM	16.000	21 Feb 23	24.0829			0.00	385.73	385.73	0.00
AVANTOR INC COM	206.000	22 Feb 23	24.1150			0.00	4,972.84	4,972.84	0.00
AVANTOR INC COM	26.000	22 Feb 23	24.2955			0.00	632.33	632.33	0.00
AVANTOR INC COM	574.000	22 Feb 23	24.1766			0.00	13,897.46	13,897.46	0.00
AVANTOR INC COM	333.000	23 Feb 23	24.6172			0.00	8,205.86	8,205.86	0.00
AVANTOR INC COM	96.000	24 Feb 23	24.4878			0.00	2,353.23	2,353.23	0.00
AVANTOR INC COM	262.000	2 Mar 23	24.7292			0.00	6,485.60	6,485.60	0.00
AVANTOR INC COM	118.000	3 Mar 23	25.1206			0.00	2,967.18	2,967.18	0.00
AVANTOR INC COM	-125.000	6 Jun 23		20.1491		0.00	3,035.11	2,515.48	-519.63
AVANTOR INC COM	-67.000	9 Jun 23		19.6749		0.00	1,626.82	1,316.52	-310.30
AVANTOR INC COM	-48.000	14 Jun 23		19.6784		0.00	1,165.48	943.35	-222.13
AVANTOR INC COM	-379.000	15 Jun 23		19.7805		0.00	9,202.45	7,483.48	-1,718.97
AVERY DENNISON CORP COM	10.000	30 Jun 23	169.4387			0.00	1,694.64	1,694.64	0.00
AVERY DENNISON CORP COM	7.000	3 Jul 23	173.1064			0.00	1,211.92	1,211.92	0.00
AVERY DENNISON CORP COM	111.000	7 Jul 23	172.0874			0.00	19,104.48	19,104.48	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
AVERY DENNISON CORP COM	42.000	13 Jul 23	179.9556			0.00	7,559.19	7,559.19	0.00
AVERY DENNISON CORP COM	244.000	27 Jul 23	184.0664			0.00	44,918.30	44,918.30	0.00
AVERY DENNISON CORP COM	26.000	28 Jul 23	185.7136			0.00	4,829.20	4,829.20	0.00
AVERY DENNISON CORP COM	42.000	6 Oct 23	183.7998			0.00	7,720.43	7,720.43	0.00
AVERY DENNISON CORP COM	51.000	6 Oct 23	183.1538			0.00	9,342.12	9,342.12	0.00
AVERY DENNISON CORP COM	63.000	9 Oct 23	184.2156			0.00	11,607.16	11,607.16	0.00
AVERY DENNISON CORP COM	12.000	9 Oct 23	184.7100			0.00	2,216.94	2,216.94	0.00
BANK OF AMERICA CORP	-369.000	10 Mar 23		30.2752		0.00	12,539.10	11,162.23	-1,376.87
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	-119.000	3 Feb 23		307.2318		0.00	26,920.54	36,556.76	9,636.22
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	64.000	8 Aug 23	89.9565			0.00	5,758.82	5,758.82	0.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	81.000	9 Aug 23	93.6392			0.00	7,586.81	7,586.81	0.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	47.000	27 Sep 23	89.3497			0.00	4,200.62	4,200.62	0.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	-67.000	3 Mar 23		100.4513		0.00	5,564.97	6,728.50	1,163.53
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	-128.000	3 Mar 23		100.7300		0.00	10,631.59	12,892.05	2,260.46
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	-81.000	6 Mar 23		93.9441		0.00	6,727.80	7,607.37	879.57
BLACKROCK INC COM STK	51.000	12 May 23	649.3353			0.00	33,117.38	33,117.38	0.00
BLACKROCK INC COM STK	8.000	29 Jun 23	689.1909			0.00	5,513.73	5,513.73	0.00
BLACKROCK INC COM STK	12.000	11 Jul 23	708.6818			0.00	8,504.48	8,504.48	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
BLACKROCK INC COM STK	24.000	12 Jul 23	722.0886			0.00	17,330.73	17,330.73	0.00
BOSTON SCIENTIFIC CORP COM	222.000	28 Aug 23	53.6380			0.00	11,913.19	11,913.19	0.00
BOSTON SCIENTIFIC CORP COM	114.000	10 Oct 23	53.6921			0.00	6,123.75	6,123.75	0.00
BOSTON SCIENTIFIC CORP COM	-292.000	2 Aug 23		50.7802		0.00	11,046.29	14,820.40	3,774.11
CHEVRON CORP COM	-335.000	1 Feb 23		170.3483		0.00	34,604.11	57,056.99	22,452.88
COMCAST CORP NEW-CL A	-11.000	23 Mar 23		35.9813		0.00	437.87	395.50	-42.37
COMCAST CORP NEW-CL A	-452.000	23 Mar 23		35.9810		0.00	17,992.39	16,247.45	-1,744.94
COMCAST CORP NEW-CL A	-200.000	20 Jun 23		40.7022		0.00	7,961.24	8,135.37	174.13
COMCAST CORP NEW-CL A	-83.000	22 Jun 23		40.4582		0.00	3,303.91	3,355.92	52.01
CORTEVA INC COM USD0.01 WI	401.000	10 Feb 23	64.3757			0.00	25,828.70	25,828.70	0.00
CORTEVA INC COM USD0.01 WI	-202.000	15 Mar 23		56.5499		0.00	9,753.68	11,417.93	1,664.25
CORTEVA INC COM USD0.01 WI	-92.000	31 May 23		53.1007		0.00	4,442.27	4,882.92	440.65
CORTEVA INC COM USD0.01 WI	-76.000	20 Jun 23		56.4460		0.00	3,669.70	4,287.96	618.26
CORTEVA INC COM USD0.01 WI	-1,122.000	10 Jul 23		54.2567		0.00	54,176.35	60,847.48	6,671.13
COTY INC COM CL A COM CL A	398.000	28 Aug 23	11.2579			0.00	4,490.59	4,490.59	0.00
CVS HEALTH CORP COM	-29.000	20 Jan 23		86.8237		0.00	2,529.16	2,517.10	-12.06
CVS HEALTH CORP COM	-13.000	2 Feb 23		86.6719		0.00	1,133.76	1,126.37	-7.39
CVS HEALTH CORP COM	-170.000	2 Mar 23		81.7461		0.00	14,826.14	13,892.47	-933.67

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
CVS HEALTH CORP COM	-210.000	8 Mar 23		79.6684		0.00	18,314.64	16,724.97	-1,589.67
CVS HEALTH CORP COM	-5.000	9 Mar 23		78.5928		0.00	436.06	392.82	-43.24
DANAHER CORP COM	29.000	17 Apr 23	255.7500			0.00	7,417.77	7,417.77	0.00
DANAHER CORP COM	17.000	17 Apr 23	254.2069			0.00	4,321.95	4,321.95	0.00
DANAHER CORP COM	71.000	18 Apr 23	259.8697			0.00	18,452.53	18,452.53	0.00
DANAHER CORP COM	43.000	18 Apr 23	256.5421			0.00	11,032.39	11,032.39	0.00
DANAHER CORP COM	94.000	28 Apr 23	238.3054			0.00	22,403.06	22,403.06	0.00
DANAHER CORP COM	103.000	22 May 23	230.4444			0.00	23,738.35	23,738.35	0.00
DANAHER CORP COM	48.000	31 Aug 23	267.1058			0.00	12,822.28	12,822.28	0.00
DOLLAR TREE INC COM STK	19.000	30 Aug 23	124.4629			0.00	2,365.28	2,365.28	0.00
DOLLAR TREE INC COM STK	61.000	31 Aug 23	122.3005			0.00	7,461.86	7,461.86	0.00
DOLLAR TREE INC COM STK	55.000	5 Sep 23	118.7028			0.00	6,530.03	6,530.03	0.00
DTE ENERGY CO COM	381.000	28 Jun 23	108.7781			0.00	41,453.99	41,453.99	0.00
DTE ENERGY CO COM	307.000	29 Jun 23	108.9187			0.00	33,445.72	33,445.72	0.00
DTE ENERGY CO COM	5.000	3 Jul 23	110.8707			0.00	554.48	554.48	0.00
DTE ENERGY CO COM	300.000	5 Jul 23	112.3515			0.00	33,712.95	33,712.95	0.00
DTE ENERGY CO COM	131.000	10 Jul 23	109.3751			0.00	14,331.42	14,331.42	0.00
DTE ENERGY CO COM	13.000	11 Jul 23	110.0445			0.00	1,430.91	1,430.91	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
DTE ENERGY CO COM	63.000	12 Jul 23	112.5072			0.00	7,089.53	7,089.53	0.00
DTE ENERGY CO COM	172.000	21 Sep 23	106.9450			0.00	18,398.84	18,398.84	0.00
ELEVANCE HEALTH INC	54.000	11 Apr 23	489.2691			0.00	26,421.88	26,421.88	0.00
ELEVANCE HEALTH INC	28.000	1 May 23	475.6416			0.00	13,318.66	13,318.66	0.00
ELEVANCE HEALTH INC	88.000	2 Jun 23	471.5674			0.00	41,501.01	41,501.01	0.00
ELEVANCE HEALTH INC	5.000	23 Jun 23	452.0261			0.00	2,260.26	2,260.26	0.00
ELEVANCE HEALTH INC	-105.000	17 Jul 23		437.3337		0.00	40,921.16	45,917.04	4,995.88
ELI LILLY & CO COM	-92.000	11 Jul 23		439.7269		0.00	17,782.77	40,452.24	22,669.47
ELI LILLY & CO COM	-52.000	11 Jul 23		439.2429		0.00	10,051.13	22,838.62	12,787.49
EMERSON ELECTRIC CO COM	95.000	7 Jun 23	84.1415			0.00	7,996.77	7,996.77	0.00
EMERSON ELECTRIC CO COM	556.000	8 Jun 23	83.9589			0.00	46,700.61	46,700.61	0.00
EMERSON ELECTRIC CO COM	222.000	9 Jun 23	84.0440			0.00	18,665.54	18,665.54	0.00
EMERSON ELECTRIC CO COM	398.000	13 Jun 23	85.9455			0.00	34,216.26	34,216.26	0.00
EMERSON ELECTRIC CO COM	36.000	13 Jun 23	86.1300			0.00	3,101.94	3,101.94	0.00
EMERSON ELECTRIC CO COM	72.000	14 Jun 23	86.8545			0.00	6,256.04	6,256.04	0.00
EMERSON ELECTRIC CO COM	331.000	16 Jun 23	88.3142			0.00	29,243.59	29,243.59	0.00
EMERSON ELECTRIC CO COM	73.000	21 Jun 23	87.3905			0.00	6,381.34	6,381.34	0.00
EMERSON ELECTRIC CO COM	131.000	22 Jun 23	87.5014			0.00	11,465.96	11,465.96	0.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
EMERSON ELECTRIC CO COM	84.000	27 Jun 23	89.6656			0.00	7,534.01	7,534.01	0.00
EMERSON ELECTRIC CO COM	75.000	11 Jul 23	91.4371			0.00	6,859.66	6,859.66	0.00
EMERSON ELECTRIC CO COM	-302.000	5 Oct 23		93.7187		0.00	26,237.83	28,295.27	2,057.44
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	234.000	3 Mar 23	23.9796			0.00	5,619.42	5,619.42	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	22.000	3 Mar 23	24.2335			0.00	533.69	533.69	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	4.000	9 Mar 23	23.6400			0.00	94.66	94.66	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	159.000	10 Apr 23	23.5351			0.00	3,747.65	3,747.65	0.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A	14.000	10 May 23	24.0575			0.00	337.16	337.16	0.00
ENTEGRIS INC COM	222.000	16 Feb 23	87.2736			0.00	19,380.29	19,380.29	0.00
ENTEGRIS INC COM	8.000	17 Feb 23	85.3365			0.00	682.89	682.89	0.00
ENTEGRIS INC COM	128.000	22 Feb 23	82.4843			0.00	10,561.19	10,561.19	0.00
ENTEGRIS INC COM	125.000	23 Feb 23	85.8526			0.00	10,734.71	10,734.71	0.00
ENTEGRIS INC COM	58.000	23 Feb 23	85.9000			0.00	4,984.23	4,984.23	0.00
ENTEGRIS INC COM	71.000	24 Feb 23	83.5180			0.00	5,931.56	5,931.56	0.00
ENTEGRIS INC COM	99.000	27 Feb 23	84.3266			0.00	8,350.81	8,350.81	0.00
ENTEGRIS INC COM	102.000	28 Feb 23	85.4076			0.00	8,714.13	8,714.13	0.00
ENTEGRIS INC COM	71.000	18 May 23	97.9834			0.00	6,958.60	6,958.60	0.00
EOG RESOURCES INC COM	85.000	12 Jul 23	121.3933			0.00	10,320.56	10,320.56	0.00

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◆5% Report - Part D

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
EOG RESOURCES INC COM	144.000	5 Sep 23	134.1997			0.00	19,328.36	19,328.36	0.00
EOG RESOURCES INC COM	-31.000	16 Feb 23		125.1400		0.00	2,279.48	3,878.16	1,598.68
EOG RESOURCES INC COM	-34.000	16 Feb 23		125.6665		0.00	2,500.07	4,271.71	1,771.64
EOG RESOURCES INC COM	-69.000	17 Feb 23		120.8035		0.00	5,073.68	8,332.82	3,259.14
EOG RESOURCES INC COM	-260.000	21 Feb 23		118.5716		0.00	19,118.22	30,818.81	11,700.59
FIDELITY NATL INFORMATION SVCS INC COM STK	-270.000	13 Jan 23		69.4237		0.00	28,346.76	18,737.22	-9,609.54
FIDELITY NATL INFORMATION SVCS INC COM STK	-212.000	13 Jan 23		69.4253		0.00	22,257.46	14,712.52	-7,544.94
GE AEROSPACE	-15.000	20 Jun 23		104.6496		0.00	885.48	1,569.34	683.86
GE HEALTHCARE TECHNOLOGIES INC COM	73.000	4 Oct 23	67.6211			0.00	4,938.17	4,938.17	0.00
GE HEALTHCARE TECHNOLOGIES INC COM	-2.000	6 Apr 23		80.6314		0.00	118.99	161.20	42.21
HONEYWELL INTL INC COM STK	18.000	1 May 23	201.5277			0.00	3,627.95	3,627.95	0.00
HONEYWELL INTL INC COM STK	102.000	11 Jul 23	208.3415			0.00	21,254.40	21,254.40	0.00
HONEYWELL INTL INC COM STK	103.000	29 Aug 23	189.4177			0.00	19,512.60	19,512.60	0.00
HONEYWELL INTL INC COM STK	-86.000	23 Feb 23		193.8429		0.00	14,915.06	16,668.20	1,753.14
HONEYWELL INTL INC COM STK	-20.000	24 Feb 23		191.5381		0.00	3,468.62	3,830.22	361.60
INTERNATIONAL BUSINESS MACHS CORP COM	172.000	12 May 23	122.0768			0.00	21,001.51	21,001.51	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	5.000	16 May 23	123.0845			0.00	615.55	615.55	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	8.000	17 May 23	125.0609			0.00	1,000.69	1,000.69	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
INTERNATIONAL BUSINESS MACHS CORP COM	74.000	19 May 23	127.6921			0.00	9,451.07	9,451.07	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	64.000	26 May 23	129.0595			0.00	8,261.41	8,261.41	0.00
INTERNATIONAL BUSINESS MACHS CORP COM	143.000	29 Jun 23	133.8600			0.00	19,146.99	19,146.99	0.00
INTL FLAVORS & FRAGRANCES INC COM	78.000	23 Feb 23	94.8742			0.00	7,402.92	7,402.92	0.00
INTL FLAVORS & FRAGRANCES INC COM	191.000	23 Feb 23	94.3324			0.00	18,022.27	18,022.27	0.00
INTL FLAVORS & FRAGRANCES INC COM	223.000	27 Feb 23	94.8331			0.00	21,155.59	21,155.59	0.00
INTL FLAVORS & FRAGRANCES INC COM	-243.000	15 Mar 23		82.0210		0.00	28,981.27	19,924.86	-9,056.41
INTL FLAVORS & FRAGRANCES INC COM	-78.000	10 May 23		86.8107		0.00	9,302.63	6,769.22	-2,533.41
INTL FLAVORS & FRAGRANCES INC COM	-117.000	11 May 23		85.4087		0.00	13,953.94	9,989.81	-3,964.13
INTL FLAVORS & FRAGRANCES INC COM	-418.000	12 May 23		83.1460		0.00	49,852.56	34,744.30	-15,108.26
INTL FLAVORS & FRAGRANCES INC COM	-15.000	15 May 23		84.1547		0.00	1,788.97	1,261.92	-527.05
INTL FLAVORS & FRAGRANCES INC COM	-45.000	16 May 23		81.5445		0.00	5,366.90	3,668.34	-1,698.56
INTL FLAVORS & FRAGRANCES INC COM	-11.000	17 May 23		81.0863		0.00	1,311.91	891.66	-420.25
INTL FLAVORS & FRAGRANCES INC COM	-100.000	19 May 23		83.7111		0.00	11,926.45	8,367.54	-3,558.91
INTL FLAVORS & FRAGRANCES INC COM	-166.000	19 May 23		83.9809		0.00	19,797.90	13,936.56	-5,861.34
INTL FLAVORS & FRAGRANCES INC COM	-166.000	22 May 23		83.5030		0.00	19,797.91	13,857.23	-5,940.68
INTL FLAVORS & FRAGRANCES INC COM	-86.000	23 May 23		83.6964		0.00	10,256.75	7,195.68	-3,061.07
IQVIA HLDGS INC COM USD0.01	33.000	28 Aug 23	220.8482			0.00	7,288.82	7,288.82	0.00

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
IQVIA HLDGS INC COM USD0.01	-14.000	25 Apr 23		192.7046		0.00	2,990.49	2,697.48	-293.01
IQVIA HLDGS INC COM USD0.01	-55.000	26 Apr 23		189.9021		0.00	11,748.35	10,443.15	-1,305.20
JOHNSON & JOHNSON COM USD1	-2.000	30 Jan 23		163.1400		0.00	320.57	326.22	5.65
JOHNSON & JOHNSON COM USD1	-851.000	30 Jan 23		162.2943		0.00	136,404.37	138,079.49	1,675.12
JOHNSON & JOHNSON COM USD1	-156.000	21 Mar 23		152.4869		0.00	25,004.80	23,783.86	-1,220.94
JOHNSON & JOHNSON COM USD1	-36.000	26 May 23		154.3880		0.00	5,770.34	5,557.02	-213.32
JOHNSON & JOHNSON COM USD1	-208.000	17 Jul 23		159.4234		0.00	33,339.73	33,154.60	-185.13
JOHNSON & JOHNSON COM USD1	-202.000	7 Aug 23		172.4512		0.00	32,378.01	34,829.81	2,451.80
JOHNSON & JOHNSON COM USD1	-112.000	8 Aug 23		172.5568		0.00	17,952.16	19,323.40	1,371.24
JOHNSON & JOHNSON COM USD1	-365.000	11 Aug 23		172.6487		0.00	58,504.81	63,007.14	4,502.33
JOHNSON & JOHNSON COM USD1	-693.000	28 Aug 23		163.9535		0.00	111,079.00	113,601.54	2,522.54
JOHNSON & JOHNSON COM USD1	-13.000	29 Aug 23		163.1437		0.00	2,083.73	2,120.52	36.79
JOHNSON & JOHNSON COM USD1	-174.000	29 Aug 23		163.0946		0.00	27,889.97	28,372.14	482.17
JOHNSON & JOHNSON COM USD1	-77.000	1 Sep 23		160.6534		0.00	12,342.11	12,368.28	26.17
JPMORGAN CHASE & CO COM	411.000	1 May 23	141.8217			0.00	58,299.00	58,299.00	0.00
JPMORGAN CHASE & CO COM	160.000	2 May 23	139.6141			0.00	22,342.26	22,342.26	0.00
KENVUE INC COM	176.000	4 May 23	26.2586			0.00	4,625.03	4,625.03	0.00
KENVUE INC COM	3,579.000	4 May 23	22.0000			0.00	78,738.00	78,738.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
KENVUE INC COM	510.000	5 May 23	26.6866			0.00	13,628.02	13,628.02	0.00
KENVUE INC COM	61.000	29 Aug 23	22.9639			0.00	1,402.33	1,402.33	0.00
LAM RESH CORP COM	40.000	26 Jan 23	496.3861			0.00	19,856.44	19,856.44	0.00
LAM RESH CORP COM	-4.000	21 Sep 23		613.0898		0.00	1,761.22	2,452.24	691.02
LOWES COS INC COM	-1.000	3 Aug 23		227.4546		0.00	123.65	227.41	103.76
LOWES COS INC COM	-19.000	10 Oct 23		202.4229		0.00	2,349.41	3,845.52	1,496.11
MARVELL TECHNOLOGY INC COM	108.000	21 Mar 23	40.9229			0.00	4,422.37	4,422.37	0.00
MARVELL TECHNOLOGY INC COM	7.000	18 Apr 23	41.6656			0.00	291.84	291.84	0.00
MARVELL TECHNOLOGY INC COM	184.000	11 May 23	39.6737			0.00	7,304.56	7,304.56	0.00
MARVELL TECHNOLOGY INC COM	382.000	12 May 23	39.5891			0.00	15,136.41	15,136.41	0.00
MARVELL TECHNOLOGY INC COM	-229.000	31 May 23		59.3838		0.00	9,807.68	13,593.05	3,785.37
MARVELL TECHNOLOGY INC COM	-366.000	2 Jun 23		59.3868		0.00	15,675.16	21,722.58	6,047.42
MATCH GROUP INC NEW COM	-187.000	3 Feb 23		48.8536		0.00	9,134.62	9,130.73	-3.89
MATCH GROUP INC NEW COM	-76.000	6 Feb 23		47.1276		0.00	3,712.46	3,579.71	-132.75
MATCH GROUP INC NEW COM	-27.000	25 Aug 23		43.4856		0.00	1,271.77	1,173.42	-98.35
MC DONALDS CORP COM	-93.000	1 Feb 23		265.1190		0.00	24,001.35	24,653.17	651.82
MC DONALDS CORP COM	-69.000	18 May 23		291.8900		0.00	17,986.33	20,138.51	2,152.18
MC DONALDS CORP COM	-67.000	13 Jun 23		288.2808		0.00	17,464.99	19,312.97	1,847.98

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
MC DONALDS CORP COM	-27.000	1 Sep 23		279.7374		0.00	7,038.13	7,552.16	514.03
MC DONALDS CORP COM	-9.000	5 Sep 23		279.6861		0.00	2,346.04	2,516.91	170.87
MEDTRONIC PLC COMMON STOCK STOCK	87.000	30 Jan 23	82.5889			0.00	7,187.41	7,187.41	0.00
MEDTRONIC PLC COMMON STOCK STOCK	182.000	31 Jan 23	83.0029			0.00	15,111.08	15,111.08	0.00
MEDTRONIC PLC COMMON STOCK STOCK	252.000	1 Feb 23	85.2209			0.00	21,481.97	21,481.97	0.00
MEDTRONIC PLC COMMON STOCK STOCK	265.000	7 Feb 23	86.2505			0.00	22,863.01	22,863.01	0.00
MEDTRONIC PLC COMMON STOCK STOCK	124.000	15 Feb 23	84.0934			0.00	10,430.68	10,430.68	0.00
MEDTRONIC PLC COMMON STOCK STOCK	104.000	21 Mar 23	80.5330			0.00	8,378.03	8,378.03	0.00
MEDTRONIC PLC COMMON STOCK STOCK	144.000	26 May 23	81.7054			0.00	11,769.18	11,769.18	0.00
MEDTRONIC PLC COMMON STOCK STOCK	29.000	6 Jun 23	83.7003			0.00	2,428.04	2,428.04	0.00
MEDTRONIC PLC COMMON STOCK STOCK	-53.000	9 Oct 23		74.7738		0.00	4,433.13	3,961.64	-471.49
MICROCHIP TECHNOLOGY INC COM	-102.000	10 Feb 23		82.4121		0.00	6,388.57	8,403.28	2,014.71
MICROCHIP TECHNOLOGY INC COM	-165.000	5 Apr 23		78.7952		0.00	10,334.45	12,996.97	2,662.52
MICROCHIP TECHNOLOGY INC COM	-89.000	6 Apr 23		78.9278		0.00	5,574.34	7,022.28	1,447.94
MICROSOFT CORP COM	-42.000	11 Apr 23		282.2488		0.00	6,460.70	11,853.30	5,392.60
MICROSOFT CORP COM	-62.000	11 Jul 23		330.9427		0.00	9,537.22	20,516.73	10,979.51
MONDELEZ INTL INC COM	-51.000	18 May 23		76.6992		0.00	3,075.74	3,910.34	834.60
MONDELEZ INTL INC COM	-230.000	18 May 23		76.8644		0.00	13,871.00	17,670.61	3,799.61

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
MONDELEZ INTL INC COM	-108.000	22 May 23		76.2561		0.00	6,513.34	8,232.89	1,719.55
MONDELEZ INTL INC COM	-104.000	18 Aug 23		71.1462		0.00	6,272.10	7,396.54	1,124.44
MONDELEZ INTL INC COM	-1.000	28 Aug 23		71.5507		0.00	60.31	71.51	11.20
MONDELEZ INTL INC COM	-22.000	1 Sep 23		69.7595		0.00	1,326.79	1,534.14	207.35
MONDELEZ INTL INC COM	-80.000	5 Sep 23		69.4609		0.00	4,824.70	5,554.02	729.32
MONSTER BEVERAGE CORP NEW COM	-9.000	5 May 23		59.8215		0.00	362.88	538.15	175.27
MONSTER BEVERAGE CORP NEW COM	-15.000	5 May 23		59.8215		0.00	604.80	896.93	292.13
NEWMONT CORPORATION	214.000	15 Mar 23	45.6239			0.00	9,768.86	9,768.86	0.00
NEWMONT CORPORATION	222.000	17 Mar 23	48.2469			0.00	10,716.36	10,716.36	0.00
NEWMONT CORPORATION	382.000	17 Mar 23	47.8590			0.00	18,291.69	18,291.69	0.00
NEWMONT CORPORATION	200.000	23 Mar 23	48.0611			0.00	9,617.22	9,617.22	0.00
NEWMONT CORPORATION	536.000	24 Mar 23	48.2923			0.00	25,898.07	25,898.07	0.00
NEWMONT CORPORATION	413.000	1 Jun 23	42.4707			0.00	17,554.86	17,554.86	0.00
NEWMONT CORPORATION	38.000	1 Jun 23	42.5388			0.00	1,617.42	1,617.42	0.00
NEWMONT CORPORATION	77.000	13 Jul 23	45.3263			0.00	3,492.06	3,492.06	0.00
NEWMONT CORPORATION	33.000	4 Aug 23	40.6171			0.00	1,341.19	1,341.19	0.00
NEWMONT CORPORATION	-8.000	28 Jun 23		41.6800		0.00	369.01	333.23	-35.78
NEWMONT CORPORATION	-64.000	29 Jun 23		40.8836		0.00	2,952.08	2,614.28	-337.80

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
NEWMONT CORPORATION	-228.000	2 Oct 23		35.3914		0.00	10,116.06	8,063.47	-2,052.59
NEWMONT CORPORATION	-325.000	3 Oct 23		35.3964		0.00	14,419.83	11,495.60	-2,924.23
NIKE INC CL B	394.000	2 Oct 23	94.5805			0.00	37,274.57	37,274.57	0.00
NIKE INC CL B	122.000	6 Oct 23	97.4415			0.00	11,890.91	11,890.91	0.00
NVIDIA CORP COM	-57.000	21 Sep 23		414.0187		0.00	7,440.01	23,597.45	16,157.44
PALO ALTO NETWORKS INC COM USD0.0001	-40.000	12 Jul 23		234.0875		0.00	3,940.69	9,362.42	5,421.73
PARKER-HANNIFIN CORP COM	83.000	6 Jan 23	309.6195			0.00	25,700.50	25,700.50	0.00
PINTEREST INC CL A CL A	616.000	21 Mar 23	27.6092			0.00	17,022.67	17,022.67	0.00
PINTEREST INC CL A CL A	205.000	22 Mar 23	27.6132			0.00	5,665.84	5,665.84	0.00
PINTEREST INC CL A CL A	47.000	23 Mar 23	28.3960			0.00	1,335.79	1,335.79	0.00
PINTEREST INC CL A CL A	315.000	24 Mar 23	27.5476			0.00	8,685.37	8,685.37	0.00
PINTEREST INC CL A CL A	27.000	4 Apr 23	27.8230			0.00	751.90	751.90	0.00
PINTEREST INC CL A CL A	231.000	6 Apr 23	28.2644			0.00	6,534.86	6,534.86	0.00
PINTEREST INC CL A CL A	408.000	19 May 23	22.6408			0.00	9,247.65	9,247.65	0.00
PINTEREST INC CL A CL A	10.000	22 May 23	23.4099			0.00	234.35	234.35	0.00
PINTEREST INC CL A CL A	201.000	22 May 23	23.3201			0.00	4,694.38	4,694.38	0.00
PINTEREST INC CL A CL A	411.000	21 Sep 23	26.3982			0.00	10,859.94	10,859.94	0.00
PINTEREST INC CL A CL A	120.000	22 Sep 23	26.7658			0.00	3,214.90	3,214.90	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
PROCTER & GAMBLE COM NPV	-7.000	9 May 23		154.4928		0.00	1,036.12	1,081.26	45.14
PROCTER & GAMBLE COM NPV	-10.000	23 May 23		148.3236		0.00	1,480.17	1,482.97	2.80
PROCTER & GAMBLE COM NPV	-24.000	13 Jul 23		148.3160		0.00	3,552.42	3,558.95	6.53
PUB SERVICE ENTERPRISE GROUP INC COM	143.000	21 Sep 23	60.9802			0.00	8,723.75	8,723.75	0.00
PUB SERVICE ENTERPRISE GROUP INC COM	-119.000	18 Jan 23		61.2710		0.00	7,627.56	7,288.10	-339.46
PUB SERVICE ENTERPRISE GROUP INC COM	-63.000	19 Jan 23		60.1905		0.00	4,038.12	3,790.33	-247.79
PUB SERVICE ENTERPRISE GROUP INC COM	-84.000	20 Jan 23		59.7782		0.00	5,384.16	5,019.15	-365.01
PUB SERVICE ENTERPRISE GROUP INC COM	-107.000	26 Jan 23		61.0360		0.00	6,858.40	6,528.02	-330.38
PUB SERVICE ENTERPRISE GROUP INC COM	-52.000	27 Jan 23		60.7874		0.00	3,333.05	3,159.56	-173.49
PUB SERVICE ENTERPRISE GROUP INC COM	-21.000	31 Jan 23		61.0911		0.00	1,346.04	1,282.35	-63.69
PUB SERVICE ENTERPRISE GROUP INC COM	-135.000	28 Jun 23		61.7799		0.00	8,653.12	8,336.84	-316.28
PUB SERVICE ENTERPRISE GROUP INC COM	-225.000	14 Aug 23		60.0578		0.00	14,421.86	13,507.27	-914.59
QUALCOMM INC COM	230.000	21 Mar 23	123.0345			0.00	28,303.69	28,303.69	0.00
QUALCOMM INC COM	25.000	5 May 23	108.4636			0.00	2,712.22	2,712.22	0.00
QUALCOMM INC COM	162.000	13 Jun 23	124.4903			0.00	20,171.48	20,171.48	0.00
QUALCOMM INC COM	526.000	27 Jun 23	117.1521			0.00	61,640.41	61,640.41	0.00
QUALCOMM INC COM	-138.000	11 May 23		104.2465		0.00	15,738.39	14,382.45	-1,355.94
RTX CORPORATION COMSTK	-36.000	4 Oct 23		69.6140		0.00	2,643.78	2,505.17	-138.61

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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
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
S&P GLOBAL INC COM	73.000	6 Jan 23	347.8422			0.00	25,394.31	25,394.31	0.00
S&P GLOBAL INC COM	15.000	11 Jan 23	363.9211			0.00	5,459.20	5,459.20	0.00
S&P GLOBAL INC COM	67.000	28 Apr 23	361.8098			0.00	24,242.94	24,242.94	0.00
S&P GLOBAL INC COM	43.000	2 Jun 23	377.4785			0.00	16,232.66	16,232.66	0.00
S&P GLOBAL INC COM	40.000	2 Jun 23	376.2369			0.00	15,050.48	15,050.48	0.00
S.W. AIRL CO COM	-227.000	23 Feb 23		33.6593		0.00	11,219.56	7,634.91	-3,584.65
S.W. AIRL CO COM	-700.000	24 Feb 23		33.2846		0.00	34,597.76	23,281.53	-11,316.23
S.W. AIRL CO COM	-1,079.000	13 Mar 23		31.5732		0.00	53,329.98	34,040.22	-19,289.76
SHERWIN-WILLIAMS CO COM	27.000	29 Jun 23	260.6540			0.00	7,038.34	7,038.34	0.00
STATE STR CORP COM	-49.000	10 Mar 23		81.6711		0.00	3,906.17	4,000.61	94.44
STATE STR CORP COM	-187.000	18 Apr 23		74.7999		0.00	14,907.23	13,982.78	-924.45
STATE STR CORP COM	-91.000	19 Apr 23		75.4038		0.00	7,254.32	6,859.41	-394.91
STATE STR CORP COM	-24.000	19 Apr 23		75.2814		0.00	1,913.23	1,806.13	-107.10
STATE STR CORP COM	-26.000	20 Apr 23		74.9644		0.00	2,072.66	1,948.40	-124.26
STATE STR CORP COM	-243.000	20 Apr 23		74.9644		0.00	19,371.42	18,210.12	-1,161.30
STATE STR CORP COM	-148.000	21 Apr 23		73.8324		0.00	11,798.24	10,923.41	-874.83
STATE STR CORP COM	-29.000	24 Apr 23		73.3916		0.00	2,311.82	2,127.61	-184.21
STATE STR CORP COM	-125.000	24 Apr 23		73.4181		0.00	9,964.73	9,174.05	-790.68

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
STATE STR CORP COM	-241.000	25 Apr 23		71.1463		0.00	19,211.99	17,140.09	-2,071.90
STATE STR CORP COM	-329.000	25 Apr 23		71.1463		0.00	26,227.16	23,398.71	-2,828.45
SYSCO CORP COM	7.000	3 Feb 23	76.8131			0.00	537.87	537.87	0.00
SYSCO CORP COM	74.000	6 Feb 23	76.9100			0.00	5,693.93	5,693.93	0.00
SYSCO CORP COM	479.000	6 Feb 23	76.8108			0.00	36,804.35	36,804.35	0.00
SYSCO CORP COM	282.000	10 Feb 23	77.2372			0.00	21,790.76	21,790.76	0.00
SYSCO CORP COM	-237.000	26 Jan 23		78.8621		0.00	17,848.23	18,683.96	835.73
SYSCO CORP COM	-11.000	13 Apr 23		73.8998		0.00	836.24	812.61	-23.63
SYSCO CORP COM	-194.000	14 Apr 23		73.3614		0.00	14,748.18	14,227.14	-521.04
SYSCO CORP COM	-243.000	14 Apr 23		73.4386		0.00	18,473.23	17,836.92	-636.31
SYSCO CORP COM	-19.000	22 May 23		71.8000		0.00	1,444.41	1,363.51	-80.90
SYSCO CORP COM	-133.000	22 May 23		72.2156		0.00	10,110.86	9,601.26	-509.60
SYSCO CORP COM	-229.000	14 Aug 23		70.9164		0.00	17,408.93	16,234.00	-1,174.93
SYSCO CORP COM	-219.000	5 Sep 23		68.7062		0.00	16,648.72	15,041.05	-1,607.67
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-91.000	12 May 23		124.9855		0.00	12,323.03	11,371.30	-951.73
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-9.000	15 May 23		124.1484		0.00	1,218.76	1,117.10	-101.66
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-104.000	19 May 23		136.6332		0.00	14,083.46	14,207.13	123.67
TAKE-TWO INTERACTIVE SOFTWARE INC COM S TK USD0.01	-41.000	6 Jul 23		142.9554		0.00	5,552.13	5,860.09	307.96

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
TAPESTRY INC COM USD0.01	133.000	10 Aug 23	34.7953			0.00	4,631.10	4,631.10	0.00
TAPESTRY INC COM USD0.01	84.000	10 Aug 23	34.7953			0.00	2,924.91	2,924.91	0.00
TAPESTRY INC COM USD0.01	-50.000	15 Mar 23		40.2354		0.00	1,800.82	2,010.50	209.68
TAPESTRY INC COM USD0.01	-121.000	16 Mar 23		41.0154		0.00	4,357.97	4,959.79	601.82
TAPESTRY INC COM USD0.01	-139.000	5 Apr 23		40.5754		0.00	5,006.27	5,636.45	630.18
TAPESTRY INC COM USD0.01	-201.000	6 Apr 23		39.6691		0.00	7,239.28	7,968.39	729.11
TAPESTRY INC COM USD0.01	-489.000	8 May 23		38.5251		0.00	17,611.97	18,826.38	1,214.41
TE CONNECTIVITY LTD	76.000	5 May 23	123.5855			0.00	9,394.40	9,394.40	0.00
TE CONNECTIVITY LTD	18.000	13 Jun 23	132.2385			0.00	2,380.74	2,380.74	0.00
TE CONNECTIVITY LTD	50.000	21 Jun 23	135.8795			0.00	6,795.23	6,795.23	0.00
TE CONNECTIVITY LTD	59.000	29 Jun 23	138.2256			0.00	8,156.79	8,156.79	0.00
TE CONNECTIVITY LTD	65.000	4 Oct 23	122.8963			0.00	7,989.89	7,989.89	0.00
THERMO FISHER SCIENTIFIC INC COM USD1	30.000	29 Jun 23	513.9534			0.00	15,419.35	15,419.35	0.00
TJX COS INC COM NEW	-783.000	23 Feb 23		77.0217		0.00	49,364.49	60,287.92	10,923.43
TJX COS INC COM NEW	-99.000	15 Mar 23		73.5437		0.00	6,241.49	7,278.29	1,036.80
TJX COS INC COM NEW	-387.000	5 Apr 23		78.2328		0.00	24,398.54	30,266.16	5,867.62
TJX COS INC COM NEW	-62.000	11 Apr 23		78.1677		0.00	3,908.81	4,844.81	936.00
UBER TECHNOLOGIES INC COM USD0.00001	-192.000	13 Feb 23		33.4853		0.00	6,348.51	6,422.31	73.80

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GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
UNION PAC CORP COM	213.000	25 Jan 23	200.1091			0.00	42,630.70	42,630.70	0.00
UNION PAC CORP COM	82.000	27 Jan 23	203.0089			0.00	16,649.60	16,649.60	0.00
UNION PAC CORP COM	23.000	31 Jan 23	202.6976			0.00	4,662.62	4,662.62	0.00
UNION PAC CORP COM	23.000	2 Feb 23	213.4988			0.00	4,911.05	4,911.05	0.00
UNION PAC CORP COM	74.000	10 Feb 23	205.1027			0.00	15,180.19	15,180.19	0.00
UNITEDHEALTH GROUP INC COM	207.000	17 Jul 23	481.2180			0.00	99,617.31	99,617.31	0.00
UNITEDHEALTH GROUP INC COM	83.000	18 Jul 23	500.2135			0.00	41,519.80	41,519.80	0.00
UNITEDHEALTH GROUP INC COM	70.000	14 Aug 23	512.2551			0.00	35,859.61	35,859.61	0.00
VERTEX PHARMACEUTICALS INC COM	-148.000	30 May 23		323.0128		0.00	30,672.25	47,801.80	17,129.55
VERTEX PHARMACEUTICALS INC COM	-89.000	1 Jun 23		322.1307		0.00	18,444.80	28,667.17	10,222.37
WALMART INC COM	263.000	8 May 23	152.1278			0.00	40,016.19	40,016.19	0.00
WALMART INC COM	125.000	4 Oct 23	160.8512			0.00	20,109.53	20,109.53	0.00
WALT DISNEY CO	167.000	13 Jan 23	98.8675			0.00	16,515.05	16,515.05	0.00
WALT DISNEY CO	52.000	13 Jan 23	99.2498			0.00	5,162.29	5,162.29	0.00
WALT DISNEY CO	187.000	11 Apr 23	101.2078			0.00	18,930.54	18,930.54	0.00
WALT DISNEY CO	-448.000	20 Jun 23		89.9991		0.00	52,598.08	40,308.07	-12,290.01
WALT DISNEY CO	-696.000	21 Jun 23		88.5780		0.00	81,714.87	61,642.83	-20,072.04
WALT DISNEY CO	-22.000	22 Jun 23		88.3806		0.00	2,582.94	1,943.80	-639.14

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 601,454,091.82

◆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
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
WALT DISNEY CO	-188.000	28 Jun 23		88.7019		0.00	22,072.41	16,671.12	-5,401.29
WALT DISNEY CO	-195.000	6 Jul 23		88.5524		0.00	22,894.25	17,262.70	-5,631.55
WALT DISNEY CO	-172.000	17 Jul 23		86.5873		0.00	20,193.91	14,888.60	-5,305.31
WALT DISNEY CO	-365.000	18 Jul 23		86.1202		0.00	42,853.34	31,424.48	-11,428.86
WELLS FARGO & CO NEW COM STK	-27.000	28 Apr 23		39.6233		0.00	1,168.86	1,069.14	-99.72
WELLS FARGO & CO NEW COM STK	-52.000	1 May 23		40.6422		0.00	2,251.13	2,112.07	-139.06
WELLS FARGO & CO NEW COM STK	-144.000	2 May 23		38.9175		0.00	6,233.90	5,600.47	-633.43
WELLS FARGO & CO NEW COM STK	-139.000	26 May 23		41.3325		0.00	6,017.44	5,741.69	-275.75
ZEBRA TECHNOLOGIES CORP CL A	130.000	28 Feb 23	299.7835			0.00	38,975.11	38,975.11	0.00
ZEBRA TECHNOLOGIES CORP CL A	14.000	2 Mar 23	303.4986			0.00	4,249.33	4,249.33	0.00
ZEBRA TECHNOLOGIES CORP CL A	4.000	3 Mar 23	309.0258			0.00	1,236.20	1,236.20	0.00
ZEBRA TECHNOLOGIES CORP CL A	53.000	5 May 23	273.1480			0.00	14,478.17	14,478.17	0.00
ZEBRA TECHNOLOGIES CORP CL A	46.000	8 May 23	275.1203			0.00	12,656.68	12,656.68	0.00
ZEBRA TECHNOLOGIES CORP CL A	36.000	9 May 23	276.5604			0.00	9,957.07	9,957.07	0.00
ZEBRA TECHNOLOGIES CORP CL A	52.000	18 May 23	276.7250			0.00	14,391.52	14,391.52	0.00
ZEBRA TECHNOLOGIES CORP CL A	36.000	30 Aug 23	278.0620			0.00	10,011.13	10,011.13	0.00
ZEBRA TECHNOLOGIES CORP CL A	-30.000	6 Feb 23		325.5459		0.00	8,073.35	9,765.40	1,692.05
ZEBRA TECHNOLOGIES CORP CL A	-22.000	7 Feb 23		323.7006		0.00	5,920.46	7,120.69	1,200.23

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Stock - Common									
United States - USD									
ZEBRA TECHNOLOGIES CORP CL A	-11.000	10 Feb 23		313.1831		0.00	2,960.23	3,444.65	484.42
ZEBRA TECHNOLOGIES CORP CL A	-102.000	11 Oct 23		217.0984		0.00	29,253.06	22,141.31	-7,111.75
ZEBRA TECHNOLOGIES CORP CL A	-50.000	12 Oct 23		211.0732		0.00	14,339.73	10,552.32	-3,787.41
ZEBRA TECHNOLOGIES CORP CL A	-6.000	13 Oct 23		207.7938		0.00	1,720.77	1,246.60	-474.17
ZOOMINFO TECHNOLOGIES INC COM USD0.01	144.000	16 May 23	22.8294			0.00	3,291.03	3,291.03	0.00
ZOOMINFO TECHNOLOGIES INC COM USD0.01	-238.000	7 Sep 23		17.9899		0.00	5,673.84	4,275.61	-1,398.23
ZOOMINFO TECHNOLOGIES INC COM USD0.01	-94.000	8 Sep 23		17.6001		0.00	2,240.93	1,652.04	-588.89
Other									
Chile - USD									
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	30,000.000	9 Jan 23	74.0000			0.00	22,200.00	22,200.00	0.00
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	45,000.000	3 Feb 23	77.0000			0.00	34,650.00	34,650.00	0.00
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	55,000.000	9 Feb 23	76.2500			0.00	41,937.50	41,937.50	0.00
REPUBLIC OF CHILE 4.34% 03-07-2042	-25,000.000	9 Jan 23		86.7500		0.00	23,517.59	21,687.50	-1,830.09
REPUBLIC OF CHILE 4.34% 03-07-2042	-40,000.000	3 Feb 23		90.5000		0.00	37,628.15	36,200.00	-1,428.15
REPUBLIC OF CHILE 4.34% 03-07-2042	-50,000.000	9 Feb 23		89.4000		0.00	47,035.19	44,700.00	-2,335.19
REPUBLIC OF CHILE 5.33% 01-05-2054	35,000.000	23 Aug 23	94.3750			0.00	33,031.25	33,031.25	0.00
REPUBLIC OF CHILE 5.33% 01-05-2054	145,000.000	5 Oct 23	86.0500			0.00	124,772.50	124,772.50	0.00
Hungary - USD									

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
Hungary - USD									
PVTPL HUNGARY 5.5% 06-16-2034	-90,000.000	24 Jan 23		98.9600		0.00	88,312.50	89,064.00	751.50
PVTPL HUNGARY REP 6.75% DUE 09-25-2052	55,000.000	24 Jan 23	106.1300			0.00	58,371.50	58,371.50	0.00
Indonesia - USD									
INDONESIA REP 5.65% 01-11-2053	-35,000.000	13 Apr 23		106.3460		0.00	35,670.09	37,221.10	1,551.01
INDONESIA REP BD 3.2% 09-23-2061	-50,000.000	18 Jul 23		69.0000		0.00	34,305.26	34,500.00	194.74
PVTPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO	-35,000.000	8 May 23		92.1500		0.00	35,568.75	32,252.50	-3,316.25
Israel - USD									
ISRAEL ST 3.375% DUE 01-15-2050 REG	45,000.000	18 Jan 23	79.0000			0.00	35,550.00	35,550.00	0.00
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG	215,000.000	31 May 23	79.2000			0.00	170,280.00	170,280.00	0.00
Mexico - USD									
UNITED MEXICAN STATES 4.28% 08-14-2041	-60,000.000	13 Jan 23		82.5000		0.00	55,795.56	49,500.00	-6,295.56
UNITED MEXICAN STATES 4.28% 08-14-2041	-65,000.000	25 Jan 23		83.0000		0.00	60,445.19	53,950.00	-6,495.19
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	55,000.000	28 Apr 23	103.3500			0.00	56,842.50	56,842.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	90,000.000	18 May 23	98.8750			0.00	88,987.50	88,987.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	50,000.000	20 Sep 23	95.7400			0.00	47,870.00	47,870.00	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	35,000.000	20 Sep 23	95.8500			0.00	33,547.50	33,547.50	0.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	-65,000.000	1 Aug 23		101.5000		0.00	65,330.94	65,975.00	644.06
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	-55,000.000	22 Mar 23		84.1500		0.00	45,528.45	46,282.50	754.05

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
Mexico - USD									
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	-20,000.000	1 Aug 23		83.7500		0.00	16,829.73	16,750.00	-79.73
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061	50,000.000	13 Jan 23	68.6300			0.00	34,315.00	34,315.00	0.00
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052	35,000.000	22 Mar 23	76.9000			0.00	26,915.00	26,915.00	0.00
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052	-190,000.000	9 Feb 23		78.1000		0.00	157,270.83	148,390.00	-8,880.83
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG	55,000.000	25 Jan 23	83.0000			0.00	45,650.00	45,650.00	0.00
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG	105,000.000	22 Sep 23	102.8750			0.00	108,018.75	108,018.75	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	65,000.000	6 Jan 23	103.0000			0.00	66,950.00	66,950.00	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	245,000.000	9 Feb 23	105.3500			0.00	258,107.50	258,107.50	0.00
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	-65,000.000	22 Sep 23		99.6500		0.00	67,333.52	64,772.50	-2,561.02
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	240,000.000	29 Mar 23	83.1500			0.00	199,560.00	199,560.00	0.00
Panama - USD									
PANAMA REP 4.5% 01-19-2063	110,000.000	10 Oct 23	62.7000			0.00	68,970.00	68,970.00	0.00
PANAMA REP 4.5% DUE 04-16-2050 REG	65,000.000	20 Jun 23	76.5500			0.00	49,757.50	49,757.50	0.00
PANAMA REP 4.5% DUE 04-16-2050 REG	-25,000.000	23 Feb 23		76.4000		0.00	21,394.31	19,100.00	-2,294.31
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053 REG SINKING FUND 04-29-2051	-65,000.000	20 Jun 23		73.7500		0.00	47,693.75	47,937.50	243.75
REPUBLIC OF PANAMA 4.5% 04-01-2054	135,000.000	27 Sep 23	65.5000			0.00	88,425.00	88,425.00	0.00
REPUBLIC OF PANAMA 4.5% 04-01-2054	-110,000.000	10 Oct 23		64.7000		0.00	79,296.09	71,170.00	-8,126.09

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
Peru - USD									
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-60,000.000	28 Feb 23		64.7000		0.00	52,945.87	38,820.00	-14,125.87
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-25,000.000	13 Apr 23		67.8330		0.00	22,060.78	16,958.25	-5,102.53
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	-45,000.000	1 Aug 23		67.3750		0.00	39,709.40	30,318.75	-9,390.65
PERU REP 3.0% 01-15-2034	150,000.000	2 Mar 23	78.0000			0.00	117,000.00	117,000.00	0.00
PERU REP GLOBAL BD 3.55% 03-10-2051	60,000.000	28 Feb 23	71.1500			0.00	42,690.00	42,690.00	0.00
PERU REP GLOBAL BD 3.55% 03-10-2051	80,000.000	4 Oct 23	64.2500			0.00	51,400.00	51,400.00	0.00
PERU REP GLOBAL BD 3.55% 03-10-2051	-95,000.000	2 Mar 23		70.0000		0.00	68,499.07	66,500.00	-1,999.07
Philippines - USD									
PHILIPPINES REP 3.2% 07-06-2046	-60,000.000	13 Apr 23		76.4470		0.00	54,410.12	45,868.20	-8,541.92
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045	60,000.000	18 Jul 23	72.2100			0.00	43,326.00	43,326.00	0.00
PHILIPPINES(REP OF) 5.5% DUE 01-17-2048 REG	-60,000.000	13 Apr 23		104.7190		0.00	59,850.00	62,831.40	2,981.40
Saudi Arabia - USD									
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	65,000.000	18 Jan 23	96.7500			0.00	62,887.50	62,887.50	0.00
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	-225,000.000	14 Mar 23		93.5000		0.00	210,437.58	210,375.00	-62.58
United States - USD									
AMERICAN TOWER CORP	146.000	5 Jul 23	198.4631			0.00	28,979.26	28,979.26	0.00
AMERICAN TOWER CORP	-97.000	4 Oct 23		157.5097		0.00	21,837.88	15,275.88	-6,562.00

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◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Other									
United States - USD									
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	25,000.000	25 Sep 23	119.5910			0.00	29,897.75	29,897.75	0.00
Total GOLDMAN, SACHS AND CO.							**266,401,678.89**	**242,000,312.31**	**-24,401,366.58**

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

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SCHEDULE SB (Form 5500)	Single-Employer Defined Benefit Plan Actuarial 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) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	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: OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN): 43-2109021

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2023

2 Assets:

a Market value	**2a**	601,236,217
b Actuarial value	**2b**	661,359,838

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	2,996	374,190,435	374,190,435
b For terminated vested participants	3,473	113,300,537	113,300,537
c For active participants	2,725	167,838,316	168,304,816
d Total	9,194	655,329,288	655,795,788

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**	5.06%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	2,688,932
b Expected plan-related expenses	**6b**	5,688,000
c Target normal cost	**6c**	8,376,932

Statement by Enrolled Actuary

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

SIGN HERE MICHAEL GIBBONS MJG — 10/03/2024

Signature of actuary — Date

MICHAEL GIBBONS — 2306845

Type or print name of actuary — Most recent enrollment number

AON CONSULTING, INC — 847-295-5000

Firm name — Telephone number (including area code)

MSC #17755, Aon
PO Box 1447
Lincolnshire IL 60069

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	121,780,014
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	121,780,014
10	Interest on line 9 using prior year's actual return of -19.44%	0	-23,674,035
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.36%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	98,105,979

Part III Funding Percentages

14	Funding target attainment percentage	14	85.88 %
15	Adjusted funding target attainment percentage	15	100.84 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	105.02 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ 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: %	[X] N/A, full yield curve used

b Applicable month (enter code) **21b**

22 Weighted average retirement age	**22**	63

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] 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. ..... [X] Yes [ ] No

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

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ... [X] 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**	8,376,932
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	92,541,929	8,527,126
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	16,904,058

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	16,904,058	16,904,058

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

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

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. [ ] 2019 [ ] 2020 [X] 2021