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

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

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

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

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

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ [ ]

Part II Basic Plan Information—enter all requested information

1a Name of plan
NTESS RETIREMENT INCOME PLAN

1b Three-digit plan number (PN) ▶ 006

1c Effective date of plan 06/01/1950

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

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

2b Employer Identification Number (EIN) 85-0097942

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

2d Business code (see instructions) 541700

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2025	NANCY MULLER, CPA
	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 ☐ Same as Plan Sponsor

EMPLOYEE BENEFITS COMMITTEE OF NTESS

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

3b Administrator's EIN: 85-0097942

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

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

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	13224
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)**	3323
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	3118
b	Retired or separated participants receiving benefits	**6b**	7511
c	Other retired or separated participants entitled to future benefits	**6c**	1080
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	11709
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1270
f	Total. Add lines **6d** and **6e**.	**6f**	12979
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

1A 3F 3H

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

- (1) [X] **R** (Retirement Plan Information)
- (2) [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) [ ] **DCG** (Individual Plan Information) – Number Attached _____
- (5) [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

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

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	722	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	12524106
5	Current value of plan's interest under this contract in separate accounts at year end	5	12930812

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	13090634
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	284005		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	284005
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	13374639
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	741220		
	(2) Administration charge made by carrier	7e(2)	109313		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	850533
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	12524106

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

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

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

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2024

2 Assets:

a Market value	**2a**	5733640951
b Actuarial value	**2b**	6109656445

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	8761	4167294290	4167294290
b For terminated vested participants	1140	125230173	125230173
c For active participants	3323	1521780776	1602180677
d Total	13224	5814305239	5894705140

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**	5.14 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	98027402
b Expected plan-related expenses	**6b**	10151000
c Target normal cost	**6c**	108178402

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

09/03/2025
Date

BRIAN P. LEVINE
Type or print name of actuary

23-06424
Most recent enrollment number

AON CONSULTING, INC.
Firm name

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

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

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	640257531
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	22300778
9	Amount remaining (line 7 minus line 8)	0	617956753
10	Interest on line 9 using prior year's actual return of 13.87 %	0	85710602
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 5.28 %		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	703667355

Part III Funding Percentages

14	Funding target attainment percentage	14	91.70 %
15	Adjusted funding target attainment percentage	15	91.70 %
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	87.80 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
05/22/2025	106370000	0			
			Totals ► 18(b)	106370000	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	99229817

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.75 %	4.87 %	5.59 %	☐ N/A, full yield curve used

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

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

Part VI Miscellaneous Items

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

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

26 Demographic and benefit information

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

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6c)	**31a**	108178402
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	488716050	47518213
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**	155696615

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	140126956	140126956

36 Additional cash requirement (line 34 minus line 35)	**36**	15569659
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	99229817

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

a Total (excess, if any, of line 37 over line 36)	**38a**	83660158
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	83660158
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☐ 2021

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2024** **This Form is Open to Public Inspection.**

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

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

GLOBAL TRUST COMPANY

26-3761443

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

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

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

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1571580	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

NTESS, LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	1502683	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST CORPORATION

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 21 52 59	TRUSTEE	1212990	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

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

BLACKROCK INSTITUTIONAL TRUST CO

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	959861	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 52	NONE	933101	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

NISA INVESTMENT ADVISOR LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	911551	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)

FIDELITY INSTITUTIONAL ASSET MGT

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	742860	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NUMERIC INVESTORS, LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	265993	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	126000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 51 52 99	NONE	41475	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 19 21 28 52 62 68	TRUSTEE	20895	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

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

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
22-1211670-044	P	7433298

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
22-1211670-007	P	5497515

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	220200846

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
83-1868299-001	C	110274914

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
27-3227381-001	C	549700211

a Name of MTIA, CCT, PSA, or 103-12 IE: CF ARROWSTREET GLOBAL EQUITY ACWI

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
37-6607043-002	C	498927281

a Name of MTIA, CCT, PSA, or 103-12 IE: CF MSCI ACWI IMI INDX SL FD ZVC5

b Name of sponsor of entity listed in (a): STATE STREET CLOBAL ADVISORS & TRUST CO

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-143	C	497652559

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)

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

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

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

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

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

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

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

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

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

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

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

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	165000000	106370000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	110369801	102278178
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	9310921	12619239
(2) U.S. Government securities	1c(2)	325620560	538229809
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	165633209	69549140
(B) All other	1c(3)(B)	2953186642	3133714109
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	469345019	31376457
(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)	5772005	
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1455222842	1876865707
(10) Value of interest in pooled separate accounts	1c(10)	13106920	12930812
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	214216040	
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	13090634	12524106
(15) Other	1c(15)	198214047	304289970

		(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	6098088640	6200747527
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	2137205	1958618
i Acquisition indebtedness	1i		
j Other liabilities	1j	360835534	641440088
k Total liabilities (add all amounts in lines 1g through1j)	1k	362972739	643398706
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	5735115901	5557348821

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)	106370000	
(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)		106370000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	2481790	
(B) U.S. Government securities	2b(1)(B)	5647561	
(C) Corporate debt instruments	2b(1)(C)	164647654	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	4249026	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		177026031
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	2800860	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	11854979	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		14655839
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-110193391	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-110193391

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		59619993
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		1034187
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-42375222
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		8086651
d Total income. Add all **income** amounts in column (b) and enter total	2d		214224088
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	376422343	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		376422343
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)	182482	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	6686607	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)	126000	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	8573736	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		15568825
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		391991168
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-177767080
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: MITCHELL & TITUS, LLP **(2)** EIN: 13-2781641

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

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

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	**4a**		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		1000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 558934.

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

2024

This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

Part I Distributions

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

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

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

EIN(s): 22-1211670 36-1561860

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

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: 19.00 % Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: 80.00 %
High-Yield Debt: 1.00 % Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☐ 5-10 years ☒ 10-15 years ☐ 15 years or more

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

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

NTESS RETIREMENT INCOME PLAN

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2024 and 2023
With Independent Auditor's Report

MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2024 and 2023

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MITCHELL TITUS

INDEPENDENT AUDITOR'S REPORT

Plan Administrator and Participants
NTESS Retirement Income Plan

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2024 Financial Statements

We have performed the audit of the financial statements of the NTESS Retirement Income Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statement of net assets available for benefits as of December 31, 2024, the related statement of changes in net assets available for benefits for the year then ended, and the related notes to the financial statements.

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

Management has obtained certifications from qualified institutions for the year ended December 31, 2024, stating that the certified investment information, as described in Note 4 to the financial statements, is complete and accurate.

Opinion on the 2024 Financial Statements

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

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

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

Basis for Opinion on the 2024 Financial Statements

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

Responsibilities of Management for the Financial Statements for the 2024 Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements for the 2024 Financial Statements

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

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The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

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

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

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

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

Other Matter — Supplemental Schedules Required by ERISA

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets (held at end of year) as of December 31, 2024, acquisitions and dispositions, and reportable transactions for the year ended December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information , has been subjected to auditing procedures applied in the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information include in the supplemental schedules that agreed to or derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion:

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

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

Other Matter

Auditor's Report on the 2023 Financial Statements

We were engaged to audit the accompanying financial statements of the Plan, which comprise the statement of net assets available for benefits as of December 31, 2023, and the related statement of changes in net assets available for benefits for the year then ended. In our report dated September 26, 2024, we expressed our opinion that such financial statements present

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

Mitchell & Titus, LLP

August 28, 2025

NTESS RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2024 and 2023

	2024	2023
ASSETS		
Assets held in insurance company pooled separate accounts, at fair value		
Short-term fund	$ 7,433,297	$ 8,661,029
Conservative stock fund	5,497,515	4,445,891
	12,930,812	13,106,920
Assets held in unallocated insurance contract, at contract value	12,524,106	13,090,634
Investments		
Common stocks	31,376,457	469,345,019
Fixed income	3,752,347,740	3,459,254,110
Derivatives	18,437,133	11,929,527
Cash and cash equivalents	12,619,239	9,310,921
Common/collective trusts	1,876,865,707	1,455,222,842
103-12 entities	-	214,216,040
Total investments	5,717,101,194	5,645,476,013
Investments held as collateral on securities on loan	274,998,155	177,242,826
Receivables		
Contributions from employer	106,370,000	165,000,000
Accrued income	48,102,566	41,287,873
Due from broker for sale of securities	54,015,534	69,081,928
Receivable for foreign currency forward contracts	160,078	-
Total assets	6,200,747,527	6,098,088,640
LIABILITIES		
Administrative expenses payable	1,958,618	2,137,205
Collateral of securities on loan	274,998,155	177,242,826
Due to broker for securities purchased	365,353,713	178,224,656
Payable for foreign currency forward contracts	-	63,493
Derivatives	1,088,220	5,304,559
Total liabilities	643,398,706	362,972,739
Net assets available for benefits	$ 5,557,348,821	$ 5,735,115,901

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2024 and 2023

	2024	2023
ADDITIONS		
Investment income		
Interest and dividend income	$ 199,768,521	$ 182,037,311
Net (depreciation) appreciation in fair value of investments	(91,914,433)	526,123,468
Total investment income	107,854,088	708,160,779
Plan Sponsor contributions	106,370,000	165,000,000
Total additions	214,224,088	873,160,779
DEDUCTIONS		
Benefit payments	376,422,343	365,469,571
Administrative expenses	15,568,825	21,490,458
Total deductions	391,991,168	386,960,029
Changes in net assets	(177,767,080)	486,200,750
Net assets available for benefits		
Beginning of year	5,735,115,901	5,248,915,151
End of year	$ 5,557,348,821	$ 5,735,115,901

The accompanying notes are an integral part of these financial statements

NOTE 1 DESCRIPTION OF THE PLAN

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

General

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

Funding Policy

The Plan Sponsor contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the Employee Retirement Income Security Act of 1974 (ERISA) minimum funding requirements. The Plan has met the ERISA minimum funding requirements for 2024 and 2023. The Plan Sponsor may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Plan Sponsor made contributions of $106,370,000 and $165,000,000 for the years ended December 31, 2024 and 2023, respectively. Participant contributions were required prior to July 1, 1975. In addition, participants who transferred to this Plan from the Lockheed Martin Specialty Components Pension Plan (LMSC) transferred in their required and voluntary contributions. The participants' accumulated contributions pertaining to years prior to 1975 and LMSC transferred-in contributions, including interest credited at an annually compounded rate of 2.81% for the year ended December 31, 2024, and 1.77% for the year ended December 31, 2023, were $168,638 and $162,008 at December 31, 2024 and 2023, respectively.

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Benefit Payments

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

Plan Termination

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

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

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

Use of Estimates

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

Investment Contracts

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

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

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

Plan Investments

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

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

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

Derivative Instruments

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

The fair values of these instruments are recorded as investments of the Plan. Changes in the fair value of the derivative instruments are reflected in investment income as net depreciation and appreciation on the statements of changes in net assets available for benefits of the Plan. As of December 31, 2024 and 2023, these derivative financial instruments were held for trading purposes. The notional amounts and fair values are presented as gross assets and liabilities as of December 31, 2024 and 2023, as indicated below.

	2024		2023	
	Notional Amount	Amount Included in Fair Value of Assets	Notional Amount	Amount Included in Fair Value of Assets
CASH AND CASH EQUIVALENTS				
Foreign currency				
Contracts – receivable	$ -	$ -	$ -	$ -
Contracts – payable	-	-	5,089,432	(63,493)
Net receivable (payable)		$ -		$ (63,493)
DERIVATIVE ASSETS				
Futures contracts	$ (1,085)	$ -	$ (265)	$ -
Options contracts	(4,100,000)	-	6,400,000	324,416
Swaps contracts	526,670,000	18,437,133	660,410,000	11,605,110
Derivative assets		18,437,133		11,929,527
DERIVATIVE LIABILITIES				
Futures contracts	2,427	-	152	-
Options contracts	(21,500,000)	(128,605)	(28,700,000)	(132,742)
Swaps contracts	59,717,965	(959,614)	74,426,968	(5,171,817)
Derivative liabilities		(1,088,220)		(5,304,559)
Net derivatives		$ 17,348,914		$ 6,624,968

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

Derivative Instruments *(continued)*

Derivative instruments investment income for the years ended December 31, 2024 and 2023, was as follows.

	2024	2023
Future contracts	$ (5,426,438)	$ 1,232,438
Swaps contracts	(640,544)	3,850,773
Forwards	469,474	(126,804)
Options contracts	1,522,408	1,262,321
Derivatives net (loss) gain	$ (4,075,100)	$ 6,218,728

Foreign Currency Forward Contracts

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

Risks and Uncertainties

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

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

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

Tax Status

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

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more-likely-than-not, based on the technical merits, to be sustained upon examination by the IRS. The Plan Sponsor has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2024, there are no uncertain tax positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdiction; however, there are currently no audits for any tax period in progress.

Subsequent Events

The Plan Sponsor evaluated subsequent events and transactions through August 28, 2025, the date these financial statements were available to be issued.

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

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

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

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

The actuarial valuation for the Plan was prepared by Aon. Actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Significant assumptions underlying the actuarial computations included (a) long-term rate of return of 6.25% (6.25% in 2022) for the year ended December 31, 2023, (b) use of the Pri-2012 amounts weighted mortality table projected generationally from 2012 with Scale MP-2021 for healthy participants, Pri-2012 amounts weighted contingent survivor mortality table projected generationally from 2012 with Scale MP-2021 for surviving spouses, and the Pri-2012 amounts weighted disabled retirement mortality table projected generationally from 2012 with Scale MP-2021 for disabled participants, and (c) retirement ages, disability, and turnover rates based on published statistical data and the Plan's experience. The interest rate assumptions used to calculate the actuarial present value of accumulated Plan benefits are based on long-term economic assumptions and are not expected to fluctuate significantly from year to year, barring significant adjustments to the underlying trust asset allocation.

The actuarial present value of accumulated plan benefits as of December 31, 2023, was as follows:

Vested benefits of participants currently receiving payments	$ 3,795,826,591
Other vested benefits	1,419,551,167
Non-vested benefits	69,106,376
Total	$ 5,284,484,134

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2023, is the result of the following:

Change in actuarial assumptions and methods	$ -
Interest accumulation	316,092,680
Benefits accrued	96,497,923
Benefits paid	(365,637,465)
Net decrease	46,953,138
Actuarial present value of accumulated plan benefits	
Beginning of year	5,237,530,996
End of year	$ 5,284,484,134

NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held at December 31, 2024, and net depreciation in fair value of investments, interest, and dividends for the year ended December 31, 2024, was obtained or derived from information provided to the Plan Sponsor and certified as complete and accurate by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan.

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

	2024	2023
Short-term fund	$ 7,433,297	$ 8,661,029
Conservative stock fund	5,497,515	4,445,891
Fixed dollar account	12,524,106	13,090,634
Equity		
U.S. equity securities	31,376,457	469,345,019
Fixed income		
Government debt securities	432,901,395	279,095,248
Corporate debt securities	3,203,263,249	3,118,819,851
Other fixed income	116,183,096	61,339,011
Derivatives	18,437,133	11,929,527
Common/collective trusts	1,876,865,707	1,455,370,099
103-12 entities	-	214,216,040
Cash and cash equivalents	12,619,239	9,163,664
Total investments	$5,717,101,194	$5,645,476,013

Investment income for the years ended December 31, 2024 and 2023, was as follows:

	2024	2023
Investment income		
Net appreciation/depreciation in the fair value of investments	$ (91,914,433)	$ 526,123,468
Dividend income	14,655,839	12,321,992
Interest income	177,026,031	161,506,676
Other investment income	8,086,651	8,208,643
Total investment income of the Plan	$ 107,854,088	$ 708,160,779

NOTE 4 INVESTMENTS *(continued)*

In 2024 and 2023, the Plan participated in a securities lending program under which securities of the Plan are loaned to selected security brokerage firms. The Northern Trust Company, trustee of the Plan, transfers titles of the loaned securities, but retains the right to redeem securities on short notice and is entitled to all distributions made by the issuer of the securities during the term of the loan. All such loans require collateralization by U.S. Government securities, cash, or letters of credit that always equal at least 100% of the loaned security fair value plus accrued interest. Cash collateral received on loaned securities as of December 31, 2024 and 2023, was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2024 and 2023, was invested in a separate account. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2024 and 2023, loaned securities had a fair value of $268,557,333 and $172,593,158, respectively.

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

For the Years Ended December 31,	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2024	$ 274,998,155	$ 274,998,155	$ 268,557,333	$ 6,440,822
2023	$ 177,242,826	$ 177,242,826	$ 172,593,158	$ 4,649,668

Cash received as collateral for securities loaned at December 31, 2024 and 2023, totaled $53,388,927 and $72,185,992, respectively. These funds were invested in a commingled fixed-income fund that was valued at the net asset value (NAV) of the shares held at year end. Such investments were considered Level 2 investments.

Non-cash received as collateral for securities loaned at December 31, 2024 and 2023, totaled $221,609,228 and $105,056,834, respectively. These securities were held in a separate account at December 31, 2024 and 2023, and valued at fair value. Such investments were considered Level 2 investments.

NOTE 5 FAIR VALUE MEASUREMENTS

The following sets forth, by level within the fair value hierarchy, the Plan assets at fair value as of December 31, 2024 and 2023.

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

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

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

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

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

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

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

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

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

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

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

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

Cash and cash equivalents totaling $12,619,239 and $9,310,921 is not reflected in the fair value measurement tables at December 31, 2024 and 2023, respectively, since the fair value is identical to the unit measure of the instrument.

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2024, were as follows:

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	$ -	$ 12,930,812	$ -	$ 12,930,812
Assets held in unallocated insurance contract	-	-	12,524,106	12,524,106
Equities				
U.S. equity securities	31,376,457	-	-	31,376,457
Fixed income				
Government debt securities	-	432,901,395	-	432,901,395
Corporate debt securities	-	3,203,263,249	-	3,203,263,249
Other fixed income	-	116,183,096	-	116,183,096
Derivatives	-	18,437,133	-	18,437,133
Common/collective trusts	-	1,876,865,707	-	1,876,865,707
Total	$ 31,376,457	$5,660,581,392	$ 12,524,106	$5,704,481,955

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

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

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2024:

Level 3 Asset Reconciliation
Year Ended December 31, 2024

Balance, beginning of year	$ 13,090,634
Income	286,584
Disbursements	(853,112)
Balance, end of year	$ 12,524,106

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

Level 3 Asset Reconciliation
Year Ended December 31, 2023

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

NOTE 6 RELATED-PARTY TRANSACTIONS

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

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2024 and 2023, the Plan paid Prudential $56,287 and $40,342 in trustee and transactional fees, respectively. The Plan also owed the trustee $20,895 and $20,340 in fees as of December 31, 2024 and 2023, respectively.

SUPPLEMENTAL SCHEDULES

SCHEDULE H, LINE 4(I)—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2024

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
**Pooled separate accounts with Prudential Insurance Company of America*			
Short-term fund	Interest-bearing cash account, variable interest, 466,956 units	$ 7,433,298	$ 7,433,297
Conservative stock fund	Common stock account, 16,904 units	901,866	5,497,515
*Unallocated insurance contract with Prudential Insurance Company of America	Variable rate, 4.24%	12,524,106	12,524,106
Investments held at Northern Trust	See attached schedule	6,062,648,750	5,691,646,276
		$ 6,083,508,020	$ 5,717,101,194

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2024

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
$ Gen Corp. New Fixed 4.125% Due 04-03-2050	305,000	$ 231,049	$ 224,595
Australian dollar - Cash	81,779	81,779	81,779
Australian dollar - Cash Collateral Due to/from CCP Broker	57,936	57,936	57,936
Abbott Labs 4.75% Due 04-15-2043	345,000	355,265	325,917
Abbott Labs 6.15% Due 11-30-2037	420,000	467,592	457,862
AbbVie Inc. Com USD 0.01	1,500	271,520	266,550
AbbVie Inc. 4.05% Due 11-21-2039 Reg	4,200,000	3,991,756	3,592,295
AbbVie Inc. 4.25% Due 11-21-2049 Reg	2,690,000	2,317,309	2,190,356
AbbVie Inc. 4.25% Due 11-21-2049 Reg	3,276,000	2,968,653	2,667,511
AbbVie Inc. 4.4% Due 11-06-2042	2,406,000	2,388,448	2,085,753
AbbVie Inc. 4.4% Due 11-06-2042	255,000	225,886	221,059
AbbVie Inc. 4.45% Due 05-14-2046	1,765,000	1,724,980	1,502,263
AbbVie Inc. 4.45% Due 05-14-2046	509,000	469,200	433,230
AbbVie Inc. 4.45% Due 05-14-2046	6,000,000	5,925,400	5,106,842
AbbVie Inc. 4.625% Due 10-01-2042 Reg	335,000	275,115	296,769
AbbVie Inc. 4.625% Due 10-01-2042 Reg	215,000	198,299	190,464
AbbVie Inc. 4.75% Due 03-15-2045	901,000	999,215	804,402
AbbVie Inc. 4.75% Due 03-15-2045	1,321,000	1,279,098	1,179,372
AbbVie Inc. 4.85% Due 06-15-2044 Reg	285,000	340,490	258,694
AbbVie Inc. 4.85% Due 06-15-2044 Reg	1,051,000	1,028,065	953,991
AbbVie Inc. 4.875% Due 11-14-2048	2,416,000	2,366,953	2,172,500
AbbVie Inc. 4.875% Due 11-14-2048	100,000	98,943	89,921
AbbVie Inc. 5.35% Due 03-15-2044	4,000,000	3,994,480	3,903,762
AbbVie Inc. 5.4% Due 03-15-2054	4,000,000	3,986,280	3,851,545
AbbVie Inc. 5.4% Due 03-15-2054	2,880,000	2,956,326	2,773,113
AbbVie Inc. 5.4% Due 03-15-2054	1,500,000	1,494,855	1,444,329
AbbVie Inc. 5.5% Due 03-15-2064	609,000	606,722	582,793
AbbVie Inc. 5.5% Due 03-15-2064	813,000	824,902	778,014
Abercrombie & Fitch Co. Cl A Cl A	900	134,137	134,523
ABN Amro Bk N V 4.75% Due 07-28-2025	600,000	598,392	597,594
Abu Dhabi Natl Energy 4.75% Due 03-09-2037	2,000,000	1,984,720	1,871,560
Accenture Cap Inc. 4.5% Due 10-04-2034	890,000	889,074	845,871
Ace Ina Hldgs Inc. 6.7% Due 05-15-2036	205,000	268,199	227,458
ACI Worldwide Inc. Com Stk	1,200	64,578	62,292
Acuity Brands Inc. Com	760	237,912	222,019
Adnoc Murban Rsc Ltd. Global Medium 5.125% Due 09-11-2054	1,600,000	1,575,184	1,443,359
Adobe Inc. Com	190	97,666	84,489
Advanced Micro Devices Inc. 4.393% Due 06-01-2052	270,000	270,000	225,992
Adventhealth OBL 2.795% Due 11-15-2051	618,000	618,000	385,852
Adventist Health Sys/West 5.757% Due 12-01-2034	610,000	610,000	614,190
AEP Tex Inc. Fixed 3.8% Due 10-01-2047	240,000	176,834	172,800
AEP Tex Inc. Fixed 3.8% Due 10-01-2047	1,700,000	1,306,280	1,223,997
AEP Tex Inc. SR NT SER J 3.45% Due 05-15-2051	350,000	348,957	232,475
AEP Tex Inc. 4.15% Due 05-01-2049	2,400,000	2,396,736	1,815,268
AEP Tex Inc. 4.15% Due 05-01-2049	370,000	421,567	279,854
AEP Tex Inc. 5.4% Due 06-01-2033	1,200,000	1,198,056	1,189,783
AEP Tex Inc. 5.7% Due 05-15-2034	475,000	473,793	478,056
AEP Transmission Co. LLC Fixed 3.65% Due 04-01-2050	665,000	516,745	481,097
AEP Transmission Co. LLC 3.15% Due 09-15-2049	270,000	270,040	178,182
AEP Transmission Co. LLC 3.15% Due 09-15-2049	733,000	718,582	483,730
AEP Transmission Co. LLC 3.75% Due 12-01-2047	749,000	574,462	556,297
AEP Transmission Co. LLC 3.8% Due 06-15-2049	170,000	194,256	126,245
AEP Transmission Co. LLC 4.25% Due 09-15-2048	335,000	289,209	267,999

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AEP Transmission Co. LLC 5.15% Due 04-01-2034	940,000	$ 938,890	$ 924,924
AEP Transmission Co. LLC 2.75% Due 08-15-2051	800,000	796,912	480,946
AEP Transmission Co. LLC 4.0% Due 12-01-2046	82,000	64,267	64,577
AEP Transmission Co. LLC 5.4% Due 03-15-2053	1,031,000	1,035,372	983,494
AERCAP Ireland CAP/GLOBA 3.85% Due 10-29-2041 BEO	2,143,000	2,137,964	1,679,948
AERCAP Ireland Capital DAC GTD SR NT 3.4% Due 10-29-2033	1,300,000	1,294,410	1,107,490
AERCAP Ireland Capital DAC GTD SR NT 3.4% Due 10-29-2033	1,000,000	995,700	851,915
AES Corp. 5.45% Due 06-01-2028	1,400,000	1,399,160	1,407,464
AETNA Inc. New 3.875% Due 08-15-2047	1,845,000	1,610,284	1,300,925
AETNA Inc. New 4.5% Due 05-15-2042	350,000	285,677	284,111
AETNA Inc. New 4.75% Due 03-15-2044	990,000	1,024,174	819,608
AETNA Inc. New 4.75% Due 03-15-2044	476,000	459,709	394,074
AETNA Inc. New 6.625 Due 06-15-2036 BEO	460,000	502,453	484,835
AETNA Inc. New 6.75% Due 12-15-2037	300,000	417,069	316,797
AETNA Inc. New 6.75% Due 12-15-2037	190,000	223,425	200,638
AETNA Inc. New 6.75% Due 12-15-2037	171,000	186,672	180,575
AETNA Inc. 4.125% Due 11-15-2042	1,632,000	1,477,326	1,275,957
Agilent Technologies Inc. Com	1,100	151,609	147,774
Agree Ltd. Partnership 2.0% Due 06-15-2028 BEO	1,100,000	1,091,915	996,289
AHS Hosp Corp. 5.024% Due 07-01-2045	2,463,000	3,018,142	2,305,100
Air Lease Corp. Mtn 5.2% Due 07-15-2031	1,800,000	1,769,616	1,778,170
Air Prods & Chems Fixed 2.7% Due 05-15-2040	610,000	608,633	435,469
Air Prods & Chems Inc. 4.85% Due 02-08-2034	915,000	912,493	893,969
Alabama Power Co. SR NT 3% Due 03-15-2052	802,000	577,576	515,713
Alabama Power Co. 3.125% Due 07-15-2051 BEO	671,000	456,924	441,651
Alabama Power Co. 3.7% Due 12-01-2047	5,000,000	5,113,000	3,735,225
Alabama Power Co. 3.7% Due 12-01-2047	770,000	620,135	575,225
Alabama Power Co. 2022A SR NT 3.05% Due 03-15-2032	1,200,000	1,199,172	1,053,331
Alabama Power Co.. 3.45% Due 10-01-2049	423,000	421,583	299,088
Alabama Power Co. 3.45% Due 10-01-2049	405,000	385,090	286,361
Alabama Power Co. 3.75% Due 03-01-2045	2,000,000	2,021,020	1,532,632
Alabama Power Co. 3.75% Due 03-01-2045	1,025,000	999,007	785,474
Alabama Power Co. 3.75% Due 03-01-2045	942,000	1,015,080	721,870
Alabama Power Co. 4.15% Due 08-15-2044	4,500,000	4,464,180	3,702,046
Alabama Power Co. 4.3% Due 07-15-2048	429,000	355,207	352,476
Alcon Fin Corp. 5.375% Due 12-06-2032	1,700,000	1,690,786	1,700,737
Alexandria Real Estate Equities Inc. 5.625% Due 05-15-2054	2,100,000	2,098,803	2,013,462
Alexandria Real Estate Equities Inc. 3.0% Due 05-18-2051	2,800,000	2,788,464	1,716,866
Alexandria Real Estate Equities Inc. 3.0% Due 05-18-2051	199,000	143,741	122,020
Alexandria Real Estate Equities Inc. 3.0% Due 05-18-2051	2,121,000	1,701,037	1,300,526
Alexandria Real Estate Equities 3.55% Due 03-15-2052	644,000	509,515	438,988
Alexandria Real 3.95% Due 01-15-2028	2,100,000	2,096,955	2,041,227
Alexandria Real 4.85% Due 04-15-2049	645,000	559,957	554,453
Alibaba Group Hldg Ltd. 3.15% Due 02-09-2051	3,227,000	2,839,626	2,080,848
Alibaba Group Hldg Ltd. 4.0% Due 12-06-2037	1,160,000	1,286,489	992,349
Alibaba Group Hldg 4.4% Due 12-06-2057	1,405,000	1,647,390	1,113,592
Alibaba Group Hldg 5.25% Due 05-26-2035	330,000	328,842	323,265
Alleghany Corp. Del 4.9% Due 09-15-2044	340,000	330,507	312,780
Allegion Plc Common Stock	700	97,573	91,476
Allina Health Sys 3.887% Due 04-15-2049	2,100,000	2,237,487	1,605,750
Allstate Corp. Com	947	161,675	182,572
Allstate Corp. 4.2% Due 12-15-2046	2,545,000	2,534,209	2,045,387
Allstate Corp. 4.2% Due 12-15-2046	132,000	102,571	106,087

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Allstate Corp. 4.5% Due 06-15-2043	355,000	$ 306,449	$ 303,730
Allstate Corp. 5.95% Due 04-01-2036	550,000	577,863	576,623
Ally Finl Inc. 6.646% Due 01-17-2040	1,135,000	1,135,000	1,099,912
Ally Finl Inc. 8% Due 11-01-2031	900,000	1,066,594	995,258
Alphabet Inc. Cap Stk USD 0.001 Cl C	2,185	293,874	416,111
Alphabet Inc. Capital Stock USD 0.001 Cl A	3,420	495,652	647,406
Alphabet Inc. 2.05% Due 08-15-2050	1,475,000	896,453	818,568
Altria Group Inc. 3.4% Due 02-04-2041	1,500,000	1,302,827	1,083,909
Altria Group Inc. 3.4% Due 02-04-2041	400,000	271,345	289,042
Altria Group Inc. 3.7% Due 02-04-2051/02-04-2021 Reg	280,000	193,922	190,506
Altria Group Inc. 3.875% Due 09-16-2046	250,000	147,625	181,390
Altria Group Inc. 3.875% Due 09-16-2046	1,600,000	1,250,736	1,160,899
Altria Group Inc. 4.0% Due 02-04-2061	3,100,000	3,074,890	2,166,908
Altria Group Inc. 4.25% Due 08-09-2042	1,369,000	1,236,973	1,092,774
Altria Group Inc. 4.5% Due 05-02-2043	550,000	490,074	449,230
Altria Group Inc. 5.95% Due 02-14-2049	1,000,000	997,220	977,416
Altria Group Inc. 6.2% Due 02-14-2059	317,000	316,068	310,257
Amazon Com Inc. Com	5,413	799,297	1,187,558
Amazon Com Inc. Fixed 4.25% Due 08-22-2057	4,000,000	5,437,920	3,281,912
Amazon Com Inc. Fixed 4.25% Due 08-22-2057	250,000	312,378	205,120
Amazon Com Inc. NT 3.1% Due 05-12-2051	2,735,000	1,957,289	1,847,429
Amazon Com Inc. NT 3.1% Due 05-12-2051	2,846,000	2,150,531	1,922,407
Amazon Com Inc. NT 3.1% Due 05-12-2051	1,600,000	1,588,544	1,080,763
Amazon Com Inc. NT 3.25% Due 05-12-2061	2,728,000	2,308,689	1,778,641
Amazon Com Inc. NT 4.1% Due 04-13-2062	5,000,000	4,976,600	3,920,746
Amazon Com Inc. 2.5% Due 06-03-2050	2,970,000	2,203,662	1,774,950
Amazon Com Inc. 2.7% Due 06-03-2060	2,100,000	2,075,136	1,207,111
Amazon Com Inc. 2.7% Due 06-03-2060	3,524,000	2,185,697	2,025,647
Amazon Com Inc. 4.05% Due 08-22-2047	214,000	194,468	177,030
Amazon Com Inc. 4.05% Due 08-22-2047	245,000	208,042	202,675
Amazon Com Inc. 3.95% Due 04-13-2052	5,000,000	4,979,100	3,949,320
Amer Movil S A B DE C V Formerly Ame Gtdsr NT 6.125% Due 11-01-2037 Reg	600,000	721,782	616,676
Amer Movil Sab De Cv 6.125% Due 03-30-2040	480,000	601,357	492,746
Amer Movil Sab De Cv 6.125% Due 03-30-2040	169,000	178,833	173,488
Amer Movil Sab De 4.375% Due 04-22-2049	1,490,000	1,481,611	1,226,909
Amer Movil Sab De 4.375% Due 07-16-2042	1,375,000	1,221,048	1,153,147
Amerada Hess Corp. 7.3% Due 08-15-2031	1,200,000	1,413,516	1,333,233
Amerada Hess Corp. 7.3% Due 08-15-2031	1,200,000	1,422,096	1,333,233
Ameren Ill Co. 1st Mtg Bd 2.9% Due 06-15-2051	440,000	290,140	276,985
Ameren Ill Co. 3.7% Due 12-01-2047	845,000	764,335	637,099
Ameren Ill Co. 4.15% Due 03-15-2046	995,000	1,087,730	822,226
Ameren Ill Co. 4.8% Due 12-15-2043	270,000	347,603	238,435
Ameren Ill Co. 5.55% Due 07-01-2054	1,280,000	1,277,568	1,263,417
America Movil S A De C V SR NT 6.375% Due 03-01-2035 Reg	295,000	424,800	311,146
American Express Co. 5.915% Due 04-25-2035	190,000	190,000	194,146
American Homes 4 Rent LP 3.375% Due 07-15-2051 BEO	1,400,000	1,371,468	922,901
American Homes 4 Rent 4.3% Due 04-15-2052	284,000	276,153	221,479
American Mun Pwr Ohio Inc. Rev 7.834% Due 02-15-2041 BEO Taxable	600,000	824,712	707,570
American Tower Corp. 2.75% Due 01-15-2027	2,500,000	2,495,950	2,401,120
American Wtr Cap Corp. 4.15% Due 06-01-2049	1,600,000	1,591,520	1,264,036
Ameriprise Finl Inc. Com	250	133,170	133,108

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Amern Express Co. 4.05% Due 12-03-2042	2,275,000	$ 2,007,767	$ 1,906,585
Amern Express Co. 5.519% Due 07-26-2035	2,080,000	2,080,000	2,057,336
Amern Finl Group 4.5% Due 06-15-2047	4,300,000	4,276,780	3,563,144
Amern Tower Corp. 2.95% Due 01-15-2051	490,000	297,572	304,578
Amern Tower Corp. 2.95% Due 01-15-2051	2,300,000	2,246,410	1,429,653
Amern Tower Corp. 3.1% Due 06-15-2050	361,000	272,394	231,848
Amern Tower Corp. 3.1% Due 06-15-2050	1,100,000	1,089,154	706,461
Amern Tower Corp. 3.7% Due 10-15-2049	218,000	152,873	158,128
Amern Tower Corp. 3.7% Due 10-15-2049	23,000	24,902	16,683
Amgen Inc. Fixed 3.15% Due 02-21-2040	1,569,000	1,376,736	1,170,360
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	3,395,000	2,744,143	2,625,574
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	3,100,000	3,082,702	2,397,432
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	2,207,000	1,875,948	1,706,817
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	4,400,000	4,375,448	3,402,806
Amgen Inc. SR NT 3% Due 01-15-2052	2,934,000	2,581,452	1,851,464
Amgen Inc. 2.77% Due 09-01-2053	2,186,000	1,337,123	1,275,116
Amgen Inc. 2.77% Due 09-01-2053	1,795,000	1,104,547	1,047,042
Amgen Inc. 2.8% Due 08-15-2041 BEO	100,000	96,942	69,686
Amgen Inc. 3.375% Due 02-21-2050	807,000	638,499	552,374
Amgen Inc. 3.375% Due 02-21-2050	62,000	53,456	42,438
Amgen Inc. 3.375% Due 02-21-2050	1,000,000	999,620	684,479
Amgen Inc. 4.4% Due 02-22-2062 BEO	3,511,000	3,002,708	2,728,530
Amgen Inc. 4.4% Due 02-22-2062 BEO	2,200,000	2,186,448	1,709,703
Amgen Inc. 4.4% Due 05-01-2045	419,000	440,953	347,813
Amgen Inc. 4.563% Due 06-15-2048	1,185,000	1,364,855	988,480
Amgen Inc. 4.563% Due 06-15-2048	1,300,000	1,312,194	1,084,409
Amgen Inc. 4.663% Due 06-15-2051	569,000	478,518	477,551
Amgen Inc. 4.663% Due 06-15-2051	965,000	848,544	809,906
Amgen Inc. 4.663% Due 06-15-2051	2,700,000	2,732,535	2,266,058
Amgen Inc. 4.875% Due 03-01-2053	305,000	279,758	261,905
Amgen Inc. 4.875% Due 03-01-2053	3,512,000	3,171,637	3,015,768
Amgen Inc. 4.95% Due 10-01-2041	280,000	297,445	252,690
Amgen Inc. 5.15% Due 11-15-2041	533,000	547,279	496,503
Amgen Inc. 5.6% Due 03-01-2043	305,000	304,417	297,600
Amgen Inc. 5.6% Due 03-01-2043	1,300,000	1,285,518	1,268,461
Amgen Inc. 5.65% Due 03-02-2053	1,411,000	1,422,596	1,361,091
Amgen Inc. 5.65% Due 03-02-2053	730,000	744,471	704,179
Amgen Inc. 5.65% Due 03-02-2053	2,500,000	2,454,730	2,411,571
Amgen Inc. 5.65% Due 06-15-2042	220,000	221,137	215,566
Amgen Inc. 5.75% Due 03-02-2063	725,000	738,439	697,649
Amgen Inc. 5.75% Due 03-02-2063	399,000	395,297	383,947
Amgen Inc. 6.4% Due 02-01-2039	350,000	375,937	367,351
Amphenol Corp. New Cl A	4,600	304,703	319,470
Amphenol Corp. 5.375% Due 11-15-2054	505,000	497,066	481,014
Analog Devices Inc. 2.8% Due 10-01-2041/10-05-2021 BEO	1,318,000	1,106,446	933,506
Analog Devices Inc. 2.8% Due 10-01-2041/10-05-2021 BEO	555,000	413,500	393,092
Anheuser Busch Cos 6.5% Due 02-01-2043	216,000	229,185	233,081
Anheuser Busch Inbev Wor 5.55% Due 01-23-2049	748,000	811,835	738,704
Anheuser Busch Inbev Worldwide Inc. 5.45% Due 01-23-2039	4,500,000	4,487,490	4,511,890
Anheuser Busch Inbev Worldwide Inc. 5.45% Due 01-23-2039	803,000	814,754	805,122
Anheuser Busch Inc. 4.439% Due 10-06-2048	4,100,000	4,223,282	3,476,106
Anheuser Busch Inc. 4.439% Due 10-06-2048	2,177,000	2,067,115	1,845,727
Anheuser Busch 5.8% Due 01-23-2059	1,106,000	1,102,074	1,126,855

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Anheuser Busch 5.8% Due 01-23-2059	3,519,000	$ 3,825,210	$ 3,585,356
Anheuser Busch 8% Due 11-15-2039	210,000	279,222	261,123
Anheuser-Busch Cos LLC Corp. 4.7% Due 02-01-2036	945,000	995,204	895,831
Anheuser-Busch Cos LLC Corp. 4.9% Due 02-01-2046	2,268,000	2,236,255	2,064,195
Anheuser-Busch Cos LLC Corp. 4.9% Due 02-01-2046	7,080,000	7,148,090	6,443,784
Anheuser-Busch 4.7% Due 02-01-2036	1,625,000	1,585,749	1,540,450
Anheuser-Busch 4.75% Due 04-15-2058	210,000	190,961	183,078
Anheuser-Busch 4.9% Due 02-01-2046	1,775,000	1,608,808	1,606,682
Anheuser-Busch 4.95% Due 01-15-2042	1,400,000	1,367,559	1,302,530
Anheuser-Busch 4.95% Due 01-15-2042	950,000	1,012,821	883,860
Antares Hldgs LP SR NT 144A 3C7 3.75% Due 07-15-2027	900,000	891,054	850,615
Anthem Inc. Fixed 3.7% Due 09-15-2049	381,000	320,812	271,775
Anthem Inc. Fixed 3.7% Due 09-15-2049	1,805,000	1,692,469	1,287,545
Anthem Inc. Fixed 3.7% Due 09-15-2049	1,100,000	1,093,279	784,653
Anthem Inc. 3.6% Due 03-15-2051	1,070,000	833,277	746,128
Anthem Inc. 3.6% Due 03-15-2051	1,358,000	1,045,887	946,955
Anthem Inc. 4.375% Due 12-01-2047	1,000,000	925,500	807,749
Anthem Inc. 4.55% Due 03-01-2048	595,000	526,589	489,294
Anthem Inc. 4.55% Due 05-15-2052	805,000	657,957	650,589
Anthem Inc. 4.65% Due 01-15-2043	307,000	271,425	266,764
AON Corp. Fixed 2.9% Due 08-23-2051	746,000	460,538	453,714
AON Corp. Fixed 2.9% Due 08-23-2051	1,570,000	1,420,012	954,867
AON Corp. SR NT 6.25 Due 09-30-2040	440,000	584,711	456,968
AON Corp./AON Global Hold AON 3.9% Due 02-28-2052	938,000	776,774	689,565
AON Corporation 2.8% Due 05-15-2030	1,300,000	1,299,545	1,158,201
AON North Amer Inc. 5.75% Due 03-01-2054	418,000	418,981	408,972
AON North Amer Inc. 5.75% Due 03-01-2054	1,075,000	1,078,931	1,051,782
AON PLC	240	92,044	86,198
AON PLC 4.45% Due 05-24-2043	345,000	319,746	283,881
AON PLC 4.6% Due 06-14-2044	700,000	631,786	592,701
AON PLC 4.6% Due 06-14-2044	1,468,000	1,408,972	1,242,979
Appalachian Poer Co. 4.5% Due 08-01-2032 BEO	900,000	897,633	847,367
Appalachian Power Co. Fixed 4.5% Due 03-01-2049	956,000	870,911	766,622
Appalachian Power Co. 4.4% Due 05-15-2044	1,005,000	1,071,600	817,286
Appalachian Power Co. 4.45% Due 06-01-2045	265,000	260,341	214,278
Appalachian Power Co. 4.45% Due 06-01-2045	4,000,000	3,971,080	3,234,382
Apple Inc. Com STK	9,250	1,099,973	2,316,385
Apple Inc. 2.375% Due 02-08-2041	1,900,000	1,271,215	1,308,443
Apple Inc. 2.65% Due 05-11-2050 REG	5,420,000	4,913,247	3,378,806
Apple Inc. 2.65% Due 05-11-2050 REG	502,000	396,105	312,945
Apple Inc. 2.7% Due 08-05-2051	1,365,000	1,292,225	852,840
Apple Inc. 2.8% Due 02-08-2061	5,700,000	5,683,641	3,381,076
Apple Inc. 2.85% Due 08-05-2061 BEO	4,002,000	2,798,930	2,402,620
Apple Inc. 3.45% Due 02-09-2045	933,000	902,673	715,784
Apple Inc. 3.45% Due 02-09-2045	865,000	680,547	663,615
Apple Inc. 3.75% Due 09-12-2047	885,000	855,491	697,023
Apple Inc. 3.75% Due 09-12-2047	3,200,000	3,181,728	2,520,309
Apple Inc. 3.85% Due 05-04-2043	1,400,000	1,179,252	1,161,263
Apple Inc. 3.85% Due 05-04-2043	9,000,000	8,431,453	7,465,264
Apple Inc. 3.85% Due 08-04-2046	900,000	778,966	726,550
Apple Inc. 3.85% Due 08-04-2046	1,955,000	1,949,819	1,578,228
Apple Inc. 3.95% Due 08-08-2052	634,000	627,871	505,260
Apple Inc. 4.375% Due 05-13-2045	6,799,000	7,263,034	6,010,459

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Apple Inc. 4.375% Due 05-13-2045	873,000	$ 788,890	$ 771,750
Apple Inc. 4.375% Due 05-13-2045	2,025,000	2,017,609	1,790,143
Apple Inc. 4.65% Due 02-23-2046	2,000,000	2,006,290	1,833,074
Applied INDL Technologies Inc. Com	450	111,171	107,762
Applied Materials Inc. Com	400	67,064	65,052
Applied Materials Inc. 4.35% Due 04-01-2047	1,060,000	1,055,311	898,779
Applied Materials Inc. 4.35% Due 04-01-2047	2,580,000	2,575,279	2,187,594
Applied Materials Inc. 5.85% Due 06-15-2041	795,000	1,046,983	823,743
APPLOVIN Corp. NT 5.95% Due 12-01-2054	1,500,000	1,492,530	1,483,857
APPLOVIN Corp. 5.125% Due 12-01-2029	700,000	699,930	697,631
APTARGROUP Inc. Com	700	116,194	109,970
APTIV Swiss HOLDINGS LIMITED 3.1% Due 12-01-2051	600,000	425,280	351,538
APTIV Swiss HOLDINGS LIMITED 4.15% Due 05-01-2052	1,100,000	1,097,613	783,492
APTIV Swiss HOLDINGS LIMITED 5.4% Due 03-15-2049	900,000	896,022	773,067
APTIV Swiss HOLDINGS LIMITED 5.75% Due 09-13-2054	1,185,000	1,127,201	1,064,413
APTIV Swiss HOLDINGS LIMITED 6.875% Due 12-15-2054	1,460,000	1,460,000	1,422,794
AQUA AMER Inc. Fixed 4.276% Due 05-01-2049	265,000	213,839	207,552
ARCH CAP FIN LLC 5.031% Due 12-15-2046	540,000	458,773	484,144
Archer-Daniels 4.535 Due 03-26-2042	170,000	172,331	148,353
Archer-Daniels 4.016% Due 04-16-2043	200,000	219,204	165,348
Archer-Daniels 4.5% Due 03-15-2049	290,000	378,492	244,501
ARES FIN Co. IV LLC SR NT 144A 3.65% Due 02-01-2052	2,052,000	2,006,507	1,439,026
ARISTA NETWORKS Inc. Com NEW	1,360	119,197	150,321
Arizona Public Service Co. NT 3.35% Due 05-15-2050	550,000	389,196	372,090
Arizona Public Service Co. 4.2% Due 08-15-2048	570,000	437,188	443,022
Arizona Public Service Co. 4.35% Due 11-15-2045	935,000	829,879	759,756
Arizona Public Service Co. 4.5% Due 04-01-2042	208,000	217,926	176,101
Arizona Public Service Co. 5.7% Due 08-15-2034	1,245,000	1,244,811	1,258,817
Arthur J. Gallagher & Co. SR NT 3.05% Due 03-09-2052	565,000	349,532	352,853
Arthur J. Gallagher & Co. SR NT 3.05% Due 03-09-2052	1,265,000	1,145,440	790,015
Arthur J. Gallagher & Co. 5.55% Due 02-15-2055	238,000	236,515	229,717
Arthur J. Gallagher & Co. 5.55% Due 02-15-2055	640,000	636,006	617,726
Arthur J. Gallagher & Co. 5.55% Due 02-15-2055	3,623,000	3,600,392	3,496,907
Arthur J. Gallagher & Co. 6.75% Due 02-15-2054	455,000	470,641	504,657
Arthur J. Gallagher 5.75% Due 03-02-2053	495,000	482,794	486,630
Ascension HLTH 3.945% Due 11-15-2046	460,000	387,513	367,265
Ascension 2.532% Due 11-15-2029	459,000	473,504	412,447
Associated BANC-Corp. 6.455% Due 08-29-2030	3,575,000	3,575,000	3,645,759
Assurant Inc. Com	700	140,856	149,254
Assured GTY US Hldgs Inc. GTD SR NT 3.15%06-15-2031	1,200,000	1,196,604	1,059,686
ASTRAZENECA FIN LLC 5.0% Due 02-26-2034	1,945,000	1,938,543	1,924,015
ASTRAZENECA PLC NT 3% Due 05-28-2051	2,932,000	2,891,949	1,920,517
ASTRAZENECA PLC 4.375% Due 08-17-2048	391,000	347,474	331,823
ASTRAZENECA PLC 4.375% Due 08-17-2048	2,200,000	2,176,768	1,867,037
ASTRAZENECA PLC 4% Due 09-18-2042	441,000	455,729	365,606
ASTRAZENECA PLC 6.45% Due 09-15-2037	1,200,000	1,703,280	1,316,708
AT&T Inc. Corp. 4.65% Due 06-01-2044	360,000	332,644	306,221
AT&T Inc. 2.55% Due 12-01-2033	1,142,000	997,787	920,488
AT&T Inc. 3.5% Due 09-15-2053 REG	3,095,000	2,158,407	2,085,171
AT&T Inc. 3.5% Due 09-15-2053 REG	772,000	628,286	520,114
AT&T Inc. 3.5% Due 09-15-2053 REG	871,000	716,003	586,812
AT&T Inc. 3.55% Due 09-15-2055	12,511,000	9,429,945	8,441,274
AT&T Inc. 3.55% Due 09-15-2055	6,515,000	5,163,386	4,395,724

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AT&T Inc. 3.55% Due 09-15-2055	6,516,000	$ 5,017,814	$ 4,396,399
AT&T Inc. 3.65% Due 09-15-2059	22,903,000	17,123,753	15,210,242
AT&T Inc. 3.65% Due 09-15-2059	4,452,000	3,037,278	2,956,643
AT&T Inc. 3.8% Due 12-01-2057	156,000	118,715	107,849
AT&T Inc. 3.8% Due 12-01-2057	7,368,000	5,936,736	5,093,801
AT&T Inc. 5.35% Due 09-01-2040	275,000	271,549	266,482
AT&T Inc. 6.3% Due 01-15-2038	290,000	295,696	309,739
Athene Holding Ltd. 3.45% Due 05-15-2052	3,000,000	2,999,490	1,934,744
Athene Holding Ltd. 6.25% Due 04-01-2054	2,800,000	2,782,668	2,812,382
Athene Holding Ltd. 3.95% Due 05-25-2051	785,000	779,945	565,097
Atlassian Corp. CL A	500	128,616	121,690
Atmos Energy Corp. Fixed 4.3% Due 10-01-2048	257,000	217,787	211,201
Atmos Energy Corp. Fixed 4.3% Due 10-01-2048	900,000	895,491	739,616
Atmos Energy Corp. SR NT 2.85% Due 02-15-2052	1,331,000	1,129,670	814,876
Atmos Energy Corp. 3.375% Due 09-15-2049	1,617,000	1,371,081	1,111,238
Atmos Energy Corp. 4.125% Due 03-15-2049	586,000	483,849	460,644
Atmos Energy Corp. 5.0% Due 12-15-2054	475,000	471,618	429,285
Atmos Energy Corp. 6.2% Due 11-15-2053	218,000	221,024	232,636
Autodesk Inc. Com	780	208,943	230,545
Automatic Data Processing Inc. Com	180	52,135	52,691
AutoNation Inc. Fixed 4.75% Due 06-01-2030	500,000	497,395	482,679
AutoZone Inc. Com	24	76,667	76,848
Avista Corp. 4.35% Due 06-01-2048	725,000	580,977	595,137
AXA Equitable Fixed 4.35% Due 04-20-2028	900,000	868,743	881,813
AXA Equitable Holdings Inc. Fixed 5% Due 04-20-2048 BEO	3,204,000	2,947,693	2,858,106
AXALTA Coating Systems Ltd. Com USD 1.00	3,500	122,955	119,770
Axis Capital Holdings Ltd. Com USD 0.0125	600	45,491	53,172
B A T Cap Corp. Fixed 3.734% Due 09-25-2040	1,290,000	1,223,857	976,141
B A T Cap Corp. NT 5.65% Due 03-16-2052	3,502,000	3,330,530	3,210,855
B A T Cap Corp. 4.39% Due 08-15-2037	3,200,000	2,866,411	2,763,519
B A T Cap Corp. 4.54% Due 08-15-2047	1,466,000	1,206,525	1,165,656
B A T Cap Corp. 4.54% Due 08-15-2047	522,000	403,386	415,056
B A T Cap Corp. 4.54% Due 08-15-2047	2,158,000	1,586,722	1,715,883
B A T Cap Corp. 4.758% Due 09-06-2049	1,380,000	1,059,072	1,118,721
B A T Cap Corp. 4.758% Due 09-06-2049	1,510,000	1,383,453	1,224,108
B A T Cap Corp. 5.282% Due 04-02-2050	627,000	568,814	550,454
British Pound Sterling - Cash	731,510	731,510	731,510
British Pound Sterling - Cash Collateral Due To/From CCP Broker	35,172	35,172	35,172
British Pound Sterling - Variation Margin	77,918	77,918	77,918
Badger Meter Inc. Com	300	57,500	63,636
Baker Hughes Co.	600	22,489	24,612
Balt Gas & Elec Co. Fixed 2.9% Due 06-15-2050	1,314,000	1,288,675	821,864
Balt Gas & Elec Co. 3.2% Due 09-15-2049	280,000	230,194	185,336
Balt Gas & Elec Co. 3.2% Due 09-15-2049	1,859,000	1,790,585	1,230,497
Baltimore Gas & Elec Co. NT 5.65% Due 06-01-2054	2,100,000	2,099,412	2,074,852
Baltimore Gas & Elec Co. 3.75% Due 08-15-2047	215,000	149,752	160,326
Baltimore Gas & Electric Co. 5.4% Due 06-01-2053	2,000,000	1,999,020	1,907,643
Baltimore Gas & Electric Co. 5.4% Due 06-01-2053	431,000	426,352	411,097
Banco Bilbao Viscaya Arg 6.033% Due 03-13-2035	1,700,000	1,700,000	1,699,327
Banco Inbursa S A 4.375% Due 04-11-2027	2,100,000	2,070,411	2,040,715
Bank Amer Corp. SR NT 2.972% Due 02-04-2033	900,000	900,000	774,792
Bank Amer Corp. 2.572% Due 10-20-2032 BEO	3,100,000	3,100,000	2,617,549
Bank Amer Corp. 2.831% Due 10-24-2051	4,000,000	4,000,000	2,462,806

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Bank Amer Corp. 2.831% Due 10-24-2051	700,000	$ 447,348	$ 430,991
Bank Amer Corp. 2.831% Due 10-24-2051	1,839,000	1,332,129	1,132,275
Bank Amer Corp. 2.972% Due 07-21-2052 BEO	3,622,000	2,501,719	2,306,974
Bank Amer Corp. 2.972% Due 07-21-2052 BEO	125,000	78,832	79,617
Bank Amer Corp. 2.972% Due 07-21-2052 BEO	3,800,000	3,800,000	2,420,348
Bank Amer Corp. 3.311% Due 04-22-2042	4,500,000	4,500,000	3,368,312
Bank Amer Corp. 3.311% Due 04-22-2042	1,990,000	1,502,899	1,489,542
Bank Amer Corp. 3.311% Due 04-22-2042	900,000	900,000	673,662
Bank Amer Corp. 3.483% Due 03-13-2052	366,000	269,500	258,315
Bank Amer Corp. 3.483% Due 03-13-2052	2,500,000	2,500,000	1,764,449
Bank Amer Corp. 3.946% Due 01-23-2049	3,000,000	3,000,000	2,317,874
Bank Amer Corp. 3.946% Due 01-23-2049	590,000	476,549	455,849
Bank Amer Corp. 3.974% Due 02-07-2030	2,300,000	2,300,000	2,205,071
Bank Amer Corp. 4.083% Due 03-20-2051	3,590,000	3,778,798	2,815,445
Bank Amer Corp. 4.083% Due 03-20-2051	7,065,000	6,759,063	5,540,701
Bank Amer Corp. 4.875% Due 04-01-2044	305,000	277,663	279,304
Bank Amer Corp. 5.015% Due 07-22-2033/01-22-2023 BEO	1,900,000	1,922,540	1,862,801
Bank Amer Corp. 5.518% Due 10-25-2035	4,030,000	4,030,000	3,934,301
Bank Amer Corp. 5.518% Due 10-25-2035	1,095,000	1,077,064	1,068,997
Bank Amer Corp. 5% Due 01-21-2044	745,000	725,408	696,447
Bank New York Mellon Corp. Com Stk	1,050	78,669	80,672
Bank Of America Corp. 2.299% Due 07-21-2032	2,700,000	2,700,000	2,252,456
Bank Of America Corporation 2.676% Due 06-19-2041/06-19-2020 Reg	1,000,000	1,000,000	695,330
Bank Of America Corporation 2.676% Due 06-19-2041/06-19-2020 Reg	11,179,000	9,360,105	7,773,090
Bank Of America Corporation 4.244% Due 04-24-2038	4,900,000	5,021,798	4,361,971
Bank Of America Corporation 4.33% Due 03-15-2050	280,000	246,616	229,530
Bank Of America Corporation 4.33% Due 03-15-2050	1,148,000	1,045,409	941,072
Bank Of America Corporation 4.443%01-20-2048	993,000	883,186	837,362
Bank Of America Corporation 4.443%01-20-2048	340,000	292,636	286,710
Bank Of America Corporation 5.468% Due 01-23-2035	1,700,000	1,700,000	1,702,299
Bank Of America Corporation 6.11% Due 01-29-2037	1,213,000	1,011,518	1,258,217
Banner Health 2.907% Due 01-01-2042	604,000	604,000	429,247
Banner Health 3.181% Due 01-01-2050	208,000	217,079	139,584
Banner Health 3.759% Due 01-01-2049	1,900,000	1,978,128	1,425,812
Baptist Hlth S Fla 4.342% Due 11-15-2041	2,600,000	2,868,944	2,198,691
Barclays Plc Fxd Rate Resetting Sub NT 3.811% Due 03-10-2042	2,600,000	2,600,000	2,012,889
Barclays Plc Resetting SR NT Call NT Fxd 3.33% Due 11-24-2042	2,600,000	2,600,000	1,884,192
Barclays Plc 4.375% Due 01-12-2026	1,500,000	1,543,050	1,493,022
Barclays Plc 4.75% Due 08/05/2035	1,600,000	1,846,660	1,727,121
Barclays Plc 5.335% Due 09-10-2035	1,000,000	1,000,000	960,739
Barclays Plc 5.335% Due 09-10-2035	925,000	936,449	888,684
Barclays Plc 5.69% Due 03-12-2030	600,000	600,000	605,837
Barclays Plc 5.746% Due 08-09-2033	3,955,000	3,987,459	3,956,887
Barclays Plc 6.036% Due 03-12-2055	1,282,000	1,282,000	1,283,727
Barclays Plc 6.036% Due 03-12-2055	895,000	895,000	896,206
Barrick Gold Corp. 5.25% Due 04-01-2042	201,000	188,560	190,004
Barrick Intl Bk 6.35% Due 10-15-2036	210,000	220,521	221,148
Barrick N Amer Fin 5.7% Due 05-30-2041	330,000	385,413	323,874
Barrick N Amer Fin 5.75% Due 05-01-2043	658,000	660,127	650,779
Barrick Pd 5.95% Due 10-15-2039	64,000	60,900	64,691
Barrick Pd 5.95% Due 10-15-2039	2,000,000	2,225,420	2,021,603

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Barrick Pd 5.95% Due 10-15-2039	70,000	$ 73,563	$ 70,756
Bat Capital Corporation 7.079% Due 08-02-2043	640,000	625,936	692,145
Bat Capital Corporation 7.079% Due 08-02-2043	169,000	172,898	182,770
Bat Capital Corporation 7.081% Due 08-02-2053	2,044,000	2,088,658	2,243,103
Baxalta Inc. 5.25% Due 06-23-2045	524,000	506,310	482,888
Baxalta Inc. 5.25% Due 06-23-2045	195,000	194,175	179,701
Baxter International Inc. 2.539% Due 2-01-2032 BEO	1,300,000	1,299,948	1,084,345
Bay Area Toll Auth Calif Toll Brdg Rev 7.043% Due 04-01-2050 BEO Taxable	200,000	276,638	229,247
Bayer US Fin II 4.375% Due 12-15-2028	200,000	197,064	192,317
Bayer US Fin II 4.875% Due 06-25-2048	1,900,000	1,753,335	1,482,349
Bayer US Fin II 4.875% Due 06-25-2048	925,000	761,295	721,670
Bayer US Fin II 4.875% Due 06-25-2048	421,000	339,200	328,457
Baylor Scott & White Holdings 2.839% Due 11-15-2050	102,000	102,000	64,931
Baylor Scott & White Holdings 2.839% Due 11-15-2050	1,765,000	1,633,871	1,123,562
Becton Dickinson & Co. 5.11% Due 02-08-2034	660,000	646,615	650,719
Becton Dickinson & Fixed 3.794% Due 05-20-2050	700,000	700,000	517,518
Becton Dickinson & 4.669% Due 06-06-2047	1,188,000	1,201,967	1,018,116
Becton Dickinson & 4.669% Due 06-06-2047	1,100,000	1,100,000	942,700
Becton Dickinson & 4.685% Due 12-15-2044	215,000	189,720	186,006
Bell Canada Fixed 3.2% Due 02-15-2052	350,000	233,555	223,709
Bell Canada 5.55% Due 02-15-2054	2,710,000	2,634,529	2,545,503
Bellring Brands Inc. Com USD 0.01	2,697	165,212	203,192
Berkshire Hathaway Energy Co. SR NT 4.6% Due 05-01-2053	547,000	499,147	454,573
Berkshire Hathaway Energy Co. 2.85% Due 05-15-2051	599,000	384,856	364,377
Berkshire Hathaway Energy Co. 3.8% Due 07-15-2048	59,000	42,756	43,821
Berkshire Hathaway Energy Co. 3.8% Due 07-15-2048	4,000,000	3,967,080	2,970,917
Berkshire Hathaway Energy Co. 4.25% Due 10-15-2050	248,000	199,429	196,087
Berkshire Hathaway Fin Corp. 2.5% Due 01-15-2051 Reg	400,000	261,888	231,454
Berkshire Hathaway Fin Corp. 2.85% Due 10-15-2050	3,625,000	2,758,512	2,278,925
Berkshire Hathaway Fin Corp. 4.2% Due 08-15-2048 Reg	618,000	522,914	512,091
Berkshire Hathaway Fin Corp. 4.25% Due 01-15-2049	2,330,000	2,306,187	1,948,443
Berkshire Hathaway Finance Corp. 3.85% Due 03-15-2052	3,070,000	2,300,594	2,326,240
Berkshire Hathaway Fixed 4.45% Due 01-15-2049	2,200,000	2,236,278	1,817,459
Berkshire Hathaway Fixed 4.45% Due 01-15-2049	1,942,000	1,653,115	1,604,321
Berkshire Hathaway 4.3% Due 05-15-2043	1,575,000	1,442,826	1,364,031
Berkshire Hathaway 4.5% Due 02-01-2045	2,386,000	2,365,504	2,070,436
BHP Billiton Fin USA Ltd. 4.125 Due 02-24-2042 Reg	1,264,000	1,095,070	1,064,692
BHP Billiton Fin 5% Due 09-30-2043	665,000	665,524	621,893
BHP Billiton Fin 5% Due 09-30-2043	420,000	360,956	392,775
Bio-Rad Laboratories 3.7% Due 03-15-2032	1,000,000	997,330	895,806
BioMarin Pharmaceutical Inc. Com Isin Ch0008107010	900	60,327	59,157
Black Hills Corp. 3.875% Due 10-15-2049	225,000	158,512	163,112
Black Hills Corp. 4.2% Due 09-15-2046	365,000	275,068	286,340
Black Hills Corp. 6.15% Due 05-15-2034	1,200,000	1,190,700	1,247,742
Blackrock Funding Inc. 5.25% Due 03-14-2054	2,714,000	2,704,032	2,567,948
Blackrock Funding Inc. 5.35% Due 01-08-2055	705,000	705,528	674,294
Blackstone Secd Fixed 2.85% Due 09-30-2028	2,800,000	2,775,752	2,542,206
Blue Owl Fin LLC 4.125% Due 10-07-2051	1,000,000	975,110	729,603
Blue Owl Finance LLC 3.125% Due 06-10-2031	2,000,000	1,974,600	1,754,741
Boeing Co. Fixed 3.5% Due 03-01-2039	585,000	490,236	434,356
Boeing Co. Fixed 3.5% Due 03-01-2045	420,000	322,972	280,964
Boeing Co. Fixed 3.625% Due 03-01-2048	262,000	243,097	174,618

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Boeing Co. Fixed 3.625% Due 03-01-2048	285,000	$ 266,210	$ 189,947
Boeing Co. Fixed 3.825% Due 03-01-2059	190,000	193,088	122,500
Boeing Co. Fixed 3.95% Due 08-01-2059	790,000	528,735	524,163
Boeing Co. Fixed 3.95% Due 08-01-2059	1,518,000	1,119,726	1,007,190
Boeing Co. Fixed 3.95% Due 08-01-2059	2,600,000	2,575,690	1,725,095
Boeing Co. Fixed 5.805% Due 05-01-2050	500,000	500,000	464,127
Boeing Co. Fixed 5.805% Due 05-01-2050	2,205,000	2,099,263	2,046,798
Boeing Co. Fixed 5.805% Due 05-01-2050	6,942,000	7,153,124	6,443,934
Boeing Co. Fixed 5.805% Due 05-01-2050	2,200,000	2,130,856	2,042,157
Boeing Co. SR NT 5.875 Due 02-15-2040	280,000	300,311	270,873
Boeing Co. 3.25% Due 02-01-2035	955,000	744,357	761,926
Boeing Co. 3.375% Due 06-15-2046	530,000	371,210	343,669
Boeing Co. 3.65% Due 03-01-2047	270,000	195,356	182,551
Boeing Co. 3.65% Due 03-01-2047	1,158,000	956,520	782,942
Boeing Co. 3.65% Due 03-01-2047	2,500,000	2,384,800	1,690,289
Boeing Co. 3.75% Due 02-01-2050	1,902,000	1,321,134	1,301,964
Boeing Co. 3.75% Due 02-01-2050	2,310,000	1,602,828	1,581,249
Boeing Co. 3.85% Due 11-01-2048	830,000	720,154	569,877
Boeing Co. 3.85% Due 11-01-2048	1,365,000	1,194,395	937,207
Boeing Co. 3.9% Due 05-01-2049	1,997,000	1,518,668	1,392,073
Boeing Co. 3.9% Due 05-01-2049	675,000	607,093	470,530
Boeing Co. 5.93% Due 05-01-2060	3,150,000	3,169,723	2,919,266
Boeing Co. 5.93% Due 05-01-2060	5,324,000	5,288,768	4,934,024
Boeing Co. 5.93% Due 05-01-2060	2,800,000	2,928,276	2,594,904
Boeing Co. 5.93% Due 05-01-2060	1,100,000	1,100,000	1,019,426
Boeing Co. 6.858% Due 05-01-2054	1,384,000	1,462,375	1,473,845
Boeing Co. 6.858% Due 05-01-2054	1,184,000	1,184,000	1,260,861
Boeing Co. 6.875% Due 03-15-2039	195,000	209,687	205,517
Boeing Co. 6.875% Due 10-15-2043	425,000	599,097	440,195
Booking Holdings Inc. Com	94	444,535	467,031
Booz Allen Hamilton Holding Corp. Cl A Com Stk	1,500	231,079	193,050
Borg Warner Inc. Com	1,600	54,688	50,864
Boston Scientific Corp. Com	700	59,314	62,524
Boston Scientific Corp. NT Step Up 11-15-2035 11-17-2005	180,000	202,550	198,022
BP Cap Mkts Amer Inc. 3.0% Due 02-24-2050	2,085,000	1,565,770	1,327,789
BP Cap Mkts Amer Inc. 3.0% Due 02-24-2050	1,500,000	1,475,160	955,244
BP Cap Mkts Amer Inc. 3.379% Due 02-08-2061	520,000	371,472	329,817
BP Cap Mkts Amer Inc. 4.989% Due 04-10-2034	730,000	729,839	710,229
BP Cap Mkts Amer Inc. 5.227% Due 11-17-2034	1,645,000	1,644,697	1,621,579
BP Cap Mkts Amer 2.772% Due 11-10-2050	115,000	76,986	69,097
BP Cap Mkts Amer 2.939% Due 06-04-2051	365,000	237,064	226,364
BP Cap Mkts Amer 2.939% Due 06-04-2051	1,411,000	1,331,363	875,067
BP Cap Mkts Amer 2.939% Due 06-04-2051	5,600,000	5,600,000	3,472,982
BPCE SR Non Pfd 2.375% Due 01-14-2025	600,000	596,412	599,500
Bristol-Myers Fixed 4.125% Due 06-15-2039	1,306,000	1,301,533	1,127,747
Bristol-Myers Fixed 4.25% Due 10-26-2049	145,000	124,300	117,350
Bristol-Myers Fixed 4.35% Due 11-15-2047	1,495,000	1,413,345	1,235,588
Bristol-Myers Fixed 4.35% Due 11-15-2047	700,000	619,108	578,536
Bristol-Myers Fixed 4.55% Due 02-20-2048	1,148,000	1,323,895	977,407
Bristol-Myers Squibb Co. Com	2,759	124,224	156,049
Bristol-Myers Squibb Co. Corp. 4.625% Due 05-15-2044	1,039,000	1,001,045	917,186
Bristol-Myers Squibb Co. Corp. 5.0% Due 08-15-2045	265,000	226,673	245,387
Bristol-Myers Squibb Co. 2.35% Due 11-13-2040	605,000	394,248	402,018

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Bristol-Myers Squibb Co. 5.5% Due 02-22-2044	1,216,000	$ 1,206,819	$ 1,209,061
Bristol-Myers Squibb Co. 5.55% Due 02-22-2054	4,127,000	4,110,863	4,004,739
Bristol-Myers Squibb Co. 5.55% Due 02-22-2054	860,000	846,489	834,523
Bristol-Myers Squibb Co. 5.875% Due 02-22-2064	1,105,000	1,101,315	1,065,960
Bristol-Myers Squibb Co. 5.875% Due 02-22-2064	1,691,000	1,696,799	1,631,256
Bristol-Myers Squibb Co. 5.875% Due 02-22-2064	9,500,000	9,534,000	9,164,361
Bristol-Myers 2.55% Due 11-13-2050	2,322,000	1,475,538	1,345,661
Bristol-Myers 4.5% Due 03-01-2044	780,000	678,826	674,679
Bristol-Myers Squibb Co. 3.55% Due 03-15-2042	670,000	517,528	518,368
Bristol-Myers Squibb Co. 3.7% Due 03-15-2052	1,705,000	1,314,576	1,242,915
Brixmor Oper 4.125% Due 05-15-2029	600,000	598,824	575,941
Brixmor Ppty Group Inc. Com	1,800	52,748	50,112
Broadcom Inc. Com	2,705	404,183	627,127
Broadcom Inc. 4.3% Due 11-15-2032 BEO	800,000	798,992	754,695
Broadcom Inc. 4.8% Due 10-15-2034	1,250,000	1,230,825	1,206,365
Brookfield Fin Inc. NT 3.625% Due 02-15-2052	222,000	158,324	154,723
Brookfield Fin Inc. 5.968% Due 03-04-2054	355,000	358,723	359,320
Brookfield Fin Inc. 6.3% Due 01-15-2055	2,252,000	2,248,824	2,202,028
Brookfield Finance Inc. 5.675% Due 01-15-2035	435,000	443,761	438,338
Brown Forman Corp. 4.5% Due 07-15-2045	290,000	247,503	253,723
Brown Univ 2.924% Due 09-01-2050	625,000	443,531	414,994
Bstn Pptys Ltd. 3.4% Due 06-21-2029	800,000	798,520	733,977
Bstn Scientific 2.65% Due 06-01-2030	1,500,000	1,497,765	1,338,805
Bunge Ltd. Fin Corp. 3.75% Due 09-25-2027	1,300,000	1,296,568	1,265,852
Burl North Santa Fixed 4.7% Due 09-01-2045	396,000	361,167	350,271
Burl North Santa Fixed 4.7% Due 09-01-2045	775,000	915,245	685,505
Burl Northn Santa Fixed 3.05% Due 02-15-2051	1,500,000	1,487,565	986,661
Burl Northn Santa Fixed 3.05% Due 02-15-2051	454,000	305,882	298,629
Burl Northn Santa Fixed 3.55% Due 02-15-2050	230,000	157,946	166,456
Burl Northn Santa 3.9% Due 08-01-2046	4,500,000	4,463,955	3,524,025
Burl Northn Santa 4.15% Due 04-01-2045	715,000	712,662	588,492
Burl Northn Santa 4.15% Due 04-01-2045	510,000	409,591	419,764
Burl Northn Santa 4.15% Due 04-01-2045	420,000	354,796	345,688
Burl Northn Santa 4.375% Due 09-01-2042	75,000	64,247	64,969
Burl Northn Santa 4.375% Due 09-01-2042	1,825,000	1,922,443	1,580,920
Burl Northn Santa 4.45% Due 03-15-2043	3,649,000	3,532,016	3,175,412
Burl Northn Santa 4.95% Due 09-15-2041	1,630,000	1,724,624	1,518,449
Burl Northn 4.4% Due 03-15-2042	4,500,000	4,617,835	3,906,859
Burlington N Santa Fixed 4.05% Due 06-15-2048	485,000	592,760	386,765
Burlington Northern Santa Fe LLC 4.15% Due 12-15-2048	2,500,000	2,481,300	2,007,231
Burlington Northern Santa Fe LLC 4.15% Due 12-15-2048	1,410,000	1,287,566	1,132,078
Burlington Northern Santa Fe LLC 5.5% Due 03-15-2055	740,000	745,614	729,188
Burlington Northern Santa Fe LLC 5.5% Due 03-15-2055	573,000	627,636	564,628
Burlington Northen Santa Fe LLC 5.15 09-01-2043	1,100,000	1,100,177	1,053,831
Burlington Northen Santa Fe LLC 2.875% Due 06-15-2052	1,000,000	994,350	623,406
Burlington Northen Santa Fe LLC 2.875% Due 06-15-2052	1,762,000	1,348,024	1,098,441
Burlington Northen Santa Fe LLC 3.3% Due 09-15-2051	1,380,000	1,007,415	947,711
Burlington Northen Santa Fe LLC 4.9 Due 04-01-2044 Reg	480,000	432,109	440,231
Burlington Northen Santa Fe LLC 5.2% Due 04-15-2054	1,300,000	1,299,298	1,226,121
Burlington Northen Santa 4.55 09-01-2044	629,000	590,563	548,566
Burlington Northen Santa 4.55 09-01-2044	625,000	698,311	545,078
Bx Coml Mtg Tr 2024-Gpa3 Mtg Pass Thru Ctf Cl B 144A 5.95419% Due 12-15-2039	532,000	530,670	531,668

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C H Robinson Worldwide Inc. Com New Com New	400	$ 42,736	$ 41,328
Canadian Dollar - Cash	81,181	81,181	81,181
Canadian Dollar - Cash Collateral Due To/From CCP Broker	184,475	184,475	184,475
Canadian Dollar - Recoverable Taxes	-	-	-
Ca Inst Tech 4.321% Due 08-01-2045	1,800,000	1,800,000	1,565,364
Ca Inst Tech 4.321% Due 08-01-2045	415,000	368,927	360,903
Caci Intl Inc. Cl A Cl A	420	213,509	169,705
California St 7.625% Due 03-01-2040 BEO Taxable	530,000	657,664	624,517
Campbell Soup Co. 5.25% Due 10-13-2054	2,000,000	1,985,300	1,809,727
Canadian National Railways Co. 6.125% Due 11-01-2053	520,000	518,513	560,430
Canadian Natl Ry Co. 3.65% Due 02-03-2048	228,000	173,750	171,805
Canadian Natl Ry Co. 4.4% Due 08-05-2052 BEO	826,000	775,243	692,050
Canadian Pac Ry Co. New 3.1% Due 12-02-2051	1,109,000	1,101,060	722,224
Canadian Pac Ry Co. New 3.1% Due 12-02-2051	1,205,000	821,995	784,743
Canadian Pac Ry Co. 4.2% Due 11-15-2069	575,000	453,451	422,742
Canadian Pac Ry Co. 4.2% Due 11-15-2069	700,000	695,651	514,643
Canadian Pac Ry Co. 4.3% Due 05-15-2043	324,000	280,752	273,517
Canadian Pac Ry Co. 4.7% Due 05-01-2048	405,000	364,771	352,090
Canadian Pacific Railway Company 3.5% Due 05-01-2050	730,000	527,726	518,025
Capital One Financial Corp. 6.377% Due 06-08-2034	1,769,000	1,860,758	1,837,505
Capital One Finl Corp. SR NT Fixed / Fltg 5.268% Due 05-10-2033	1,769,000	1,747,418	1,722,985
Cardinal Hlth Inc	2,989	315,634	353,509
Cardinal Hlth Inc. 4.5% Due 11-15-2044	435,000	462,361	358,539
Cardinal Hlth Inc. 4.9% Due 09-15-2045	210,000	253,844	181,873
Carnival Corporation (2028) Term Ln Senior Secured 10-18-2028	-	-	-
Carolina Power & Lt 4.1% Due 05-15-2042	870,000	995,157	715,858
Carolina Power & Lt 4.1% Due 05-15-2042	940,000	860,680	773,456
Carrier Global Corp. 3.37% Due 04-05-2040	630,000	522,128	487,042
Carrier Global Corp. 3.577% Due 04-05-2050	378,000	306,899	271,565
Carrier Global Corp. 6.2% Due 03-15-2054	791,000	789,695	837,205
Case Westn Resv 5.405% Due 06-01-2122	1,255,000	1,252,388	1,173,814
Caterpillar Inc. Fixed 3.25% Due 09-19-2049	655,000	490,995	455,373
Caterpillar Inc. Fixed 3.25% Due 09-19-2049	1,700,000	1,684,530	1,181,885
Caterpillar Ins 3.803% Due 08-15-2042	560,000	458,452	455,439
Cava Group Inc. Com	1,500	192,004	169,200
CBRE Group Inc. Cl A Cl A	179	17,745	23,501
CBRE Svcs Inc. 5.95% Due 08-15-2034	570,000	559,592	587,903
CBS Corp. New Fixed 4.9% Due 08-15-2044	210,000	242,955	159,118
CBS Corp. New Fixed 4.9% Due 08-15-2044	389,000	305,991	294,748
CBS Corp. New 2.9% Due 01-15-2027	158,000	155,393	151,177
CBS Corp. New 4.6% Due 01-15-2045	386,000	291,674	282,941
CBS Corp. New 4.6% Due 01-15-2045	240,000	267,187	175,922
CBS Corp. New 4.85% Due 07-01-2042	155,000	176,302	122,208
CCP Due From Goldman Sachs	720,000	720,000	720,000
CCP Due Receivable From Gsc	15,249,000	15,249,000	15,249,000
CCP Otc Derivative Cash Collateral Receivable From Goldman	4,824,000	4,824,000	4,824,000
CDN Nat Res Ltd. Fixed 4.95% Due 06-01-2047	1,400,000	1,398,908	1,201,670
CDN Nat Res Ltd. Fixed 4.95% Due 06-01-2047	380,000	420,554	326,168
CDN Nat Res Ltd. 5.85% Due 02-01-2035	382,000	390,490	383,737
CDN Nat Res Ltd. 6.25% Due 03-15-2038	730,000	860,179	746,013
CDN Nat Res Ltd. 6.5% Due 02-15-2037	285,000	374,402	296,335
CDN Nat Res Ltd. 6.75% Due 02-01-2039	870,000	1,122,243	922,316
CDN Natl Ry Co. 2.45% Due 05-01-2050	1,400,000	1,363,659	814,387

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CDN Natl Ry Co. 3.2% Due 08-02-2046	183,000	$ 149,133	$ 128,677
CDN Natl Ry Co. 4.5% Due 11-07-2043	3,000,000	2,946,660	2,579,190
CDN Pac Ry Co. New 5.95% Due 05-15-2037	630,000	742,598	653,151
CDN Pac Ry Co. New 5.95% Due 05-15-2037	251,000	345,451	260,224
CDN Pac Ry Co. New 6.125% Due 09-15-2115	420,000	439,828	420,946
CDN Pac Ry Ltd. 4.8% Due 09-15-2035	340,000	345,420	324,307
CDS Barcgb5G 12/20/2025 Sell NextEra Energy Capital Swpc0Jt21	1,600,000	36,012	12,473
CDS Chasus33 06/20/2026 Sell United Mexican States Swpc0Jyf6	100,000	-	552
CDS Gsilgb2X 12/20/2028 Sell United Mexican States Swpc0M3W6	100,000	-	-
CDS Mscsus33 06/20/2027 Sell United Mexican States Swpc0Kqt2	100,000	-	405
CDS Mscsus33 06/20/2028 Sell United Mexican States Swpc0Lom7	100,000	-	-
CDS Mscsus33 12/20/2026 Sell United Mexican States Swpc0K9N4	300,000	1,578	1,751
CDS Mscsus33 12/20/2028 Sell United Mexican States Swpc0M3V8	400,000	-	-
CDW LLC / CDW Fin Corp. 5.55% Due 08-22-2034	1,900,000	1,895,098	1,878,179
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	4,100,000	268,117	377,777
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	1,100,000	135,111	101,355
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	10,300,000	1,272,908	949,049
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	1,000,000	132,550	92,141
CDX Mscsus33 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc907	2,500,000	228,647	230,352
CDX Mscsus33 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc907	2,200,000	322,777	202,710
Celulosa Arauco. Y Fixed 5.15% Due 01-29-2050	992,000	806,000	836,762
Cencora Inc.	1,030	256,031	231,420
Cenovus Energy Inc. Fixed 5.25% Due 06-15-2037	413,000	404,620	386,795
Cenovus Energy Inc. NT 3.75% Due 02-15-2052	2,446,000	2,310,993	1,691,513
Cenovus Energy Inc. NT 3.75% Due 02-15-2052	385,000	353,129	266,244
Cenovus Energy Inc. 5.4% Due 06-15-2047	402,000	487,109	358,086
Cenovus Energy Inc. 5.4% Due 06-15-2047	725,000	886,676	645,802
Cenovus Energy Inc. 6.75% Due 11-15-2039	103,000	133,565	110,443
Centene Corp. Del Com	400	29,474	24,232
CenterPoint Energy Fixed 2.9% Due 07-01-2050	310,000	204,098	194,574
CenterPoint Energy Houston Elec LLC General Mtg Bd Ser Af 3.35% Due 04-01-2051	745,000	531,096	510,829
CenterPoint Energy Houston Elec LLC 4.25% Due 02-01-2049	180,000	150,658	145,420
CenterPoint Energy Houston Electric 5.05% Due 03-01-2035	325,000	323,937	317,852
CenterPoint Energy Houston Electric 5.15% Due 03-01-2034	340,000	338,470	336,180
CenterPoint Energy Inc. 6.7% Due 05-15-2055	1,720,000	1,720,000	1,710,480
CenterPoint Energy Res Corp. 5.4% Due 07-01-2034	590,000	602,213	588,959
CenterPoint Energy 3.7% Due 09-01-2049	230,000	165,186	163,775
CenterPoint Energy 3.95% Due 03-01-2048	460,000	368,612	353,630
CF Arrowstreet Global Equity Acwi Cit Cl H	3,494,199	500,000,000	498,927,281
CF Blackrock US Strips 20+ Years Bond Index Fund	32,884,802	662,621,188	549,700,211
CF Msci Acwi Imi Indx Sl Fund Zvc5	14,186,623	232,029,060	497,652,559
CF US Long Treasury Index Fund C	12,470,175	159,812,908	110,274,914
Charter Comm Opt LLC/Cap 3.9% Due 06-01-2052 Reg	8,167,000	5,468,926	5,251,601
Charter Comm Opt LLC/Cap 3.9% Due 06-01-2052 Reg	1,000,000	596,674	643,027
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	1,165,000	709,683	710,812
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	2,352,000	1,474,348	1,435,048
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	500,000	324,515	305,070
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	400,000	353,412	244,056

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Charter Communications Oper LLC / SR Secd NT 5.25% Due 04-01-2053	800,000	$ 794,400	$ 646,657
Charter Communications Oper LLC / SR Secd NT 5.25% Due 04-01-2053	435,000	353,042	351,620
Charter Communications Oper LLC / SR Secd NT 5.5% Due 04-01-2063	600,000	595,530	478,241
Charter Communications Oper LLC Cap 5.125% Due 07-01-2049 BEO	2,593,000	2,398,089	2,039,343
Charter Communications Oper LLC Cap 5.125% Due 07-01-2049 BEO	300,000	299,640	235,944
Charter Communications Oper LLC 4.4% Due 12-01-2061 BEO	6,561,000	4,410,415	4,376,825
Charter Communications Oper LLC 4.4% Due 12-01-2061 BEO	400,000	399,624	266,839
Charter Communications Oper LLC 4.4% Due 12-01-2061 BEO	2,605,000	1,819,089	1,737,788
Charter Communications Oper LLC/Charte 3.7% Due 04-01-2051/04-17-2020 Reg	2,265,000	1,400,976	1,417,040
Charter Communications Oper LLC/Charte 4.8% Due 03-01-2050	1,689,000	1,401,525	1,271,418
Charter Fixed 3.85% Due 04-01-2061	6,322,000	3,844,437	3,815,843
Charter Fixed 3.85% Due 04-01-2061	1,700,000	1,017,278	1,026,089
Charter Fixed 3.85% Due 04-01-2061	4,400,000	4,373,952	2,655,759
Charter Fixed 3.85% Due 04-01-2061	2,510,000	2,507,038	1,514,990
Charter Fixed 5.75% Due 04-01-2048	640,000	604,071	547,602
Charter Fixed 5.75% Due 04-01-2048	530,000	451,215	453,483
Charter Fixed 5.75% Due 04-01-2048	4,272,000	3,848,987	3,655,243
Charter Fixed 5.75% Due 04-01-2048	600,000	569,820	513,377
Charter 4.908% Due 07-23-2025	531,000	531,000	530,379
Charter 5.375% Due 05-01-2047	490,000	395,092	402,620
Charter 5.375% Due 05-01-2047	160,000	131,168	131,468
Charter 6.484% Due 10-23-2045	710,000	664,978	671,485
Charter 6.834% Due 10-23-2055	225,000	214,299	219,235
Cheniere Corpus Christi Holdings LLC 5.125% Due 06-30-2027	1,300,000	1,300,000	1,307,076
Cheniere Corpus Fixed 2.742% Due 12-31-2039	1,002,000	807,584	798,668
Chevron U S A Inc. 2.343% Due 08-12-2050 Reg	456,000	282,209	256,684
Chevron U S A Inc. 2.343% Due 08-12-2050 Reg	21,000	11,365	11,821
Chevron U S A Inc. 5.25% Due 11-15-2043	358,000	378,250	348,701
Chewy Inc. Class A	1,200	37,408	40,188
Children's Hosp 2.704% Due 07-01-2050	997,000	937,245	617,186
Chile Rep 2.55% NTS 22/01/2061 USD 3.1% Due 01-22-2061/07-22-2060 Reg	1,579,000	1,049,245	930,701
Chile Rep 3.25% Due 09-21-2071	200,000	124,920	117,738
Chubb Corp. 6.5% Due 05-15-2038	445,000	542,826	491,020
Chubb Corp. 6% Due 05-11-2037	695,000	886,989	737,470
Chubb Ina Holdings Inc. 5.0% Due 03-15-2034	2,495,000	2,501,144	2,466,159
Chubb Ina Holdings Inc. 3.05% Due 12-15-2061	280,000	176,179	170,402
Cigna Corp. New Corp. 4.8% Due 08-15-2038	592,000	591,047	536,866
Cigna Corp. New Corp. 4.8% Due 08-15-2038	1,300,000	1,299,948	1,178,929
Cigna Corp. New Corp. 4.9% Due 12-15-2048	592,000	590,668	505,170
Cigna Corp. New Corp. 4.9% Due 12-15-2048	1,200,000	1,197,300	1,023,993
Cigna Corp. New Corp. 4.9% Due 12-15-2048	830,000	738,676	708,262
Cigna Corp. New Fixed 3.2% Due 03-15-2040	1,200,000	970,185	880,353
Cigna Corp. New Fixed 3.4% Due 03-15-2050	865,000	662,986	569,598
Cigna Corp. New 3.875% Due 10-15-2047 Reg	1,435,000	1,383,648	1,046,569
Cigna Corp. New 3.875% Due 10-15-2047 Reg	3,300,000	3,291,330	2,406,744
Cigna Corp. New 4.8% Due 07-15-2046 BEO	1,550,000	1,590,713	1,325,649

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Cigna Corp. New 6.125% Due 11-15-2041 BEO	215,000	$ 235,829	$ 218,942
Cigna Group SR NT 3.4% Due 03-15-2051	3,000,000	2,983,740	1,960,004
Cigna Group 5.6% Due 02-15-2054	1,885,000	1,821,852	1,767,708
Cintas Corp. Com	200	41,447	36,540
Cisco Sys Inc. SR NT 5.9 Due 02-15-2039 Reg	670,000	721,067	708,360
Cisco Sys Inc. 5.3% Due 02-26-2054	1,055,000	1,060,505	1,026,275
Cisco Sys Inc. 5.3% Due 02-26-2054	2,900,000	2,888,342	2,821,041
Cisco Systems Inc	4,700	246,184	278,240
Cisco Systems Inc. 5.35% Due 02-26-2064	3,000,000	2,986,740	2,879,359
Cisco Systems Inc. 5.35% Due 02-26-2064	185,000	184,830	177,561
Citigroup Inc. Com New Com New	1,600	103,167	112,624
Citigroup Inc. 3.878% Due 01-24-2039	2,280,000	2,280,000	1,901,952
Citigroup Inc. 4.65% Due 07-23-2048	1,600,000	1,599,232	1,373,277
Citigroup Inc. 4.65% Due 07-30-2045	525,000	471,555	458,693
Citigroup Inc. 4.75% Due 05-18-2046	1,861,000	1,838,922	1,636,825
Citigroup Inc. 5.411% Due 09-19-2039	187,000	181,197	178,332
Citigroup Inc. 5.827% Due 02-13-2035	1,689,000	1,732,936	1,683,158
Citigroup Inc. 5.827% Due 02-13-2035	3,915,000	3,864,865	3,901,458
Citigroup Inc. 6.125% Due 08-25-2036	1,233,000	1,292,307	1,256,842
Citigroup Inc. 6.75% Due 12-31-2049	1,536,000	1,536,000	1,525,554
Citigroup Inc. 6.875% Due 02-15-2098	195,000	260,657	218,342
Citigroup Inc. 8.125% Due 07-15-2039	1,591,000	2,265,901	1,964,918
Citigroup Inc. 8.125% Due 07-15-2039	645,000	826,401	796,588
Citizens Finl Group Inc. 6.645% Due 04-25-2035	2,068,000	2,132,776	2,185,904
Cleco Corp. Holdings 4.973% Due 05-01-2046	1,427,000	1,124,890	1,195,007
Clev Clinic Fndtn 4.858% Due 01-01-2114	180,000	140,449	149,892
Clev Elec Illum Co. 5.95% Due 12-15-2036	4,500,000	4,470,280	4,553,643
Clorox Co. Common Stock USD 1 Par	1,300	212,454	211,133
CME Group Inc. 5.3% Due 09-15-2043	800,000	798,560	800,935
CME Group Inc. 5.3% Due 09-15-2043	310,000	311,135	310,362
CME_OIS Goldus33 Due 02/03/2030 USD P 1.76% / R 1Dsofr Swu01Pnr7	2,120,000	268,424	249,853
CME_OIS Goldus33 02/05/2025 USD P 1.52% / R 1Dsofr Swu01Ph78	2,200,000	90,286	9,955
CME_OIS Goldus33 02/12/2025 USD P 1.54% / R 1Dsofr Swu01Ph94	2,500,000	101,077	10,859
CME_OIS Goldus33 02/12/2030 USD P 1.66% / R 1Dsofr Swu01Pvt4	1,100,000	144,913	134,743
CME_OIS Goldus33 02/18/2030 USD P 1.66% / R 1Dsofr Swu01Pzn3	1,300,000	170,524	159,143
CME_OIS Goldus33 02/20/2025 USD P 1.53% / R 1Dsofr Swu01Pjc5	1,900,000	76,624	8,215
CME_OIS Goldus33 02/20/2030 USD P 1.64% / R 1Dsofr Swu01Power7	1,100,000	145,764	135,565
CME_OIS Goldus33 02/25/2030 USD P 1.62% / R 1Dsofr Swu01Pzj2	1,200,000	159,601	148,947
CME_OIS Goldus33 03/03/2030 USD P 1.465% / R 1Dsofr Swu01Pnu0	2,400,000	339,762	315,290
CME_OIS Goldus33 03/24/2030 USD P 1.47% / R 1Dsofr Swu01Pwp1	1,000,000	139,736	130,492
CME_OIS Goldus33 04/01/2027 Brl P 1Dbzdio / R 11.496% Swu027521	43,293,965	-	-
CME_OIS Goldus33 08/21/2029 USD P 1.86% / R 1Dsofr Swu01Ptr1	500,000	55,646	51,064

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Cmnty Hlth Network Fixed 3.099% Due 05-01-2050	1,000,000	$ 1,000,000	$ 636,205
CMS Energy Corp. SR NT 4.7 03-31-2043	435,000	510,306	370,356
CMS Energy Corp. SR NT 4.7 03-31-2043	60,000	52,453	51,084
CMS Energy Corp. 4.875 Due 03-01-2044	892,000	1,076,391	794,426
Coca Cola Co. Fixed 2.5% Due 06-01-2040	1,300,000	1,299,363	911,197
Coca Cola Co. 2.6% Due 06-01-2050	810,000	523,041	489,059
Coca Cola Co. 2.875% Due 05-05-2041	452,000	447,892	328,721
Coca Cola Co. 5.4% Due 05-13-2064	1,400,000	1,411,205	1,349,598
Coca-Cola Co./The 5.2% Due 01-14-2055	1,745,000	1,781,155	1,659,430
Colombia Rep 8.375% Due 11-07-2054	4,068,000	4,018,081	3,940,468
Columbus Southn Power Co. Bd 5.85% Due 10-01-2035/10-13-2005	1,389,000	1,698,845	1,410,051
Columbus Southn Power Co. Bd 5.85% Due 10-01-2035/10-13-2005	450,000	567,774	456,820
Com Alcoa Corporation Com USD 0.01	700	27,333	26,446
Comcast Corp. New Fixed 3.969% Due 11-01-2047	55,000	43,164	41,709
Comcast Corp. New Fixed 3.969% Due 11-01-2047	1,767,000	1,782,560	1,339,989
Comcast Corp. New Fixed 3.969% Due 11-01-2047	3,331,000	2,942,941	2,526,034
Comcast Corp. New Fixed 3.999% Due 11-01-2049	2,317,000	2,088,512	1,754,910
Comcast Corp. New SR NT 6.55 Due 07-01-2039	65,000	74,053	70,156
Comcast Corp. New 2.8% Due 01-15-2051/05-28-2020 Reg	700,000	694,736	417,491
Comcast Corp. New 2.8% Due 01-15-2051/05-28-2020 Reg	4,035,000	4,037,666	2,406,535
Comcast Corp. New 2.887% Due 11-01-2051 BEO	8,113,000	6,569,856	4,888,915
Comcast Corp. New 2.887% Due 11-01-2051 BEO	5,100,000	3,346,567	3,073,274
Comcast Corp. New 2.937% Due 11-01-2056	2,086,000	1,463,304	1,218,528
Comcast Corp. New 2.937% Due 11-01-2056	31,731,000	25,061,105	18,535,526
Comcast Corp. New 2.937% Due 11-01-2056	3,657,000	2,255,033	2,136,221
Comcast Corp. New 2.937% Due 11-01-2056	1,681,000	1,328,717	981,949
Comcast Corp. New 2.987% Due 11-01-2063	7,834,000	4,822,136	4,428,697
Comcast Corp. New 2.987% Due 11-01-2063	4,486,000	3,370,452	2,536,014
Comcast Corp. New 2.987% Due 11-01-2063	439,000	299,464	248,174
Comcast Corp. New 3.25% Due 11-01-2039	1,010,000	1,053,046	766,068
Comcast Corp. New 3.4% Due 07-15-2046	405,000	297,436	284,705
Comcast Corp. New 3.4% Due 07-15-2046	270,000	224,124	189,804
Comcast Corp. New 3.45% Due 02-01-2050	350,000	243,414	240,094
Comcast Corp. New 3.45% Due 02-01-2050	430,000	308,650	294,972
Comcast Corp. New 3.9% Due 03-01-2038	570,000	504,506	479,666
Comcast Corp. New 4.049% Due 11-01-2052	830,000	984,662	625,070
Comcast Corp. New 4.6% Due 10-15-2038	190,000	176,844	172,094
Comcast Corp. New 4.95% Due 10-15-2058	385,000	349,853	333,308
Comcast Corp. New 4% Due 03-01-2048	705,000	574,331	536,202
Comcast Corp. New 4% Due 08-15-2047	265,000	214,822	202,374
Comcast Corp. New 5.65% Due 06-01-2054	255,000	257,011	246,802
Comcast Corp. 5.35% Due 05-15-2053	555,000	547,445	514,756
Comcast Corp. 5.35% Due 05-15-2053	45,000	43,485	41,737
Comcast Corp. 5.35% Due 05-15-2053	800,000	796,552	741,990
Comcast Corp. 5.5% Due 05-15-2064	800,000	796,240	747,370
Comcast Corp. 5.5% Due 05-15-2064	44,000	42,656	41,105
Comcast Corp. 5.5% Due 05-15-2064	2,950,000	2,704,544	2,755,926
Comfort Sys USA Inc. Com	570	206,752	241,714
Commercial Metals Co. Com	1,100	56,851	54,560
Commonspirit Health 5.318% Due 12-01-2034	1,685,000	1,684,651	1,667,561
Commonspirit Health 5.548% Due 12-01-2054	210,000	210,000	200,861

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Commonspirit Health 5.548% Due 12-01-2054	378,000	$ 378,000	$ 361,550
Commonspirit Hlth 3.347% Due 10-01-2029	1,800,000	1,800,000	1,676,065
Commonspirit Hlth 3.91% Due 10-01-2050	620,000	559,180	457,166
Commonspirit Hlth 3.91% Due 10-01-2050	2,539,000	2,552,240	1,872,170
Commonspirit Hlth 4.187% Due 10-01-2049	2,745,000	2,236,016	2,151,356
Commonwealth Edison Co. 1St Mtg Bd Ser 130 3.125% Due 03-15-2051	360,000	325,591	233,577
Commonwealth Edison Co. 3.2% Due 11-15-2049	1,145,000	1,057,136	761,934
Commonwealth Edison Co. 3.2% Due 11-15-2049	76,000	50,124	50,574
Commonwealth Edison Co. 3.75% Due 08-15-2047	1,693,000	1,790,896	1,265,583
Commonwealth Edison Co. 3.85% Due 03-15-2052	1,155,000	910,973	855,701
Commonwealth Edison Co. 4.0% Due 03-01-2048 Reg	5,222,000	5,736,785	4,078,005
Commonwealth Edison 4.0% Due 03-01-2049 BEO	6,800,000	6,929,940	5,243,135
Commonwealth Edison 4.0% Due 03-01-2049 BEO	195,000	184,037	150,355
Commvault Sys Inc. Com Stk	400	55,580	60,364
Comwlth Bk 3.61% Due 09-12-2034	1,700,000	1,700,000	1,564,206
Comwlth Edison Co. Fixed 3% Due 03-01-2050	585,000	584,193	377,827
Comwlth Edison Co. 2.75% Due 09-01-2051	685,000	477,983	403,689
Comwlth Edison Co. 3.7% Due 03-01-2045	215,000	206,985	164,241
Comwlth Edison Co. 4.6% Due 08-15-2043	815,000	780,662	712,463
Conagra Brands Inc. Fixed 5.3% Due 11-01-2038	1,430,000	1,410,083	1,347,345
Conagra Brands Inc. Fixed 5.3% Due 11-01-2038	300,000	281,046	282,660
ConocoPhillips Co. Fixed 4.025% Due 03-15-2062	450,000	347,584	325,567
ConocoPhillips Co. Fixed 4.025% Due 03-15-2062	2,326,000	1,900,265	1,682,818
ConocoPhillips Co. 3.99% Due 03-15-2052	2,617,000	2,081,712	1,913,613
ConocoPhillips Co. 4.3% Due 11-15-2044	165,000	149,736	138,160
ConocoPhillips Co. 4.3% Due 11-15-2044	450,000	517,087	376,800
ConocoPhillips Co. 5.7% Due 09-15-2063	1,195,000	1,190,486	1,147,737
ConocoPhillips Co. 5.7% Due 09-15-2063	1,036,000	1,052,449	995,026
ConocoPhillips Co. 5.95% Due 03-15-2046	140,000	135,437	143,186
ConocoPhillips Company 5.5% Due 01-15-2055	415,000	413,626	394,715
ConocoPhillips Company 5.5% Due 01-15-2055	1,500,000	1,495,035	1,426,681
ConocoPhillips Company 5.65% Due 01-15-2065	95,000	89,962	89,849
ConocoPhillips 4.875% Due 10-01-2047 BEO	405,000	365,968	358,321
ConocoPhillips 5.3% Due 05-15-2053	1,700,000	1,689,409	1,574,461
ConocoPhillips 5.3% Due 05-15-2053	705,000	702,311	652,938
ConocoPhillips 5.3% Due 05-15-2053	771,000	728,800	714,064
Cons Edison Co. N Y 3.85% Due 06-15-2046	776,000	858,893	593,223
Cons Edison Co. N Y 3.85% Due 06-15-2046	5,445,000	5,589,430	4,162,501
Cons Edison Co. N Y 3.95% Due 03-01-2043	905,000	981,936	724,796
Cons Edison Co. N Y 3.95% Due 03-01-2043	3,000,000	2,799,320	2,402,638
Cons Edison Co. N Y 3% Due 12-01-2060	1,600,000	1,590,368	942,623
Cons Edison Co. N Y 4.2% Due 03-15-2042	1,200,000	1,242,852	1,001,407
Cons Edison Co. N Y 4.5% Due 05-15-2058	2,100,000	2,090,319	1,690,212
Cons Edison Co. N Y 4.5% Due 05-15-2058	465,000	385,676	374,261
Cons Edison Co. N Y 4.625% Due 12-01-2054	400,000	406,136	335,882
Cons Edison Co. N Y 4.65% Due 12-01-2048	2,500,000	2,940,900	2,139,893
Cons Edison Co. N Y 4.65% Due 12-01-2048	1,800,000	1,793,070	1,540,723
Cons Edison Co. N Y 4.65% Due 12-01-2048	435,000	379,033	372,341
Cons Edison Co. N Y 4% Due 11-15-2057	370,000	356,428	272,396
Cons Edison Co. N Y 5.3% Due 03-01-2035	1,691,000	1,851,446	1,679,427
Cons Edison Co. N Y 5.5% Due 12-01-2039	680,000	860,775	672,836
Consolidated Edison Co. N Y Inc. 3.35% Due 04-01-2030 Reg	600,000	598,632	557,449

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Consolidated Edison Co. N Y Inc. 3.7% Due 11-15-2059	675,000	$ 641,534	$ 471,308
Consolidated Edison Co. N Y Inc. 4.125% Due 05-15-2049 Reg	260,000	218,702	204,838
Consolidated Edison Co. N Y Inc. 5.5% Due 03-15-2055	555,000	550,432	533,791
Consolidated Edison Co. N Y Inc. 5.7% Due 05-15-2054	2,100,000	2,085,342	2,092,187
Constellation Energy Corporation Com Npv Wi	430	108,727	96,195
Constellation Energy Generation LLC 5.75% Due 03-15-2054	643,000	666,452	625,952
Constellation Energy Generation LLC 6.5% Due 10-01-2053	215,000	221,219	228,627
Constellation 2.875% Due 05-01-2030	1,000,000	998,010	893,533
Constellation 4.1% Due 02-15-2048	700,000	579,019	543,602
Consumers Energy Co. 2.65% Due 08-15-2052	348,000	322,028	210,275
Consumers Energy Fixed 3.75% Due 02-15-2050	877,000	853,270	665,039
Consumers Energy 3.1% Due 08-15-2050	451,000	398,583	305,055
Consumers Energy 3.25% Due 08-15-2046	162,000	121,656	116,998
Consumers Energy 3.5% Due 08-01-2051	615,000	421,053	448,246
Consumers Energy 3.95% Due 07-15-2047	54,000	42,679	42,298
Consumers Energy 4.2% Due 09-01-2052	1,596,000	1,470,885	1,287,809
Consumers Energy 4.35% Due 04-15-2049	1,000,000	996,180	832,065
Cooperatieve Centrale Raiffeisen Boerenl 5.75% Due 12-01-2043 Reg	565,000	775,447	564,382
Cooperatieve Rabob 5.25% Lt2 Due 14/09/2027 Gbp	1,200,000	1,762,101	1,501,413
Cooperatieve Rabobank U A 5.25% Due 08-04-2045 BEO	4,800,000	5,490,528	4,528,163
Cooperatieve 5.25% Due 05-24-2041	1,195,000	1,195,507	1,160,813
Corebridge Financial Inc. 4.4% Due 04-05-2052	1,800,000	1,507,449	1,448,337
Corebridge Finl Inc. Com	4,800	149,256	143,664
Corebridge Finl Inc. SR NT 4.35% Due 04-05-2042	101,000	100,973	84,316
Corning Inc. 3.9% Due 11-15-2049	285,000	226,088	213,910
Corning Inc. 5.45% Due 11-15-2079	900,000	897,480	815,127
Corning Inc. 5.45% Due 11-15-2079	382,000	396,723	345,976
Corning Inc. 5.75% Due 08-15-2040	225,000	226,546	225,443
Costco. Wholesale Corp. New Com	380	325,254	348,183
Coterra Energy Inc. Com	8,800	226,591	224,752
Coterra Energy Inc. 3.9% Due 05-15-2027	2,100,000	2,092,789	2,053,073
Coterra Energy Inc. 5.4% Due 02-15-2035	170,000	169,213	166,163
Coterra Energy Inc. 5.9% Due 02-15-2055	245,000	243,420	231,803
Coterra Energy Inc. 5.9% Due 02-15-2055	1,963,000	1,962,417	1,857,266
Cottage Hlth Cr 3.304% Due 11-01-2049	151,000	151,000	105,537
Cousins Pptys LP 5.875% Due 10-01-2034	1,500,000	1,495,620	1,502,480
CRH Amer Fin Inc. 4.4% Due 05-09-2047	2,300,000	2,286,706	1,869,734
CRH Ord Eur 0.32%	400	37,434	37,008
Crown Castle Intl Corp. New 4.15% Due 07-01-2050 Reg	751,000	570,415	575,450
Crown Castle Intl Corp. New 4.75% Due 05-15-2047	2,700,000	2,678,589	2,289,613
Crown Castle Intl Fixed 3.25% Due 01-15-2051	1,800,000	1,796,148	1,175,243
Crown Castle Intl Fixed 3.25% Due 01-15-2051	1,050,000	722,472	685,558
Crown Castle Intl 4% Due 11-15-2049	125,000	92,835	93,049
CSX Corp. Fixed 4.3% Due 03-01-2048	1,184,000	1,213,524	976,141
CSX Corp. Fixed 4.65% Due 03-01-2068	415,000	420,499	339,670
CSX Corp. 2.5% Due 05-15-2051	955,000	582,019	553,154
CSX Corp. 3.8% Due 04-15-2050	630,000	494,055	474,646
CSX Corp. 3.8% Due 11-01-2046	310,000	247,315	238,722
CSX Corp. 3.8% Due 11-01-2046	695,000	533,615	535,199
CSX Corp. 3.8% Due 11-01-2046	1,900,000	1,740,837	1,463,135
CSX Corp. 4.1% Due 03-15-2044	88,000	81,838	72,132
CSX Corp. 4.25% Due 11-01-2066	850,000	847,883	643,515

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CSX Corp. 4.25% Due 11-01-2066	260,000	$ 198,617	$ 196,840
CSX Corp. 4.4% Due 03-01-2043 Reg	420,000	470,379	363,508
CSX Corp. 4.5% Due 03-15-2049	808,000	724,745	686,214
CSX Corp. 4.5% Due 08-01-2054	294,000	265,952	246,314
CSX Corp. 4.75% Due 05-30-2042	1,057,000	981,964	957,103
CSX Corp. 4.9% Due 03-15-2055	1,578,000	1,578,479	1,414,143
CSX Corp. 6.15% Due 05-01-2037	315,000	429,339	334,870
CSX Corp. 6% Due 10-01-2036	820,000	1,060,309	860,614
Cummins Inc. Fixed 2.6% Due 09-01-2050	72,000	44,390	42,937
Cummins Inc. 5.45% Due 02-20-2054	675,000	674,667	657,879
CVS Caremark Corp. 5.3% Due 12-05-2043	795,000	812,729	694,049
CVS Health Corp. 3.25% Due 08-15-2029	800,000	792,776	728,527
CVS Health Corp. 3.75% Due 04-01-2030	1,200,000	1,197,324	1,098,901
CVS Health Corp. 4.125% Due 04-01-2040 Reg	120,000	96,517	94,125
CVS Health Corp. 4.125% Due 04-01-2040 Reg	584,000	512,682	458,077
CVS Health Corp. 4.78% Due 03-25-2038	375,000	333,487	324,302
CVS Health Corp. 4.78% Due 03-25-2038	216,000	221,827	186,798
CVS Health Corp. 5.05% Due 03-25-2048	4,700,000	4,718,045	3,876,156
CVS Health Corp. 5.05% Due 03-25-2048	6,370,000	5,913,101	5,253,428
CVS Health Corp. 5.125% Due 07-20-2045	1,805,000	1,878,858	1,519,632
CVS Health Corp. 5.125% Due 07-20-2045	357,000	312,632	300,559
CVS Health Corp. 5.875% Due 06-01-2053	2,500,000	2,514,300	2,293,554
CVS Health Corp. 6.0% Due 06-01-2044	520,000	515,088	492,105
CVS Health Corp. 6.125% Due 09-15-2039	285,000	288,030	278,472
CVS Health Corp. 6.75% Due 12-10-2054	375,000	375,000	367,702
CVS Health Corp. 7.0% Due 03-10-2055	2,925,000	2,951,062	2,934,814
CVS Hlth Fixed 6.05% Due 06-01-2054	125,000	125,522	117,586
CVS Hlth Fixed 6.05% Due 06-01-2054	3,591,000	3,560,575	3,378,017
Danaher Corp. SR NT 2.8% Due 12-10-2051	570,000	365,974	352,107
Danaher Corp. 2.6% Due 10-01-2050	405,000	241,101	241,345
DBGS 2024-Sbl Mtg Tr Mtg Pass Thru Ctf Cl A 144A 6.1941% Due 08-15-2034	780,000	783,353	783,419
DCP Midstream Oper LP Gtd SR NT 3.25% Due 02-15-2032	1,100,000	1,100,000	945,519
DCP Midstream Oper 5.6% Due 04-01-2044	1,724,000	1,845,894	1,611,187
DCP Midstream Oper 5.6% Due 04-01-2044	2,545,000	2,383,472	2,378,464
Deckers Outdoor Corp. Com	300	61,701	60,927
Deere & Co. 2.875% Due 09-07-2049	1,029,000	1,028,588	673,066
Dell Intl L L C / Emc Corp. SR NT 3.375% Due 12-15-2041	2,800,000	2,790,704	2,061,736
Dell Intl L L C / Emc Corp. SR NT 3.375% Due 12-15-2041	160,000	123,464	117,813
Dell Intl L L C / Emc Corp. SR NT 3.45% Due 12-15-2051	1,012,000	1,011,626	687,693
Dell Intl L L C / Emc Corp. SR NT 3.45% Due 12-15-2051	651,000	638,298	442,380
Dell Intl L L C /Emc Corp. 4.85% Due 02-01-2035	1,320,000	1,315,327	1,253,866
Dell Intl L L C/Emc Corp. 8.1% Due 07-15-2036 USD	378,000	377,724	448,415
Dell Intl L L C/Emc Corp. 8.35% Due 07-15-2046	158,000	203,586	201,473
Dell Intl L L C/Emc Corp. 8.35% Due 07-15-2046	564,000	659,902	719,184
Detroit Edison Co. Bds 3.95 Due 06-15-2042	3,964,000	4,225,253	3,172,353
Deutsche Bk AG N Y Branch 3.729% Due 01-14-2032/01-14-2021 Reg	3,800,000	3,824,854	3,317,795
Deutsche Bk AG N Y Branch 3.729% Due 01-14-2032/01-14-2021 Reg	815,000	683,643	711,580
Deutsche Bk AG N Y Brh 3.742% Due 01-07-2033 BEO	1,859,000	1,673,496	1,573,424
Deutsche Telekom 4.75% Due 06-21-2038	2,000,000	1,986,980	1,836,225
Devon Energy Corp. 4.75% Due 05-15-2042	1,855,000	1,744,423	1,543,690

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Devon Energy Corp. 5.75% Due 09-15-2054	6,076,000	$ 5,813,184	$ 5,524,084
Devon Energy Corp. 5.75% Due 09-15-2054	1,900,000	1,897,758	1,727,413
DH Europe Fin II S Fixed 3.25% Due 11-15-2039	2,385,000	2,141,017	1,860,560
DH Europe Fin II S 3.4% Due 11-15-2049	819,000	596,197	580,380
Diamondback Energy Fixed 6.25% Due 03-15-2053	280,000	290,662	279,594
Diamondback Energy Inc. SR NT 4.4% Due 03-24-2051	2,380,000	2,138,144	1,846,864
Diamondback Energy Inc. 4.25% Due 03-15-2052 BEO	943,000	743,915	713,308
Diamondback Energy Inc. 4.25% Due 03-15-2052 BEO	49,000	38,001	37,065
Diamondback Energy Inc. 5.75% Due 04-18-2054	950,000	960,972	893,249
Diamondback Energy Inc. 5.75% Due 04-18-2054	3,192,000	3,107,784	3,001,317
Diamondback Energy Inc. 5.9% Due 04-18-2064	3,589,000	3,530,752	3,370,145
Diamondback Energy Inc. 5.9% Due 04-18-2064	1,205,000	1,172,467	1,131,520
Dicks Sporting Goods Inc. 4.1% Due 01-15-2052	1,300,000	928,511	952,015
Digital Rlty TR LP 3.6% Due 07-01-2029	100,000	101,465	94,602
Dignity Health 5.267% Due 11-01-2064	261,000	250,944	233,526
Discover Finl Svcs 4.5% Due 01-30-2026	900,000	898,560	896,216
Discovery Communications LLC 4.0% Due 09-15-2055	851,000	732,105	539,441
Discovery Communications LLC 5.0% Due 09-20-2037/09-21-2017	265,000	222,396	220,302
Discovery 4.9% Due 03-11-2026	2,200,000	2,310,836	2,192,934
Disney Walt Co. New Medium Term NTS Book 3.7% Due 12-01-2042	1,000,000	992,820	784,840
Disney Walt Co. New 4.125% Due 06-01-2044	225,000	192,089	185,161
Disney Walt Co. New 4.125% Due 06-01-2044	394,000	348,388	324,237
Disney Walt Co. SR NT 4.75% Due 09-15-2044	450,000	424,845	403,260
Disney Walt Co. SR NT 4.75% Due 11-15-2046	445,000	420,717	395,718
Disney Walt Co. SR NT 4.95% Due 10-15-2045	410,000	380,275	375,282
Disney Walt Co. SR NT 4.95% Due 10-15-2045	2,500,000	2,639,170	2,288,302
Disney Walt Co. SR NT 4.95% Due 10-15-2045	473,000	447,278	432,947
Disney Walt Co. SR NT 5.4% Due 10-01-2043	95,000	133,184	93,386
Disney Walt Co. SR NT 6.15% Due 02-15-2041	170,000	181,483	180,164
Disney Walt Co. SR NT 6.65% Due 11-15-2037	605,000	705,017	674,765
Disney Walt Co. 2.75% Due 09-01-2049	2,195,000	1,880,892	1,371,700
Disney Walt Co. 2.75% Due 09-01-2049	1,584,000	1,035,711	989,874
Disney Walt Co. 2.75% Due 09-01-2049	200,000	193,550	124,984
Disney Walt Co. 3.5% Due 05-13-2040 Reg	1,655,000	1,594,488	1,328,226
Disney Walt Co. 3.6% Due 01-13-2051 Reg	2,035,000	1,526,247	1,499,107
Disney Walt Co. 3.6% Due 01-13-2051 Reg	1,500,000	1,241,110	1,104,993
Disney Walt Co. 3.6% Due 01-13-2051 Reg	3,300,000	3,295,512	2,430,984
Disney Walt Co. 3.6% Due 01-13-2051 Reg	197,000	150,122	145,122
Disney Walt Co. 3% Due 07-30-2046	340,000	249,210	228,417
Disney Walt Co. 4.125% Due 12-01-2041	215,000	165,032	180,296
Disney Walt Co. 4.125% Due 12-01-2041	2,000,000	2,348,788	1,677,169
Disney Walt Co. 4.7% Due 03-23-2050	3,000,000	3,939,270	2,665,434
Disney Walt Co. 4.7% Due 03-23-2050	1,700,000	1,688,372	1,510,413
Dolby Laboratories Inc. Cl A Com Stk	600	48,054	46,860
Dollar Tree Inc. 3.375% Due 12-01-2051	2,700,000	2,728,479	1,714,463
Domestic Master Forward Collateral Receivable From: Barclays	509,000	509,000	509,000
Domestic Master Forward Collateral Receivable From: UBS	1,780,000	1,780,000	1,780,000
Domestic Master Receivable From Td	1,350,000	1,350,000	1,350,000
Dominion Energy Inc. 6.625% Due 05-15-2055	2,410,000	2,421,875	2,450,141
Dominion Energy Inc. 7.0% Due 06-01-2054	627,000	656,062	662,102
Dominion Energy South 6.25% Due 10-15-2053	440,000	443,768	474,572

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Dominion Res Inc. 4.05% Due 09-15-2042	857,000	$ 676,250	$ 678,224
Dominion Res Inc. 4.7% Due 12-01-2044	298,000	252,696	253,123
Dominion Resources Inc. 4.9% Due 08-01-2041	380,000	345,658	340,416
Dow Chem Co. NT 9.4 Due 05-15-2039	500,000	679,254	663,014
Dow Chem Co. 5.25% Due 11-15-2041	885,000	929,830	822,142
Dow Chemical Co. Fixed 5.55% Due 11-30-2048	297,000	293,844	278,514
Dow Chemical Co. NT 4.8% Due 05-15-2049	807,000	759,508	679,430
Dow Chemical Co. 4.375% Due 11-15-2042	1,120,000	1,111,055	919,353
Dow Chemical Co. 6.9% Due 05-15-2053 BEO	341,000	359,014	375,889
DowDuPont Inc. 5.319% Due 11-15-2038	198,000	218,731	198,655
DowDuPont Inc. 5.319% Due 11-15-2038	2,464,000	2,525,586	2,472,150
DowDuPont Inc. 5.419% Due 11-15-2048	693,000	718,394	690,855
DowDuPont Inc. 5.419% Due 11-15-2048	270,000	270,410	269,164
DTE Elec Co. 5.4% Due 04-01-2053	2,007,000	2,128,082	1,949,240
DTE Elec Co. Fixed 3.25% Due 04-01-2051	400,000	396,660	273,123
DTE Elec Co. Fixed 3.25% Due 04-01-2051	320,000	221,894	218,499
DTE Elec Co. 2.95% Due 03-01-2050	995,000	655,089	647,447
DTE Elec Co. 2.95% Due 03-01-2050	619,000	413,632	402,784
DTE Elec Co. 3.75% Due 08-15-2047	235,000	259,231	177,050
DTE Elec Co. 4.05% Due 05-15-2048	129,000	101,834	103,332
DTE Elec Co. 4.3% Due 07-01-2044	710,000	712,895	598,791
DTE Electric Co. 3.95% Due 03-01-2049	1,000,000	991,980	780,477
DTE Electric Co. 3.95% Due 03-01-2049	997,000	1,171,582	778,135
DTE Energy Co. 5.85% Due 06-01-2034	405,000	433,953	415,865
Duke Energy Carolinas LLC 2.85% Due 03-15-2032 BEO	2,000,000	1,998,780	1,730,654
Duke Energy Carolinas LLC 3.45% Due 04-15-2051 BEO	626,000	466,919	432,623
Duke Energy Carolinas LLC 3.55% Due 03-15-2052 BEO	255,000	186,334	179,814
Duke Energy Carolinas LLC 5.35% Due 01-15-2053	149,000	155,018	141,909
Duke Energy Carolinas LLC 5.4% Due 01-15-2054	665,000	701,189	639,992
Duke Energy Carolinas LLC 5.4% Due 01-15-2054	305,000	312,598	293,530
Duke Energy Carolinas LLC 5.4% Due 01-15-2054	1,300,000	1,295,281	1,251,113
Duke Energy Corp. Fixed 2.45% Due 06-01-2030	700,000	697,767	613,572
Duke Energy Corp. New SR NT 3.3% Due 06-15-2041	4,100,000	4,089,832	3,013,141
Duke Energy Corp. New SR NT 3.5% Due 06-15-2051	753,000	520,665	508,877
Duke Energy Corp. New SR NT 3.5% Due 06-15-2051	1,420,000	952,529	959,636
Duke Energy Corp. New 6.1% Due 09-15-2053	1,500,000	1,570,980	1,525,568
Duke Energy Corp. 3.75% Due 09-01-2046	187,000	136,961	137,830
Duke Energy Corp. 3.95% Due 08-15-2047	1,560,000	1,384,955	1,162,981
Duke Energy Corp. 4.2% Due 06-15-2049	147,000	112,282	113,692
Duke Energy Corp. 4.5% Due 08-15-2032	1,200,000	1,198,272	1,143,415
Duke Energy Corp. 4.8% Due 12-15-2045	1,271,000	1,119,390	1,098,189
Duke Energy Corp. 5.8% Due 06-15-2054	1,265,000	1,276,718	1,233,385
Duke Energy Corp. 5.8% Due 06-15-2054	820,000	829,304	799,506
Duke Energy Corp. 5% Due 08-15-2052	292,000	270,611	255,224
Duke Energy Fixed 3.7% Due 12-01-2047	290,000	293,898	214,959
Duke Energy Fla LLC 1St Mtg Bd 3% Due 12-15-2051	1,328,000	939,022	828,124
Duke Energy Fla LLC 5.95% Due 11-15-2052 BEO	405,000	422,042	412,341
Duke Energy Fla 3.4% Due 10-01-2046	985,000	919,283	698,431
Duke Energy Fla 3.4% Due 10-01-2046	465,000	506,971	329,716
Duke Energy Ind Fixed 2.75% Due 04-01-2050	275,000	182,935	166,331
Duke Energy Ind LLC 3.25% Due 10-01-2049	425,000	294,937	286,081
Duke Energy Ind 3.75% Due 05-15-2046	1,615,000	1,770,194	1,205,290
Duke Energy Ind 4.9 Due 07-15-2043	285,000	360,898	258,982

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Duke Energy Ind 4.9 Due 07-15-2043	1,700,000	$ 1,692,299	$ 1,544,807
Duke Energy Ind 6.35% Due 08-15-2038	350,000	496,016	375,574
Duke Energy Ind 6.45% Due 04-01-2039	160,000	181,648	172,855
Duke Energy Indiana LLC 5.4% Due 04-01-2053	400,000	390,801	379,641
Duke Energy OH Inc. 3.7% Due 06-15-2046	1,065,000	966,642	786,848
Duke Energy OH Inc. 3.7% Due 06-15-2046	84,000	61,690	62,061
Duke Energy Ohio Inc. 5.65% Due 04-01-2053	63,000	60,895	61,751
Duke Energy Ohio Inc. 5.65% Due 04-01-2053	500,000	504,268	490,089
Duke Energy Ohio Inc. 5.65% Due 04-01-2053	1,123,000	1,121,686	1,100,741
Duke Energy Progress LLC 2.5% Due 08-15-2050	1,006,000	743,009	583,134
Duke Energy Progress LLC 5.35% Due 03-15-2053/03-09-2023	1,388,000	1,373,384	1,313,647
Duke Energy Progress LLC 5.35% Due 03-15-2053/03-09-2023	4,750,000	4,721,832	4,495,550
Duke Energy Progress LLC 5.35% Due 03-15-2053/03-09-2023	1,375,000	1,274,906	1,301,343
Duke Energy 3.2% Due 08-15-2049	580,000	439,218	386,929
Duke Energy 3.2% Due 08-15-2049	1,506,000	1,199,003	1,004,681
Duke Energy 3.7% Due 10-15-2046	581,000	438,321	431,014
Duke Energy 3.7% Due 10-15-2046	225,000	173,630	166,916
Duke Energy 3.75% Due 06-01-2045	770,000	586,894	589,486
Duke Energy 3.875% Due 03-15-2046	1,253,000	1,236,493	971,419
Duke Energy 3.95% Due 03-15-2048	1,337,000	964,020	1,025,768
Duke Energy 3.95% Due 03-15-2048	425,000	355,903	326,067
Duke Energy 4.15% Due 12-01-2044	5,000,000	5,710,400	4,072,268
Duke Energy 4.15% Due 12-01-2044	243,000	194,624	197,912
Duke Energy 4.15% Due 12-01-2044	175,000	214,643	142,529
Duke Energy 4.2% Due 08-15-2045	420,000	428,160	340,581
Duke Energy 4.25% Due 12-15-2041	595,000	643,793	504,922
Duke Energy 4.25% Due 12-15-2041	6,063,000	6,779,931	5,145,108
Duke Energy 4.375% Due 03-30-2044	1,041,000	1,040,792	876,633
Duke Energy 4.375% Due 03-30-2044	255,000	320,474	214,737
Duke Energy 4.375% Due 03-30-2044	310,000	316,153	261,053
Duke Energy 4% Due 04-01-2052	57,000	56,506	43,628
Duke Energy 4% Due 04-01-2052	205,000	162,331	156,906
Duke Energy 6.1% Due 06-01-2037	285,000	306,010	296,712
Duke Energy 6% Due 01-15-2038	1,392,000	1,866,613	1,448,323
Duke Univ Hlth Sys 3.92% Due 06-01-2047	250,000	206,135	197,806
Duke Univ Hlth Sys 3.92% Due 06-01-2047	335,000	288,556	265,061
Duke Univ 2.682% Due 10-01-2044	570,000	420,027	400,733
Duke Univ 2.832% Due 10-01-2055	351,000	246,427	218,394
Duke Univ 2.832% Due 10-01-2055	870,000	598,528	541,319
Dupont De Nemours Inc. Common Stock	2,200	176,322	167,750
Euro - Cash	463,126	463,126	463,126
Euro - Cash Collateral Due To/From CCP Broker	(160,474)	(160,474)	(160,474)
Euro - Variation Margin	0.5	-	-
Eastern Energy Gas 5.65% Due 10-15-2054	270,000	269,803	255,047
Eastern Energy Gas 5.65% Due 10-15-2054	510,000	509,628	481,755
Eastern Gas Transmission & Storage 4.6% SNR NTS Due 12-15-2044 USD 1000	700,000	772,518	593,675
Eastman Chem Co. SR NT 5.625% Due 02-20-2034	845,000	843,403	845,157
Eastman Chem Co. 4.65% Due 10-15-2044	545,000	670,475	460,785
Eastman Chem Co. 4.65% Due 10-15-2044	213,000	182,993	180,087
Eastman Chem Co. 4.8% Due 09-01-2042	348,000	403,907	303,218
Eaton Corp. Ohio 4.7% Due 08-23-2052	315,000	313,293	277,627
Eaton Corp. Plc Com USD 0.50	480	146,480	159,298

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Ecolab Inc. Com Stk USD 1	780	$ 175,283	$ 182,770
Ecolab Inc. 2.75% Due 08-18-2055 BEO	1,525,000	1,274,569	897,207
EDF S A 4.95% Due 10-13-2045	2,000,000	1,995,040	1,761,384
El Paso Pipeln 4.7% Due 11-01-2042	1,207,000	977,950	1,015,132
El Paso Pipeln 4.7% Due 11-01-2042	510,000	472,900	428,929
El Paso Pipeln 7.5% Due 11-15-2040	710,000	904,900	799,353
Electr Arts Com	500	73,940	73,150
Elevance Health Inc. 5.125% Due 02-15-2053	340,000	319,388	303,090
Elevance Health Inc. 5.125% Due 02-15-2053	280,000	256,466	249,604
Elevance Health Inc. 5.65% Due 06-15-2054	2,901,000	2,918,936	2,784,102
Elevance Health Inc. 5.65% Due 06-15-2054	280,000	276,030	268,717
Elevance Health Inc. 5.7% Due 02-15-2055	205,000	206,253	197,843
Elevance Hlth Inc. 4.65% Due 08-15-2044	245,000	295,928	210,384
Elevance Hlth Inc. 4.65% Due 08-15-2044	600,000	599,190	515,227
Eli Lilly & Co. Com	645	458,279	497,940
Eli Lilly & Co. 3.95% Due 05-15-2047	235,000	179,488	187,952
Eli Lilly & Co. 4.95% Due 02-27-2063	368,000	375,345	330,727
Eli Lilly & Co. 5.2% Due 08-14-2064	120,000	125,691	111,858
Eli Lilly & Co. 5.2% Due 08-14-2064	1,125,000	1,144,028	1,048,668
Eli Lilly And Co. 4.875% Due 02-27-2053	1,980,000	1,988,630	1,796,137
Eli Lilly And Company 5.0% Due 02-09-2054	2,885,000	2,821,898	2,653,114
EMCOR Group Inc. Com	450	216,873	204,255
Emera Inc. 6.75% Due 06-15-2076	2,000,000	2,000,000	2,010,378
Emera US Fin LP 4.75% Due 06-15-2046	870,000	863,806	721,153
Emerson Elec Co. 2.8% Due 12-21-2051/12-21-2021 BEO	355,000	234,140	219,771
Enable Midstream Partners LP Step 05-15-2044	725,000	754,686	625,505
Enable Midstream 4.15% Due 09-15-2029	1,600,000	1,597,136	1,535,400
Enbridge Energy 5.5% Due 09-15-2040	184,000	178,304	176,336
Enbridge Energy 7.375% Due 10-15-2045	1,110,000	1,348,848	1,255,937
Enbridge Inc. Fixed 4.5% Due 06-10-2044	1,900,000	1,890,367	1,567,765
Enbridge Inc. Fixed 4.5% Due 06-10-2044	589,000	552,033	486,007
Enbridge Inc. Fixed 5.75% Due 07-15-2080	1,940,000	1,913,025	1,875,743
Enbridge Inc. 5.625% Due 04-05-2034	650,000	678,164	654,087
Enbridge Inc. 5.95% Due 04-05-2054	1,433,000	1,459,014	1,421,078
Enbridge Inc. 5.95% Due 04-05-2054	1,800,000	1,798,002	1,785,025
Enbridge Inc. 6.7% Due 11-15-2053	1,489,000	1,668,197	1,618,194
Encompass Health Corp. Com USD 0.01	1,000	99,755	92,350
Energy Transfer Fixed 5.3% Due 04-15-2047	456,000	420,465	403,875
Energy Transfer Fixed 5.3% Due 04-15-2047	985,000	881,147	872,405
Energy Transfer Fixed 5.3% Due 04-15-2047	2,100,000	2,089,143	1,859,949
Energy Transfer Fixed 6.05% Due 06-01-2041	1,275,000	1,403,418	1,271,208
Energy Transfer LP 6.05% Due 09-01-2054	2,716,000	2,751,087	2,658,157
Energy Transfer LP 6.05% Due 09-01-2054	300,000	298,383	293,611
Energy Transfer LP 6.05% Due 09-01-2054	2,000,000	1,989,220	1,957,406
Energy Transfer LP 6.55% Due 12-01-2033	1,500,000	1,498,290	1,596,893
Energy Transfer LP 5.95% Due 05-15-2054	1,873,000	1,860,405	1,810,718
Energy Transfer LP 5.95% Due 05-15-2054	1,200,000	1,194,276	1,160,097
Energy Transfer LP 5.95% Due 05-15-2054	1,500,000	1,483,020	1,450,121
Energy Transfer Oper LP 5.0% Due 05-15-2050	500,000	362,680	424,776
Energy Transfer Oper LP 5.0% Due 05-15-2050	3,110,000	2,625,726	2,642,104
Energy Transfer Oper LP 5.0% Due 05-15-2050	2,054,000	1,752,975	1,744,978
Energy Transfer 5.15% Due 02-01-2043	1,099,000	1,080,587	970,086
Energy Transfer 5.15% Due 02-01-2043	185,000	155,150	163,299

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Energy Transfer 5.15% Due 03-15-2045	233,000	$ 214,353	$ 204,265
Energy Transfer 5.95 Due 10-01-2043	2,147,000	2,203,529	2,085,150
Energy Transfer 6.25% Due 04-15-2049	1,324,000	1,404,992	1,328,934
Energy Transfer 6.25% Due 04-15-2049	2,400,000	2,396,400	2,408,944
Energy Transfer 6% Due 06-15-2048	2,642,000	2,612,457	2,555,438
Energy Transfer 6% Due 06-15-2048	224,000	221,536	216,661
Energy Transfer 6% Due 06-15-2048	1,120,000	1,127,940	1,083,305
Enlink Midstream LLC 5.65% Due 09-01-2034	1,900,000	1,892,742	1,893,657
Entergy AR LLC Fixed 3.35% Due 06-15-2052	235,000	254,500	157,602
Entergy Ark LLC 2.65% Due 06-15-2051	575,000	560,258	339,703
Entergy Corp. New 3.75% Due 06-15-2050	600,000	590,400	425,928
Entergy LA LLC Fixed 2.9% Due 03-15-2051	230,000	147,074	141,641
Entergy LA LLC Fixed 3.1% Due 06-15-2041	395,000	392,488	283,712
Entergy Louisiana LLC 4.2% Due 09-01-2048	1,000,000	998,110	795,397
Entergy Miss LLC 3.85% Due 06-01-2049	485,000	371,860	360,526
Entergy Miss LLC 5.85% Due 06-01-2054	610,000	609,987	615,718
Entergy Tex Inc. Fixed 5% Due 09-15-2052	2,700,000	2,684,502	2,416,900
Entergy Tex Inc. 4.5% Due 03-30-2039	1,055,000	1,115,663	936,786
Enterprise Prods Fixed 3.2% Due 02-15-2052	651,000	432,942	423,560
Enterprise Prods Fixed 3.2% Due 02-15-2052	200,000	146,506	130,126
Enterprise Prods Fixed 3.95% Due 01-31-2060	790,000	588,360	569,437
Enterprise Prods Fixed 4.9% Due 05-15-2046	5,000,000	5,214,950	4,461,819
Enterprise Prods Oper LLC Gtd SR NT 4.85 Due 08-15-2042	630,000	573,663	569,258
Enterprise Prods Oper LLC 4.8% Due 02-01-2049	1,400,000	1,391,460	1,206,559
Enterprise Prods Oper LLC 5.55% Due 02-16-2055	3,100,000	3,089,553	2,987,133
Enterprise Prods 3.7% Due 01-31-2051	1,116,000	1,091,986	801,737
Enterprise Prods 4.2% Due 01-31-2050	88,000	70,253	69,341
Enterprise Prods 4.45 Due 02-15-2043	1,005,000	960,682	857,807
Enterprise Prods 5.95% Due 02-01-2041	1,700,000	1,958,247	1,747,219
Enterprise Prods 6.125% Due 10-15-2039	253,000	291,202	262,864
Enterprise Prods 6.45% Due 09-01-2040	600,000	640,364	646,285
Enterprise Prods 7.55% Due 04-15-2038	640,000	829,194	749,497
Enterprise Products Oper LP 3.3% Due 02-15-2053	6,631,000	4,848,095	4,367,312
EOG Res Inc. 4.95% Due 04-15-2050	430,000	389,692	382,939
EOG Resources Inc. 5.65% Due 12-01-2054	1,135,000	1,142,030	1,112,994
Epr Pptys 4.5% Due 06-01-2027	1,400,000	1,391,502	1,375,928
Equinix Inc. Com Par $0.001	41	33,482	38,658
Equinix Inc. Fixed 2.95% Due 09-15-2051	1,478,000	1,226,584	908,180
Equinix Inc. 3.0% Due 07-15-2050/06-22-2020 Reg	500,000	375,290	315,581
Equinix Inc. 3.0% Due 07-15-2050/06-22-2020 Reg	800,000	786,112	504,930
Equinor Asa Fixed 3.7% Due 04-06-2050	1,970,000	1,955,521	1,461,407
Equinor Asa 3.25% Due 11-18-2049	280,000	211,856	191,634
Equinor Asa 3.625% Due 04-06-2040	135,000	111,710	109,169
Equitable Holdings Inc. Com	5,178	218,084	244,246
Equitable Holdings Inc. 5.594% Due 01-11-2023	1,700,000	1,700,000	1,716,173
ERP Oper Ltd. Partnership 4.0% Due 08-01-2047	1,000,000	947,300	776,847
ERP Oper Ltd. Partnership 4.0% Due 08-01-2047	280,000	253,282	217,517
ERP Oper Ltd. 4.5% Due 07-01-2044	1,510,000	1,499,385	1,304,766
Essential Utils Fixed 3.351% Due 04-15-2020	1,657,000	1,351,199	1,091,536
Essential Utils Inc. SR NT 5.3% Due 05-01-2052	880,000	787,891	801,353
Essex Portfolio LP 4.0% Due 03-01-2029	900,000	892,692	865,231
Estee Lauder Cos Fixed 4.375% Due 06-15-2045	260,000	218,174	212,820
Evercore Inc.	710	199,775	196,805

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Everest Reinsurance Holdings Inc. SR NT 3.125% Due 10-15-2052	346,000	$ 289,638	$ 213,439
Eversource Energy Com	566	37,783	32,505
Eversource Energy 5.95% Due 07-15-2034	1,300,000	1,296,399	1,332,120
Exelon Corp. 4.1% Due 03-15-2052	580,000	455,283	441,598
Exelon Corp. 4.1% Due 03-15-2052	173,000	172,879	131,718
Exelon Corp. 4.45% Due 04-15-2046	1,012,000	1,006,839	843,241
Exelon Corp. 5.6% Due 03-15-2053	123,000	118,764	118,564
Exelon Generation SR NT 6.25% Due 10-01-2039	700,000	702,100	730,349
Exelon Generation 5.6% Due 06-15-2042	175,000	180,558	168,958
Exlservice Com Inc. Com Stk	1,400	61,066	62,132
Expedia Group Inc. SR NT 2.95% Due 03-15-2031	257,000	254,895	226,382
Exxon Mobil Corp. Fixed 4.327% Due 03-19-2050	1,065,000	922,014	877,015
Exxon Mobil Corp. Fixed 4.327% Due 03-19-2050	481,000	432,932	396,098
Exxon Mobil Corp. 2.995% Due 08-16-2039	1,015,000	954,708	767,781
Exxon Mobil Corp. 3.452% Due 04-15-2051 Reg	5,000,000	5,000,000	3,510,296
Exxon Mobil Corp. 3.452% Due 04-15-2051 Reg	2,583,000	2,081,321	1,813,419
Exxon Mobil Corp. 3.452% Due 04-15-2051 Reg	5,970,000	4,423,964	4,191,293
Exxon Mobil Corp. 3.567% Due 03-06-2045	495,000	396,371	372,397
Exxon Mobil Corp. 4.114% Due 03-01-2046	1,355,000	1,469,467	1,100,233
Exxon Mobil Corp. 4.114% Due 03-01-2046	2,064,000	1,772,531	1,675,927
Exxon Mobil Corp. 4.114% Due 03-01-2046	3,311,000	3,367,175	2,688,467
F N B Corp. PA 5.722% Due 12-11-2030	1,700,000	1,700,000	1,681,752
Fair Isaac Corporation Com	9	18,404	17,918
Fairfax Financial Holdings Ltd. 4.62% Due 04-29-2030	800,000	800,000	780,441
Fairfax Financial Holdings Ltd. 4.85% Due 04-17-2028	1,500,000	1,557,447	1,489,290
Fairfax Finl Holdings Ltd. USD SR NT 144A 6.1% Due 03-15-2055	380,000	378,423	375,465
Fairfax Finl Holdings Ltd. 6.35% Due 03-22-2054	1,165,000	1,164,533	1,204,115
Fairfax Finl Holdings Ltd. 6.35% Due 03-22-2054	1,300,000	1,296,542	1,343,647
Fairfax Finl Holdings Ltd. 6.35% Due 03-22-2054	2,000,000	1,994,680	2,067,150
Fed Republic Of 7.125% Due 05-13-2054	1,700,000	1,695,019	1,570,916
FedEx Corp. Bond 5.1% Due 01-15-2044	435,000	517,661	397,118
FedEx Corp. 3.875% Due 08-01-2042	315,000	260,420	246,379
FedEx Corp. 4.05% Due 02-15-2048	680,000	509,960	521,034
FedEx Corp. 4.1% Due 02-01-2045	1,469,000	1,338,193	1,150,259
FedEx Corp. 4.1% Due 02-01-2045	756,000	612,918	591,964
FedEx Corp. 4.1% Due 04-15-2043	831,000	819,028	660,575
FedEx Corp. 4.4% Due 01-15-2047	1,212,000	993,270	981,825
FedEx Corp. 4.4% Due 01-15-2047	3,900,000	3,921,567	3,159,337
FedEx Corp. 4.4% Due 01-15-2047	920,000	748,566	745,280
FedEx Corp. 4.55% Due 04-01-2046	365,000	337,887	304,397
FedEx Corp. 4.55% Due 04-01-2046	715,000	659,141	596,285
FedEx Corp. 4.75% Due 11-15-2045	775,000	679,902	665,453
FedEx Corp. 4.95% Due 10-17-2048	590,000	512,461	515,663
FedEx Corp. 4.95% Due 10-17-2048	2,200,000	2,184,006	1,922,813
FedEx Corp. 5.25% Due 05-15-2050	305,000	285,285	279,592
FHLMC Multiclass Ser 19-3 Cls A1C 2.75% Due 11-25-2029	1,050,667	1,073,363	975,083
FHLMC Pool #Za6393 4% Due 03-01-2049	24,900	25,995	23,080
Fid Natl 4.5% Due 08-15-2046	190,000	160,765	154,539
Fidelity Natl Information Svcs Inc. SR Nt 3.1% Due 03-01-2041	1,089,000	788,326	791,617
Fidelity Natl Information Svcs Inc. 4.75% Due 05-15-2048	140,000	170,699	115,458
Fifth 3Rd Bancorp. 8.25% Due 03-01-2038	3,760,000	4,635,326	4,509,423
First Amern Finl Corp. SR NT 2.4% Due 08-15-2031	1,100,000	1,096,293	905,201
FirstEnergy Corp. 3.4% Due 03-01-2050	3,324,000	2,250,604	2,257,116

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FirstEnergy Corp. 3.4% Due 03-01-2050	1,200,000	$ 1,198,188	$ 814,843
FirstEnergy Corp. 4.85% Due 07-15-2047	1,554,000	1,503,891	1,325,358
FirstEnergy Corp. 4.85% Due 07-15-2047	520,000	434,778	443,492
FirstEnergy Transmission LLC SR NT 144A 4.55% Due 04-01-2049	2,107,000	1,922,100	1,766,269
Fiserv Inc. Fixed 3% Due 07-01-2031	1,300,000	1,629,435	1,441,432
Fiserv Inc. 4.4% Due 07-01-2049	1,100,000	1,093,268	899,447
Fiserv Inc. 4.4% Due 07-01-2049	675,000	846,177	551,934
Fiserv Inc. 4.4% Due 07-01-2049	1,972,000	1,669,667	1,612,464
Fl Power & Lt Co. 1St Mtg Bd 5.96% Due 04-01-2039	250,000	271,220	261,468
Fl Power & Lt Co. 3.15% Due 10-01-2049	655,000	499,105	442,330
Fl Power & Lt Co. 3.7% Due 12-01-2047	1,650,000	1,545,745	1,238,441
Fl Power & Lt Co. 3.7% Due 12-01-2047	2,234,000	2,007,961	1,676,774
Fl Power & Lt Co. 3.8% Due 12-15-2042	506,000	411,798	401,270
Fl Power & Lt Co. 3.8% Due 12-15-2042	725,000	692,956	574,942
Fl Power & Lt Co. 4.05% Due 06-01-2042	53,000	45,140	43,724
Fl Power & Lt Co. 4.05% Due 10-01-2044	189,000	147,805	154,219
Fl Power & Lt Co. 4.05% Due 10-01-2044	40,000	50,334	32,639
Fl Power & Lt Co. 4.125% Due 02-01-2042	410,000	350,624	342,646
Fl Power & Lt Co. 4.125% Due 06-01-2048	225,000	196,360	180,336
Flex Ltd. Fixed 6% Due 01-15-2028	1,700,000	1,684,241	1,734,047
Flex Ltd. 4.875% Due 06-15-2029	1,000,000	1,014,850	979,629
Florida Power & Light Company 2.875% Due 12-04-2051	360,000	236,070	225,412
Florida Power & Light Company 2.875% Due 12-04-2051	306,000	213,291	191,601
Florida Power & Light Company 5.6% Due 06-15-2054	2,226,000	2,398,893	2,225,612
Florida Power & Light Company 5.6% Due 06-15-2054	1,270,000	1,342,962	1,269,779
Florida Power & Lt Co. Fixed 3.99% Due 03-01-2049	1,100,000	1,099,417	861,324
Florida Power & Lt Co. Fixed 3.99% Due 03-01-2049	720,000	590,764	563,776
Florida Power & Lt Co. 5.3% Due 06-15-2034	590,000	587,988	591,927
Florida Power Corp. 3.85% Due 11-15-2042	1,405,000	1,283,398	1,107,419
Florida Power Corp. 5.65% Due 04-01-2040	364,000	376,385	366,833
Flowserve Corp. Com	1,200	59,498	69,024
FMC Corp. 4.5% Due 10-01-2049	1,155,000	1,171,820	880,659
FNMA Pool #Ca367 4 4% Due 06-01-2049 Reg	60,856	63,200	56,120
FNMA Pool #Ma5549 3.5% Due 12-01-2054 BEO	100,000	89,367	88,466
FNMA Single Family Mortgage 2.0% 30 Years Settles February	500,000	393,359	388,797
FNMA Single Family Mortgage 2.5% 30 Years Settles February	5,200,000	4,282,688	4,232,324
FNMA Single Family Mortgage 3% 30 Years Settles February	7,100,000	6,006,434	6,022,144
FNMA Single Family Mortgage 4.5% Mat 30 Years Settles February	6,400,000	5,997,000	6,014,749
FNMA Single Family Mortgage 5% 30 Years Settles January	69,400,000	67,290,941	66,955,435
FNMA 30 Year Pass-Throughs 5.5% 30 Years Settles February	200,000	198,445	197,157
Ford Fndtn 2.415% Due 06-01-2050	1,400,000	1,400,000	820,756
Ford Fndtn 2.815% Due 06-01-2070	330,000	330,000	185,934
Ford Motor Credit Co. LLC 5.8% Due 03-05-2027	200,000	200,380	201,903
Ford Motor Credit Co. LLC 6.125% Due 03-08-2034	5,285,000	5,264,675	5,168,831
Ford Mtr Co. Del NT 4.75% 01-15-2043	5,815,000	4,758,564	4,588,946
Ford Mtr Co. Del 5.291% Due 12-08-2046	203,000	179,947	174,057
Ford Mtr Co. Del 7.4% Due 11-01-2046	1,185,000	1,302,971	1,254,624
Ford Mtr Cr Co. LLC Fixed 3.815% Due 11-02-2027	700,000	656,292	670,523
Ford Mtr Cr Co. LLC 4.125% Due 08-17-2027	1,700,000	1,608,298	1,643,550
Fortinet Inc. Com	1,800	150,813	170,064
Fred Hutchinson 4.966% Due 01-01-2052	565,000	565,000	518,675
Freeport-McMoRan 5.45% Due 03-15-2043	713,000	675,918	673,008
Fut Mar 25 CBT Ul T-Bonds	706	86,778,081	83,947,813

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Fut Mar 25 CBT Ul T-Bonds	35	$ 4,206,533	$ 4,161,719
Fut Mar 25 CBT Ul T-Bonds	(706)	(86,778,081)	(83,947,813)
Fut Mar 25 CBT Ul T-Bonds	(35)	(4,206,533)	(4,161,719)
Fut Mar 25 CBT Ul T-Bonds	190	23,521,847	22,592,188
Fut Mar 25 CBT Ul T-Bonds	(190)	(23,521,847)	(22,592,188)
Fut Mar 25 CBT Ult T-Note	(402)	(45,512,911)	(44,747,625)
Fut Mar 25 CBT Ult T-Note	344	38,872,437	38,291,500
Fut Mar 25 CBT Ult T-Note	(344)	(38,872,437)	(38,291,500)
Fut Mar 25 CBT Ult T-Note	402	45,512,911	44,747,625
Fut Mar 25 CBT 5Y T-Note	(109)	(11,679,845)	(11,587,211)
Fut Mar 25 CBT 5Y T-Note	109	11,679,845	11,587,211
Fut Mar 25 Lif Long Gilt	(41)	(4,889,278)	(4,745,106)
Fut Mar 25 Lif Long Gilt	41	4,889,278	4,745,106
Fut Mar 25 U.S. T-Bonds	(1,036)	(121,183,843)	(117,942,125)
Fut Mar 25 U.S. T-Bonds	1,036	121,183,843	117,942,125
Fut Mar 25 US 2Yr T-Note	(651)	(133,954,036)	(133,851,703)
Fut Mar 25 US 2Yr T-Note	651	133,954,036	133,851,703
Fut Mar 25 10 Yr T-Notes	(80)	(8,783,380)	(8,700,000)
Fut Mar 25 10 Yr T-Notes	80	8,783,380	8,700,000
F5 Inc. Com Stk Npv	170	40,592	42,750
GA Power Co. SR NT Ser 2012A 4.3% Due 03-15-2042	215,000	165,122	182,992
Gallagher Arthur J & Co. SR NT 3.5% Due 05-20-2051	292,000	246,506	201,134
Gap Inc. Com	600	14,526	14,178
Garmin Ltd. Common Stock	700	133,796	144,382
Gartner Inc. Com	90	43,742	43,602
Gatx Corp. 3.1% Due 06-01-2051	305,000	297,726	193,030
Gatx Corp. 3.25% Due 09-15-2026	1,600,000	1,589,040	1,557,643
Gatx Corp. 3.85% Due 03-30-2027	2,000,000	1,994,880	1,953,668
Ge Cap Fdg LLC 4.55% Due 05-15-2032	2,251,000	2,251,000	2,168,476
Ge Cap Intl Fdg Co. 4.418% Due 11-15-2035	335,000	298,947	309,478
Gen Dynamics Corp. Fixed 4.25% Due 04-01-2040	290,000	271,098	253,351
Gen Dynamics Corp. Fixed 4.25% Due 04-01-2040	794,000	784,710	693,657
Gen Elec Cap Corp. Medium Term NTS Bo Tranche # Tr 00818 6.875% Due 01-10-2039	1,060,000	1,231,011	1,201,442
Generac Holdings Inc. Com Stk	300	46,265	46,515
General Dynamics Corp. NT 2.85% Due 06-01-2041	256,000	184,837	182,664
General Dynamics Corp. NT 2.85% Due 06-01-2041	415,000	293,940	296,115
General Mls Inc. 3.0% Due 02-01-2051	100,000	74,439	63,391
General Mtrs Co. 5.2% Due 04-01-2045	1,210,000	1,201,119	1,050,830
General Mtrs Co. 5.2% Due 04-01-2045	3,852,000	3,470,845	3,345,287
General Mtrs Co. 5.4% Due 04-01-2048	515,000	468,727	454,349
General Mtrs Co. 5.95% Due 04-01-2049	398,000	391,057	376,468
General Mtrs Co. 5.95% Due 04-01-2049	1,500,000	1,468,860	1,418,848
General Mtrs Co. 6.25% Due 10-02-2043	657,000	668,172	651,804
George Wash Univ 4.3% Due 09-15-2044	1,150,000	1,150,000	986,806
Georgetown Univ 2.943% Due 04-01-2050	378,000	378,000	243,454
Georgetown Univ 2023 Taxable Fixed Rate Bd 5.115% Due 04-01-2053	200,000	201,046	186,834
Georgia Power Co. SR NT Ser 2021A 3.25% Due 03-15-2051	224,000	154,107	151,248
Georgia Power Co. SR NT Ser 2021A 3.25% Due 03-15-2051	420,000	288,288	283,589
Georgia Power Co. 3.7% Due 01-30-2050	535,000	407,862	393,416
Georgia Power Co. 3.7% Due 01-30-2050	309,000	232,527	227,225
Georgia Power Co. 3.7% Due 01-30-2050	1,400,000	1,395,436	1,029,499

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Georgia Power Co. 4.3% Due 03-15-2043	350,000	$ 300,934	$ 292,708
Georgia Power Co. 5.125% Due 05-15-2052 BEO	1,500,000	1,418,603	1,394,410
Georgia Power Co. 5.125% Due 05-15-2052 BEO	890,000	881,939	827,350
Gilead Sciences Inc.	1,700	159,182	157,029
Gilead Sciences Inc. 2.6% Due 10-01-2040	1,128,000	802,921	782,703
Gilead Sciences Inc. 2.6% Due 10-01-2040	510,000	445,144	353,882
Gilead Sciences Inc. 2.8% Due 10-01-2050/09-30-2020 Reg	50,000	30,939	30,785
Gilead Sciences Inc. 2.8% Due 10-01-2050/09-30-2020 Reg	8,768,000	5,883,233	5,398,529
Gilead Sciences 4.15% Due 03-01-2047	178,000	146,053	142,848
Gilead Sciences 4.15% Due 03-01-2047	60,000	56,531	48,151
Gilead Sciences 4.5% Due 02-01-2045	985,000	865,558	845,137
Gilead Sciences 4.5% Due 02-01-2045	369,000	346,651	316,605
Gilead Sciences 4.75% Due 03-01-2046	2,276,000	2,262,837	2,007,285
Gilead Sciences 4.75% Due 03-01-2046	5,525,000	5,953,188	4,872,693
Gilead Sciences 4.8% Due 04-01-2044	1,340,000	1,403,312	1,200,424
Gilead Sciences 5.1% Due 06-15-2035	1,195,000	1,190,208	1,176,952
Gilead Sciences 5.5% Due 11-15-2054	93,000	92,729	90,627
Gilead Sciences 5.6% Due 11-15-2064	3,000,000	2,978,700	2,900,072
Gilead Sciences 5.65% Due 12-01-2041	950,000	941,634	950,531
GlaxoSmithKline Cap Inc. 4.2% Due 03-18-2043	1,200,000	1,269,348	1,015,306
GlaxoSmithKline 6.375% Due 05-15-2038	1,434,000	1,730,190	1,554,326
Global Payments Inc. 5.4% Due 08-15-2032 BEO	900,000	898,497	900,157
Global Payments Inc. 5.95% Due 08-15-2052 BEO	265,000	263,829	257,248
Global Pmts Inc. 3.2% Due 08-15-2029 Reg	900,000	897,174	824,833
GLP Cap LP/Glp Fing II Inc. 6.25% Due 09-15-2054	1,035,000	1,026,544	1,037,996
Gnma II Jumbos 2.5% 30 Years Settles Jan	600,000	511,547	500,720
Golden St Tobacco. 2.746% Mun Due 06/01/2034 USD	400,000	399,356	336,640
Goldman Sachs Group Inc. 3.436% Due 02-24-2043	2,860,000	2,467,747	2,130,375
Goldman Sachs Group Inc. 2.908% Due 07-21-2042 BEO	1,421,000	1,213,370	988,351
Goldman Sachs Group Inc. 2.908% Due 07-21-2042 BEO	5,500,000	5,505,065	3,825,425
Goldman Sachs Group Inc. 2.908% Due 07-21-2042 BEO	1,365,000	964,190	949,401
Goldman Sachs Group Inc. 3.21% Due 04-22-2042 BEO	1,035,000	848,033	755,186
Goldman Sachs Group Inc. 3.21% Due 04-22-2042 BEO	324,000	212,933	236,406
Goldman Sachs Group Inc. 3.691% Due 06-05-2028	1,400,000	1,400,000	1,359,984
Goldman Sachs Group Inc. 3.814% Due 04-23-2029	1,400,000	1,400,000	1,346,718
Goldman Sachs Group Inc. 4.411% Due 04-23-2039	2,000,000	1,954,480	1,764,760
Goldman Sachs Group Inc. 5.016% Due 10-23-2035	3,698,000	3,698,000	3,541,415
Goldman Sachs Group Inc. 5.33% Due 07-23-2035	1,700,000	1,700,000	1,670,440
Goldman Sachs Group Inc. 5.561% Due 11-19-2045	4,050,000	4,028,294	3,914,824
Goldman Sachs 3.85% Due 01-26-2027	3,900,000	3,968,347	3,827,383
Goldman Sachs 4.75% Due 10-21-2045	1,024,000	996,246	907,083
Goldman Sachs 4.75% Due 10-21-2045	680,000	623,997	602,360
Goldman Sachs 4.8% Due 07-08-2044	225,000	207,972	199,067
Goldman Sachs 4.8% Due 07-08-2044	1,533,000	1,455,246	1,356,309
Goldman Sachs 4.8% Due 07-08-2044	1,600,000	1,706,836	1,415,587
Goldman Sachs 5.15% Due 05-22-2045	3,600,000	3,576,600	3,321,009
Goldman Sachs 5.15% Due 05-22-2045	345,000	346,152	318,263
Goldman Sachs 5.15% Due 05-22-2045	435,000	400,139	401,289
Goldman Sachs 5.851% Due 04-25-2035	1,700,000	1,700,000	1,732,985
Goldman Sachs 6.25% Due 02-01-2041	1,000,000	1,102,062	1,053,278
Goldman Sachs 6.25% Due 02-01-2041	1,025,000	1,088,933	1,079,610
Goldman Sachs 6.75% Due 10-01-2037	1,767,000	1,861,104	1,899,243
Gray Oak Pipeln 3.45% Due 10-15-2027	600,000	599,982	571,068

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Grupo Televisa S A 5% Due 05-13-2045	205,000	$ 163,772	$ 148,021
Grupo Televisa S A 5% Due 05-13-2045	200,000	168,880	144,411
Grupo Televisa S A 6.625% Due 01-15-2040	830,000	1,013,041	748,886
Grupo Televisa S A 6.625% Due 01-15-2040	735,000	861,436	663,170
Grupo Televisa S A 8.5% Due 03-11-2032	450,000	556,813	491,324
Guardian Life Ins 4.85% Due 01-24-2077	2,000,000	1,980,700	1,662,950
Guidewire Software Inc. Com USD 0.0001	300	51,491	50,574
GXO Logistics Inc. 6.5% Due 05-06-2034	1,300,000	1,285,180	1,333,485
Hackensack 4.211% Due 07-01-2048	290,000	355,488	236,353
Hackensack 4.5% Due 07-01-2057	1,930,000	1,912,707	1,603,645
Haleon US Capital LLC 4.0% Due 03-24-2052	405,000	346,842	312,976
Halliburton Co. 2.92% Due 03-01-2030	1,700,000	1,699,558	1,530,929
Halliburton Co. 4.75% Due 08-01-2043	505,000	499,171	440,345
Halozyme Therapeutics Inc. Com	1,400	72,298	66,934
Hanover Ins Group Inc. Com	400	62,647	61,864
Harris Corp. Del 5.054% Due 04-27-2045	169,000	202,990	155,033
Hartford Finl Svcs Group Inc. Del SR NT 2.9% Due 09-15-2051	162,000	91,136	101,010
Hartford Finl Svcs SR NT 6.625 Due 03-30-2040	500,000	498,695	536,552
Hartford Finl Svcs 6.625 Due 04-15-2042	2,063,000	2,700,885	2,195,451
Hartford Ins Group 3.6% Due 08-19-2049	3,000,000	2,966,310	2,184,330
Hasbro Inc. Com	3,400	212,721	190,094
HCA Inc. SR Secd NT 4.625% Due 03-15-2052	2,988,000	2,535,133	2,328,129
HCA Inc. SR Secd NT 4.625% Due 03-15-2052	1,355,000	1,135,866	1,055,761
HCA Inc. 3.5% Due 07-15-2051 BEO	3,045,000	2,184,549	1,972,903
HCA Inc. 3.5% Due 07-15-2051 BEO	2,270,000	1,741,844	1,470,769
HCA Inc. 3.5% Due 07-15-2051 BEO	2,700,000	2,686,527	1,749,373
HCA Inc. 4.375% Due 03-15-2042	315,000	316,351	257,329
HCA Inc. 4.375% Due 03-15-2042	900,000	885,834	735,227
HCA Inc. 5.25% Due 06-15-2049	250,000	229,163	216,789
HCA Inc. 5.25% Due 06-15-2049	646,000	702,056	560,183
HCA Inc. 5.9% Due 06-01-2053	1,400,000	1,354,052	1,321,439
HCA Inc. 5.9% Due 06-01-2053	402,000	402,056	379,442
HCA Inc. 5.95% Due 09-15-2054	695,000	694,548	662,063
HCA Inc. 5.95% Due 09-15-2054	238,000	253,670	226,721
HCA Inc. 6.0% Due 04-01-2054	748,000	746,745	713,616
HCA Inc. 6.0% Due 04-01-2054	1,400,000	1,391,922	1,335,645
HCA Inc. 6.1% Due 04-01-2064	300,000	316,692	286,591
Healthpeak Properties Inc. 3.5% Due 07-15-2029	1,200,000	1,194,864	1,123,409
Hershey Co. 3.375% Due 08-15-2046	890,000	670,473	642,091
Hess Corp. 5.6% Due 02-15-2041	435,000	405,833	429,965
Hess Corp. 5.6% Due 02-15-2041	2,457,000	2,565,602	2,428,561
Hess Corp. 5.8% Due 04-01-2047	1,451,000	1,522,556	1,454,229
Hess Corp. 5.8% Due 04-01-2047	4,050,000	4,365,290	4,059,013
Hess Corp. 5.8% Due 04-01-2047	415,000	423,753	415,924
Hess Corp. 6% Due 01-15-2040	454,000	476,484	473,038
Hewlett Packard Co. 6% Due 09-15-2041	300,000	340,950	304,522
Hewlett Packard Step Cpn 6.35% Due 10-15-2045	200,000	199,864	208,299
Highwoods Rlty Ltd. 3.05% Due 02-15-2030	700,000	698,215	616,946
Hlth Care Svc Corp. 3.2% Due 06-01-2050	500,000	495,515	320,300
Hoag Mem Hosp 3.803% Due 07-15-2052	613,000	613,000	465,423
Home Depot Inc. Com	460	186,646	178,935
Home Depot Inc. SR NT 2.75% Due 09-15-2051	2,287,000	1,461,918	1,396,539
Home Depot Inc. SR NT 2.75% Due 09-15-2051	1,535,000	982,547	937,336

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Home Depot Inc. 2.375% Due 03-15-2051	1,358,000	$ 859,847	$ 769,937
Home Depot Inc. 3.125% Due 12-15-2049	370,000	368,660	248,112
Home Depot Inc. 3.125% Due 12-15-2049	311,000	226,125	208,548
Home Depot Inc. 3.3% Due 04-15-2040 Reg	100,000	109,042	77,982
Home Depot Inc. 3.35% Due 04-15-2050 Reg	322,000	342,508	224,858
Home Depot Inc. 3.35% Due 04-15-2050 Reg	1,805,000	1,983,040	1,260,463
Home Depot Inc. 3.35% Due 04-15-2050 Reg	340,000	249,206	237,428
Home Depot Inc. 3.9% Due 06-15-2047	1,045,000	1,189,640	818,115
Home Depot Inc. 3.9% Due 06-15-2047	501,000	513,735	392,226
Home Depot Inc. 3.9% Due 06-15-2047	4,500,000	4,865,040	3,522,985
Home Depot Inc. 4.2% Due 04-01-2043	265,000	231,803	224,291
Home Depot Inc. 4.2% Due 04-01-2043	1,619,000	1,625,760	1,370,294
Home Depot Inc. 4.25% Due 04-01-2046	1,540,000	1,513,626	1,285,593
Home Depot Inc. 4.25% Due 04-01-2046	545,000	605,824	454,967
Home Depot Inc. 4.875 Due 02-15-2044	1,207,000	1,209,836	1,105,032
Home Depot Inc. 4.95% Due 09-15-2052 BEO	1,060,000	1,001,529	966,596
Home Depot Inc. 5.3% Due 06-25-2054	2,517,000	2,603,929	2,414,291
Home Depot Inc. 5.95% Due 04-01-2041	3,451,000	4,168,472	3,625,247
Hormel Foods Corp. Fixed 3.05% Due 06-03-2051	920,000	665,269	598,444
Houlihan Lokey Inc. Cl A Cl A	100	17,370	17,366
Howard Univ 5.209% Due 10-01-2052	660,000	660,000	574,974
HP Enterprise Co. 5.6% Due 10-15-2054	1,235,000	1,211,834	1,164,709
HSBC Holdings Plc Fltg Rt 2.871% Due 11-22-2032	13,500,000	11,497,410	11,389,770
HSBC Holdings Plc Sub NT 6.5% Due 09-15-2037	1,050,000	1,277,628	1,072,251
HSBC Holdings Plc Sub NT 6.8% Due 06-01-2038	2,981,000	3,807,791	3,126,672
HSBC Holdings Plc 4.95% Due 03-31-2030	500,000	499,375	494,916
HSBC Holdings Plc 5.874% Due 11-18-2035	540,000	540,000	526,754
HSBC Holdings Plc 6.1% Due 01-14-2042	505,000	543,965	537,291
Humana Inc. Fixed 3.95% Due 08-15-2049	288,000	213,129	207,480
Humana Inc. 4.625 Due 12-01-2042	185,000	158,218	152,226
Humana Inc. 4.8% Due 03-15-2047	270,000	225,642	220,087
Humana Inc. 4.8% Due 03-15-2047	2,100,000	2,098,005	1,711,785
Humana Inc. 5.5% Due 03-15-2053	369,000	358,314	329,867
Humana Inc. 5.5% Due 03-15-2053	430,000	418,991	384,398
Humana Inc. 5.75% Due 04-15-2054	1,260,000	1,251,912	1,169,495
Humana Inc. 5.75% Due 04-15-2054	522,000	513,885	484,505
Humana Inc. 5.75% Due 04-15-2054	2,000,000	1,998,980	1,856,341
Humana Inc. 5.75% Due 04-15-2054	1,300,000	1,299,337	1,206,622
Humana Inc. 5.95% Due 03-15-2034	540,000	559,748	543,820
Huntsman Intl LLC 4.5% Due 05-01-2029	400,000	401,308	381,384
Hyatt Hotels Corp. 4.375% Due 09-15-2028	100,000	99,866	97,228
IBM Internat Capital 5.25% Due 02-05-2044	150,000	146,069	142,246
Ice_Cds Goldus33 06/20/2025 Sell Boeing Co. 2.6% Due 10/30/2 Swpc0Laf7	400,000	3,388	1,375
Ice_Cds Goldus33 06/20/2026 Sell AT&T Inc. 3.8% Due 02/15/20 Swpc0K0C7	2,200,000	23,001	20,888
Ice_Cds Goldus33 06/20/2026 Sell General Electric Co. 2. Swpc0Jyy5	2,500,000	44,142	32,527
Ice_Cds Goldus33 06/20/2027 Sell Boeing Co. 2.6% Due 10/30/2 Swpc0Kwj7	2,000,000	23,801	13,842
Ice_Cds Goldus33 06/20/2028 Sell AT&T Inc. 3.8% Due 02/15/20 Swpc0Lx54	600,000	7,310	9,894

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Ice_Cds Goldus33 06/20/2028 Sell General Motors Co. 4.2% Swpc0Lug3	1,200,000	$ 179,068	$ 169,048
Ice_Cds Goldus33 12/20/2026 Sell Boeing Co. 2.6% Due 10/30/2 Swpc0Kbg6	2,200,000	26,243	16,704
Ice_Cds Goldus33 12/20/2026 Sell General Electric Co. 2. Swpc0Kbe1	300,000	6,041	5,100
Ice_Cds Goldus33 12/20/2026 Sell Lennar Corp. 4.5% Due 04/30 Swpc0Kfy3	3,400,000	434,785	305,996
Ice_Cds Goldus33 12/20/2026 Sell Verizon Communications	10,200,000	136,522	128,456
Ice_Cds Goldus33 20/06/2028 Sell Volkswagen Intl Fin Nv	1,000,000	319	7,493
Ice_Cds Goldus33 20/06/2031 Sell Cellnex Telecom SA 2.3	900,000	235,812	215,804
Ice_Cds Goldus33 20/12/2025 Sell Bnp Paribas 2.0059Flt	1,600,000	10,471	12,792
Ice_Cds Goldus33 20/12/2025 Sell Rolls-Royce Plc 2.125%	400,000	4,479	3,356
Ice_Cdx Goldus33 06/20/2027 Sell Cdx.Na.Ig.38 Swpc0Ksk9	600,000	12,283	10,761
Ice_Cdx Goldus33 06/20/2028 Sell Cdx.Na.Ig.40 Swpc0LPd6	2,300,000	49,323	50,273
Ice_Cdx Goldus33 06/20/2029 Sell Cdx.Em.41 Swpc0Mja7	100,000	-	-
Ice_Cdx Goldus33 06/20/2031 Sell Cdx.Na.Ig.36 Swpc0Jzb4	400,000	5,311	7,252
Ice_Cdx Goldus33 06/20/2033 Sell Cdx.Na.Ig.40 Swpc0LPp9	400,000	2,895	6,153
Ice_Cdx Goldus33 12/20/2025 Sell Cdx.Em.34 Swpc0Jj14	460,000	-	-
Ice_Cdx Goldus33 12/20/2026 Sell Cdx.Em.36 Swpc0Kc00	460,000	-	381
Ice_Cdx Goldus33 12/20/2028 Sell Cdx.Em.40 Swpc0M363	200,000	-	-
Ice_Cdx Goldus33 12/20/2028 Sell Cdx.Na.Ig.41 Swpc0M330	800,000	16,717	18,213
Ice_Cdx Goldus33 12/20/2029 Sell Cdx.Em.42 Swpc0Mww4	300,000	-	-
Ice_Cdx Goldus33 12/20/2029 Sell Cdx.Na.Ig.43 Swpc0Mwq7	318,700,000	7,334,887	7,219,830
Ice_Cdx Goldus33 12/20/2030 Sell Cdx.Na.Ig.35 Swpc0Jj89	100,000	1,524	1,985
Ice_Cdx Goldus33 12/20/2031 Sell Cdx.Na.Ig.37 Swpc0Kc18	900,000	10,395	15,272
Ice_Cdx Goldus33 12/20/2032 Sell Cdx.Na.Ig.39 Swpc0Lbc3	900,000	6,871	13,222
Ice_Cdx Goldus33 12/20/2034 Sell Cdx.Na.Ig.43 Swpc0Mwu8	1,700,000	10,181	13,286
Ice_Cdx Goldus33 20/12/2029 Sell Itraxx Europe Series 4 Swpc0Mw38	7,700,000	173,435	160,719
Idaho Power Co. Secd Medium Term NTS 5.5% Due 03-15-2053	1,300,000	1,287,741	1,249,618
Il St Build America Bonds-Taxable-Ser 3 6.725% Due 04-01-2035 BEO	918,077	926,879	955,054
Illumina Inc. Com	600	82,121	80,178
Illumina Inc. 5.75% Due 12-13-2027	1,700,000	1,697,671	1,744,623
IMB Internat Capital 5.3% Due 02-05-2054	2,410,000	2,337,445	2,227,015
IN Mich Power Co. 4.55% Due 03-15-2046	952,000	981,756	805,751
IN Mich Power Co. 6.05% Due 03-15-2037	230,000	256,876	237,013
IN Univ Hlth Inc. 2.852% Due 11-01-2051	620,000	417,272	388,791
Indianapolis Power & Lt Co. 1St Mtg Bd Ser 144A 5.7% Due 04-01-2054	2,200,000	2,193,664	2,164,248
Ing Groep N V 4.252% Due 03-28-2033	800,000	800,000	741,502
Ing Groep N V 5.335% Due 03-19-2030	1,800,000	1,800,000	1,807,238
Ingersoll Rand Inc. 5.7% Due 06-15-2054	1,218,000	1,213,018	1,197,167
Insulet Corp. Com Stk	388	80,134	101,295
Intel Corp. SR NT 3.2% Due 08-12-2061	314,000	181,680	170,693
Intel Corp. 2.8% Due 08-12-2041/08-12-2021 BEO	639,000	569,810	407,760
Intel Corp. 3.25% Due 11-15-2049	1,028,000	724,498	614,606
Intel Corp. 3.25% Due 11-15-2049	4,100,000	3,802,061	2,451,251
Intel Corp. 3.734% Due 12-08-2047 BEO	1,759,000	1,612,082	1,161,319
Intel Corp. 4.1% Due 05-11-2047	780,000	766,694	554,724
Intel Corp. 4.1% Due 05-19-2046	250,000	207,803	177,924
Intel Corp. 4.25% Due 12-15-2042	495,000	408,593	376,273

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Intel Corp. 4.25% Due 12-15-2042	1,807,000	$ 1,574,989	$ 1,373,586
Intel Corp. 4.75% Due 03-25-2050	230,000	188,025	177,948
Intel Corp. 4.9% Due 07-29-2045	310,000	268,575	250,697
Intel Corp. 4.9% Due 08-05-2052	420,000	358,533	332,106
Intel Corp. 5.05% Due 08-05-2062 BEO	1,065,000	1,034,662	831,961
Intel Corp. 5.05% Due 08-05-2062 BEO	697,000	578,127	544,485
Intel Corp. 5.82% Due 02-10-2053	405,000	402,609	358,698
Intel Corp. 5.82% Due 02-10-2053	-	-	-
Intel Corp. 6.02% Due 02-10-2063	1,200,000	1,227,804	1,084,378
Intercontinental Exchange Inc. New Issue 30Yr 4.95% Due 06-15-2052	5,000,000	4,930,500	4,469,371
Intercontinental Exchange Inc. 2.65% Due 09-15-2040	1,330,000	920,560	929,896
Intercontinental Exchange Inc. 3.0% Due 06-15-2050 BEO	1,775,000	1,208,550	1,140,100
Intercontinental Exchange Inc. 3.0% Due 06-15-2050 BEO	1,100,000	1,083,456	706,541
Intercontinental Exchange Inc. 3.0% Due 09-15-2060 Reg	896,000	570,417	520,932
Intercontinental Exchange Inc. 5.2% Due 06-15-2062	724,000	748,696	658,484
Intercontinental Exchange Inc. 5.2% Due 06-15-2062	4,371,000	4,341,627	3,975,460
Intercontinental Exchange Inc. 5.2% Due 06-15-2062	545,000	509,046	495,682
Intercontinental 4.25% Due 09-21-2048	900,000	893,592	731,043
International Business Machs Corp. 4 NTS Due 06-20-2042 USD 1000	735,000	593,454	600,950
International Business Machs Corp. 4.15% Due 05-15-2039	1,712,000	1,480,277	1,473,421
Interpublic Group Cos Inc. 5.4% Due 10-01-2048	1,400,000	1,392,146	1,322,113
Interpublic Group Cos Inc. 5.4% Due 10-01-2048	1,392,000	1,406,418	1,314,558
Interpublic Group Of Companies Inco. 3.375% Due 03-01-2041 BEO	1,069,000	856,755	789,628
Interstate Power& Light Co. 4.95% Due 09-30-2034	1,260,000	1,273,471	1,211,914
Interstate Power & Lt Co. 5.45% Due 09-30-2054	1,800,000	1,793,034	1,704,769
Interstate Power & Lt Co. 5.45% Due 09-30-2054	630,000	638,958	596,669
Intl Business Fixed 2.85% Due 05-15-2040	865,000	684,051	616,698
Intl Business 3.43% Due 02-09-2052	575,000	397,848	392,886
Intl Flavors & Fragrances Inc. Com	1,300	126,804	109,915
Intl Flavors & 4.375% Due 06-01-2047	2,500,000	2,491,250	1,957,169
Intl Flavors & 4.375% Due 06-01-2047	420,000	321,686	328,804
Intl Paper Co. 4.4% Due 08-15-2047	365,000	317,930	298,717
Intl Paper Co. 5.15% Due 05-15-2046	145,000	187,288	131,225
Intl Paper Co. 6 Due 11-15-2041	1,349,000	1,679,374	1,381,606
Intl Paper Co. 6 Due 11-15-2041	600,000	707,938	614,502
Intst Power & Lt Co. 4.7% Due 10-15-2043	335,000	409,762	287,349
Intuit Com	60	38,249	37,710
Intuit Inc. 5.5% Due 09-15-2053	365,000	361,978	357,967
Invitation Homes Oper Partnership 4.875% Due 02-01-2035	1,251,000	1,229,473	1,183,791
Invitation Homes Oper Partnership SR NT 2.7% Due 01-15-2034	324,000	262,664	258,503
Invitation Homes Oper Partnership 2.3% Due 11-15-2028 BEO	2,000,000	1,997,420	1,804,936
Ipalco. Enterprises Inc. SR Secd NT 5.75% Due 04-01-2034	1,100,000	1,096,887	1,102,137
Japanese Yen - Cash	113,096	113,096	113,096
Japanese Yen - Cash Collateral Due To/From Ccp Broker	1	1	1
Jackson Finl Inc. SR NT 4% Due 11-23-2051	5,300,000	5,261,464	3,659,922
Janus Henderson Group Plc Ord USD 1.50	100	3,472	4,253
JBS USA Lux S A 6.5% Due 12-01-2052	320,000	307,602	325,511
JBS USA/Food/Finance 3.0% Due 05-15-2032	1,215,000	1,202,680	1,011,232
JBS USA/Food/Finance 4.375% Due 02-02-2052	4,000,000	3,998,680	3,014,583
JBS USA/Food/Finance 4.375% Due 02-02-2052	630,000	451,563	474,797
JDE Peets Nv NT 144A 1.375% Due 01-15-2027	1,000,000	993,550	928,097

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Johns Hopkins Univ 2.813% Due 01-01-2060	363,000	$ 363,000	$ 214,835
Johnson & Johnson Com USD 1	1,144	175,742	165,445
Johnson & Johnson 2.1% Due 09-01-2040 Reg	1,049,000	976,353	697,927
Johnson & Johnson 3.4% Due 01-15-2038	310,000	311,173	259,338
Johnson & Johnson 3.5% Due 01-15-2048	7,000,000	6,973,610	5,266,640
Johnson & Johnson 3.55% Due 03-01-2036	445,000	404,580	388,714
Johnson & Johnson 3.625% Due 03-03-2037	2,280,000	2,513,135	1,977,912
Johnson & Johnson 3.75% Due 03-03-2047	587,000	568,415	463,141
Johnson & Johnson 4.5 Due 09-01-2040 Reg	260,000	231,452	242,834
Johnson Ctls Intl Plc SR NT Step Up 07-02-2064 12-28-2016	612,000	591,621	517,823
Johnson Ctls Intl 6% Due 01-15-2036	375,000	442,470	390,705
Johnsonville Aerod Com Tur Gen LLC 5.078% Due 10-01-2054	1,110,000	1,112,176	1,066,010
Jones Lang Lasalle Inc. Com Stk	690	185,277	174,667
JPMorgan Chase & Co. Com	800	173,601	191,768
JPMorgan Chase & Co. Formerly JPMorgan NT 6.4% Due 05-15-2038 BEO	225,000	244,994	245,662
JPMorgan Chase & Co. 3.109% Due 04-22-2051	1,381,000	964,807	916,186
JPMorgan Chase & Co. 3.109% Due 04-22-2051	1,483,000	1,037,025	983,855
JPMorgan Chase & Co. 3.109% Due 04-22-2051	1,688,000	1,688,000	1,119,857
JPMorgan Chase & Co. 3.109% Due 04-22-2041/10-22-2020 Reg	5,999,000	5,519,092	4,451,304
JPMorgan Chase & Co. 3.109% Due 04-22-2041/10-22-2020 Reg	90,000	75,645	66,781
JPMorgan Chase & Co. 3.157% Due 04-22-2042	1,010,000	994,396	742,323
JPMorgan Chase & Co. 3.157% Due 04-22-2042	2,960,000	2,183,862	2,175,520
JPMorgan Chase & Co. 3.328% Due 04-22-2052	5,000,000	5,000,000	3,431,209
JPMorgan Chase & Co. 3.328% Due 04-22-2052	5,300,000	5,300,000	3,637,082
JPMorgan Chase & Co. 3.328% Due 04-22-2052	5,373,000	4,136,130	3,687,178
JPMorgan Chase & Co. 3.882% Due 07-24-2038	3,300,000	3,090,701	2,817,726
JPMorgan Chase & Co. 3.897% Due 01-23-2049	3,250,000	3,250,000	2,501,923
JPMorgan Chase & Co. 3.897% Due 01-23-2049	2,150,000	1,835,251	1,655,118
JPMorgan Chase & Co. 3.897% Due 01-23-2049	528,000	406,058	406,466
JPMorgan Chase & Co. 3.964% Due 11-15-2048	2,318,000	2,408,089	1,813,894
JPMorgan Chase & Co. 3.964% Due 11-15-2048	3,713,000	3,244,935	2,905,517
JPMorgan Chase & Co. 4.032% Due 07-24-2048	735,000	626,900	580,308
JPMorgan Chase & Co. 4.032% Due 07-24-2048	1,700,000	1,700,000	1,342,209
JPMorgan Chase & Co. 4.032% Due 07-24-2048	2,500,000	2,536,125	1,973,836
JPMorgan Chase & Co. 4.26% Due 02-22-2048	410,000	334,528	339,743
JPMorgan Chase & Co. 4.26% Due 02-22-2048	2,100,000	2,100,000	1,740,147
JPMorgan Chase & Co. 4.26% Due 02-22-2048	725,000	762,512	600,765
JPMorgan Chase & Co. 4.323% Due 04-26-2028	1,700,000	1,662,753	1,679,504
JPMorgan Chase & Co. 4.85% Notes Due 02-01-2044	2,400,000	2,484,355	2,210,246
JPMorgan Chase & Co. 4.946% Due 10-22-2035	1,300,000	1,300,000	1,252,317
JPMorgan Chase & Co. 5.4% Snr NTS Due 01-06-2042 USD 1000	1,074,000	1,191,877	1,060,749
JPMorgan Chase & Co. 5.4% Snr NTS Due 01-06-2042 USD 1000	3,500,000	3,682,531	3,456,817
JPMorgan Chase & Co. 5.4% Snr NTS Due 01-06-2042 USD 1000	590,000	555,558	582,721
JPMorgan Chase & Co. 5.5% Due 10-15-2040	1,035,000	1,037,964	1,030,572
JPMorgan Chase & Co. 5.53% Due 07-22-2035	2,500,000	2,503,060	2,473,321
JPMorgan Chase & Co. 5.534% Due 11-29-2045	3,132,000	3,132,410	3,059,826
JPMorgan Chase & Co. 5.534% Due 11-29-2045	2,005,000	2,006,535	1,958,796
JPMorgan Chase & Co. 5.534% Due 11-29-2045	1,600,000	1,655,776	1,563,129
JPMorgan Chase & Co. 5.625% Due 08-16-2043 Reg	900,000	1,028,043	898,050
JPMorgan Chase & Co. 2.956% Due 05-13-2031	756,000	756,000	676,282
JPMorgan Chase & Co. 5.35% Due 06-01-2034	1,700,000	1,705,423	1,700,748
JPMorgan Chase & Fltg Rt 2.525% Due 11-19-2041	2,205,000	1,521,618	1,495,222

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JPMorgan Chase & Fltg Rt 2.525% Due 11-19-2041	1,305,000	$ 1,029,919	$ 884,927
JPMorgan Chase & Fltg Rt 6.254% Due 10-23-2034	1,500,000	1,500,000	1,585,593
JPMorgan Chase & 5.6% Due 07-15-2041	550,000	571,791	555,296
JPMorgan Chase & 5.6% Due 07-15-2041	800,000	936,200	807,703
Kaiser Fndtn Hosps 2.81% Due 06-01-2041	475,000	478,629	336,505
Kaiser Fndtn Hosps 2.81% Due 06-01-2041	321,000	226,498	227,407
Kaiser Fndtn Hosps 3.002% Due 06-01-2051 Reg	322,000	272,089	209,435
Kaiser Fndtn Hosps 3.002% Due 06-01-2051 Reg	1,555,000	1,341,571	1,011,404
Kaiser Fndtn Hosps 3.266% Due 11-01-2049	3,300,000	3,300,000	2,290,758
Kaiser Fndtn Hosps 4.15% Due 05-01-2047	1,700,000	1,902,521	1,388,014
Kaiser Fndtn Hosps 4.15% Due 05-01-2047	1,330,000	1,179,844	1,085,917
Kaiser Fndtn Hosps 4.15% Due 05-01-2047	1,670,000	1,689,720	1,363,520
Kaiser Fndtn Hosps 4.875% Due 04-01-2042	382,000	475,588	353,626
Kansas City Power & Lt Co. 5.3 Due 10-01-2041	530,000	514,021	501,928
Kentucky Utilities Co. 3.3% Due 06-01-2050 BEO	420,000	389,655	283,295
Kentucky Utilities Co. 3.3% Due 06-01-2050 BEO	600,000	597,054	404,707
Kentucky Utils Co. 4.375% Due 10-01-2045	845,000	875,612	700,957
Kenvue Inc. 5.05% Due 03-22-2053	1,600,000	1,589,728	1,485,306
Kenvue Inc. 5.05% Due 03-22-2053	1,537,000	1,430,241	1,426,822
Kenvue Inc. 5.1% Due 03-22-2043	95,000	95,426	91,218
Kenvue Inc. 5.2% Due 03-22-2063	1,005,000	978,908	930,290
Kenvue Inc. 5.2% Due 03-22-2063	1,600,000	1,588,800	1,481,058
Keurig Dr Pepper Inc. SR NT 3.35% Due 03-15-2051	475,000	343,506	318,820
Keurig Dr Pepper Inc. 3.8% Due 05-01-2050 BEO	825,000	912,406	607,739
Keycorp. 6.401% Due 03-06-2035	6,644,000	6,878,776	6,920,752
Keysight Technologies Inc. Com	355	51,797	57,024
Kilroy Realty LP 3.05% Due 02-15-2030	1,100,000	1,098,658	964,508
Kimberly-Clark 5.3% Due 03-01-2041	355,000	366,296	348,571
Kimberly-Clark 6.625% Due 08-01-2037	495,000	581,620	559,900
Kimco. Rlty Corp. Rt 4.25% Due 04-01-2045	300,000	272,517	243,020
Kimco. Rlty Corp. 3.7% Due 10-01-2049	505,000	412,343	367,106
Kimco. Rlty Corp. 4.45% Due 09-01-2047	425,000	381,489	350,453
Kinder Morgan Energy Partners LP 5% Due 03-01-2043	215,000	192,210	187,562
Kinder Morgan Inc. Del SR NT 3.6% Due 02-15-2051	520,000	349,360	351,786
Kinder Morgan Inc. Del SR NT 3.6% Due 02-15-2051	435,000	314,062	294,282
Kinder Morgan Inc. Fixed 3.25% Due 08-01-2050	141,000	92,839	89,442
Kinder Morgan Inc. Fixed 3.25% Due 08-01-2050	630,000	391,299	399,635
Kinder Morgan Inc. 5.2% Due 03-01-2048	275,000	219,489	243,170
Kinder Morgan Inc. 5.2% Due 03-01-2048	196,000	177,562	173,314
Kinder Morgan Inc. 5.4% Due 02-01-2034	500,000	514,195	492,557
Kinder Morgan Inc. 5.55% Due 06-01-2045	390,000	367,458	364,398
Kinder Morgan Inc. 5.95% Due 08-01-2054	139,000	138,363	135,995
Kinder Morgan Inc. 5.95% Due 08-01-2054	1,208,000	1,208,352	1,181,886
Kinder Morgan 5.4% Due 09-01-2044	514,000	475,361	469,410
Kinder Morgan 5.4% Due 09-01-2044	935,000	943,157	853,887
Kinder Morgan 5.5% Due 03-01-2044	1,375,000	1,288,219	1,274,860
Kinder Morgan 5.55 Due 03-01-2044	760,000	702,083	704,650
Kinder Morgan 5.625% Due 09-01-2041	1,028,000	983,700	969,926
Kinder Morgan 6.375% Due 03-01-2041	450,000	511,984	460,141
Kinder Morgan 6.5% Due 09-01-2039	2,000,000	2,243,880	2,092,048
Kinder Morgan 6.5% Due 09-01-2039	1,240,000	1,456,394	1,297,070
Kinder Morgan 6.55% Due 09-15-2040	160,000	191,915	166,334
Kinder Morgan 6.95% Due 01-15-2038	1,900,000	2,429,701	2,060,491

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Kite Rlty Group Tr Com New Com New	2,600	$ 70,385	$ 65,624
KLA Corp. 3.3% Due 03-01-2050	1,036,000	875,049	716,748
KLA Corp. 3.3% Due 03-01-2050	450,000	339,215	311,329
KLA Corp. 4.95% Due 07-15-2052	610,000	591,276	555,245
KLA Corp. 4.95% Due 07-15-2052	1,068,000	1,038,959	972,133
KLA Corp. 5.25% Due 07-15-2062	880,000	839,811	825,058
KLA Corp. 5% Due 03-15-2049	1,806,000	1,882,724	1,660,562
KLA Corp. 5% Due 03-15-2049	190,000	256,472	174,699
KLA Corporation Com USD 0.001	260	176,475	163,831
Kraft Foods Group 5% Due 06-04-2042	1,345,000	1,262,762	1,210,126
Kraft Foods Group 6.875% Due 01-26-2039	290,000	302,247	319,876
Kraft Heinz Foods Co. Gtd SR NT 4.625% Due 10-01-2039	1,060,000	972,293	948,604
Kraft Heinz Foods Co. Gtd SR NT 4.875% Due 10-01-2049	1,030,000	913,130	881,747
Kraft Heinz Foods Co. Gtd SR NT 4.875% Due 10-01-2049	2,042,000	1,809,383	1,748,085
Kraft Heinz Foods 4.375% Due 06-01-2046	214,000	182,426	173,293
Kraft Heinz Foods 5.2% Due 07-15-2045	65,000	60,081	58,790
Kraft Heinz Foods 5.2% Due 07-15-2045	235,000	216,517	212,548
Kroger Co. 4.45% Due 02-01-2047	340,000	420,226	280,064
Kroger Co. 5.5% Due 09-15-2054	1,120,000	1,116,881	1,056,229
Kroger Co. 5.5% Due 09-15-2054	1,900,000	1,892,172	1,791,816
Kroger Co. 5.65% Due 09-15-2064	1,345,000	1,342,234	1,266,844
KSL Coml Mtg Tr Fltg Rt 6.35357% Due 12-15-2039	630,000	628,425	629,015
KY Utils Co. 4.65 Due 11-14-2043	470,000	525,361	401,123
La Loc Govt Envi Facs & Taxable-La Utils Restoration 4.475% Due 08-01-2039	2,055,000	2,057,840	1,913,851
Lab Corp. Amer 4.7% Due 02-01-2045	335,000	382,416	288,304
Lam Resh Corp. Com New	558	48,679	40,304
Lam Resh Corp. 2.875% Due 06-15-2050	1,088,000	798,211	688,498
Lam Resh Corp. 3.125% Due 06-15-2060	325,000	209,274	199,336
Lam Resh Corp. 4.875% Due 03-15-2049	525,000	520,587	472,191
Lam Resh Corp. 4.875% Due 03-15-2049	2,595,000	2,753,404	2,333,974
Las Vegas Sands Corp. 6.2% Due 08-15-2034	1,800,000	1,797,642	1,812,274
Lazard Group LLC 4.375% Due 03-11-202	500,000	496,205	487,029
LCH_IRS Goldus33 03/01/2029 Eur P 2.76% / R 6Meurib Swu020Hb3	200,000	-	-
LCH_IRS Goldus33 05/11/2034 Eur P 6Meurib / R 2.41% Swu02Ceu8	600,000	-	1,883
LCH_IRS Goldus33 13/12/2028 Eur P 2.92% / R 6Meurib Swu01Zsw9	100,000	-	-
LCH_IRS Goldus33 19/03/2035 Eur P 6Meurib / R 2.5% Swu028Yb7	20,400,000	157,776	276,207
LCH_IRS Goldus33 19/03/2055 Eur P 2.25% / R 6Meurib Swu02A2D3	11,424,000	57,528	-
LCH_IRS Goldus33 20/03/2034 Aud P 6Mbbsw / R 4.5% Swu01Xjv6	2,700,000	-	25,037
LCH_IRS Goldus33 20/09/2033 Aud P 6Mbbsw / R 4.5% Swu01Pdu1	4,700,000	-	47,134
LCH_IRS Goldus33 25/09/2029 Eur P 2.3% / R 6Meurib Swu02Ay55	1,000,000	-	657
LCH_IRS Goldus33 31/12/2034 Eur P 6Meurib / R 2.38% Swu02E1O2	400,000	-	707
LCH_OIS Goldus33 03/19/2030 USD P 3% / R 1Dsofr Swu02Dc95	47,400,000	2,148,964	2,173,299
LCH_OIS Goldus33 03/19/2035 USD P 3.25% / R 1Dsofr Swu02D619	8,760,000	552,715	579,605
LCH_OIS Goldus33 03/19/2055 USD P 3.25% / R 1Dsofr Swu02Dcp9	29,000,000	2,985,427	3,347,664
LCH_OIS Goldus33 12/15/2026 USD P 1.25% / R 1Dsofr Swu01P4T4	2,930,000	-	174,197
LCH_OIS Goldus33 17/06/2030 Cad P 1Dcorra / R 1.5% Swu021Cx8	3,040,000	-	-
LCH_OIS Goldus33 18/09/2029 Gbp P 4% / R 1Dsonia Swu022Dv9	4,300,000	-	27,433
Leidos Holdings Inc. Com	451	56,366	64,971
Lilly Eli & Co. 2.5% Due 08-25-2020	608,000	366,788	324,482
Lilly Eli & Co. 3.7% Due 03-01-2045	365,000	296,417	288,313
Lilly Eli & Co. 3.95% Due 03-15-2049	440,000	354,500	344,804
Lilly Eli & Co. 4.15% Due 03-15-2059	826,000	707,631	647,536

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Lilly Eli & Co. 5.05% Due 08-14-2054	815,000	$ 842,637	$ 756,272
Lilly Eli & Co. 5.1% Due 02-09-2064	1,682,000	1,672,896	1,540,108
Lilly Eli & Co. 5.1% Due 02-09-2064	2,165,000	2,133,447	1,982,362
Lincoln Natl Corp. 4.35% Due 03-01-2048	560,000	607,704	435,407
Lloyds Bank Plc 0%-Var Snr 02/04/2032 USD	800,000	612,000	525,725
Lloyds Bkg Group Plc Formerly 4.55% Due 08-16-2028 Reg	800,000	797,584	785,029
Lloyds Bkg Group Plc 5.679% Due 01-05-2035	2,500,000	2,500,000	2,490,260
Lloyds Bkg Group 3.75% Due 01-11-2027	1,600,000	1,588,928	1,563,993
Lockheed Martin Corp. SR NT 4.15% Due 06-15-2053	1,265,000	1,194,981	1,012,587
Lockheed Martin Corp. SR NT 4.3% Due 06-15-2062	2,600,000	2,580,422	2,062,882
Lockheed Martin Corp. SR NT 4.3% Due 06-15-2062	218,000	178,231	172,965
Lockheed Martin Corp. 4.7% Due 12-15-2031	840,000	839,496	826,997
Lockheed Martin Corp. 5.2% Due 02-15-2055	1,100,000	1,097,995	1,036,767
Lockheed Martin Corp. 5.2% Due 02-15-2064	737,000	701,414	685,377
Lockheed Martin Corp. 5.7% Due 11-15-2054	983,000	975,624	1,001,842
Lockheed Martin Fixed 2.8% Due 06-15-2050	1,021,000	682,076	640,599
Lockheed Martin Fixed 2.8% Due 06-15-2050	620,000	411,476	389,003
Lockheed Martin Fixed 2.8% Due 06-15-2050	1,100,000	1,090,463	690,166
Lockheed Martin 3.8% Due 03-01-2045	1,670,000	1,343,307	1,317,650
Lockheed Martin 4.07% Due 12-15-2042	2,315,000	2,059,509	1,932,070
Lockheed Martin 5.9% Due 11-15-2063	869,000	927,326	909,303
Louisiana Loc Govt Environmental Fa Muni 4.275% Due 02-01-2036 BEO	1,545,000	1,547,817	1,462,431
Louisville Gas & Elec Co. 4.25% Due 04-01-2049	350,000	349,587	278,343
Lowe's Companies Fixed 3.5% Due 04-01-2051	730,000	683,282	498,665
Lowe'sCompanies Inc. 2.8% Due 09-15-2041	800,000	559,051	549,428
Lowe's Companies Inc. 5.75% Due 07-01-2053	2,000,000	2,041,860	1,961,200
Lowes Cos Inc. Fixed 4.55% Due 04-05-2049	949,000	958,466	784,550
Lowes Cos Inc. Fixed 5.8% Due 09-15-2062	1,161,000	1,184,700	1,124,096
Lowes Cos Inc. Fixed 5.8% Due 09-15-2062	500,000	496,220	484,107
Lowes Cos Inc. 3.7% Due 04-15-2046	700,000	696,108	518,661
Lowes Cos Inc. 3.7% Due 04-15-2046	3,055,000	2,629,284	2,263,583
Lowes Cos Inc. 3% Due 10-15-2050	1,015,000	715,097	631,650
Lowes Cos Inc. 3% Due 10-15-2050	2,398,000	1,842,159	1,492,312
Lowes Cos Inc. 4.05% Due 05-03-2047	2,500,000	2,484,100	1,942,652
Lowes Cos Inc. 4.25% Due 09-15-2044	228,000	235,344	176,701
Lowes Cos Inc. 4.45% Due 04-01-2062	435,000	339,265	337,514
Lowes Cos Inc. 4.45% Due 04-01-2062	64,000	50,883	49,657
Lowes Cos Inc. 5.125% Due 04-15-2050 BEO	200,000	270,885	179,231
LPl Finl Holdings Inc. Com	420	134,723	137,134
LYB Intl Fin III LLC 4.2% Due 05-01-2050Reg	1,936,000	1,474,568	1,444,809
LYB Intl Fin III LLC 4.2% Due 05-01-2050Reg	1,705,000	1,306,943	1,272,417
LYB Intl Fin III LLC 4.2% Due 10-15-2049	815,000	841,859	613,353
LYB Intl Fin III 3.625% Due 04-01-2051	773,000	554,234	519,951
Lyft Inc. Cl A Cl A	5,221	84,354	67,351
LyondellBasell 4.625% Due 02-26-2055	1,225,000	1,204,824	966,323
LyondellBasell 4.625% Due 02-26-2055	298,000	244,366	235,073
L3Harris Technologies Inc. 5.6% Due 07-31-2053	2,533,000	2,513,592	2,457,676
M & T Bk Corp. 5.385% Due 01-16-2036	4,510,000	4,510,000	4,372,918
M.D.C. Holdings Inc. 3.966% Due 08-06-2061	1,100,000	1,100,000	820,841
Mexican Peso - Cash	786	786	786
Ma Inst Tech 3.067% Due 04-01-2052	245,000	178,164	164,687
Ma Inst Tech 3.885% Due 07-01-2116	3,251,000	3,128,350	2,281,267

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Ma Inst Tech 3.885% Due 07-01-2116	1,046,000	$ 1,046,000	$ 733,991
Marathon Pete Corp. Fixed 4.5% Due 04-01-2048	320,000	268,122	250,206
Marathon Pete Corp. 4.75% Due 09-15-2044	1,086,000	867,604	902,154
Marathon Pete Corp. 5.85% Due 12-15-2045	510,000	501,557	485,453
Marathon Pete Corp. 6.5% Due 03-01-2041	500,000	652,770	518,369
Markel Group Inc. SR NT 3.45% Due 05-07-2052	330,000	223,661	219,564
Marriott International 5.35% Due 03-15-2035	1,900,000	1,888,486	1,877,397
Mars Inc. Del 2.375% Due 07-16-2040	2,000,000	1,999,360	1,325,131
Marsh & McLennan Companies Inc. 5.45% Due 03-15-2053	125,000	127,865	120,881
Marsh & McLennan Companies Inc. 5.45% Due 03-15-2053	67,000	60,299	64,792
Marsh & McLennan Cos Inc. SR NT 2.9% Due 12-15-2051	1,643,000	1,207,750	1,024,376
Marsh & McLennan Cos Inc. SR NT 2.9% Due 12-15-2051	425,000	294,538	264,979
Marsh & McLennan Cos Inc. SR NT 2.9% Due 12-15-2051	4,688,000	4,676,796	2,922,870
Marsh & McLennan Cos Inc. 4.2% Due 03-01-2048	500,000	414,882	405,898
Marsh & McLennan Cos Inc. 4.35% Due 01-30-2047	360,000	312,253	300,796
Marsh & McLennan Cos Inc. 4.35% Due 01-30-2047	900,000	894,294	751,989
Marsh & McLennan Cos Inc. 4.75% Due 03-15-2039	3,000,000	2,997,330	2,778,313
Marsh & McLennan Cos Inc. 4.75% Due 03-15-2039	180,000	163,899	166,699
Marsh & McLennan Cos Inc. 5.0% Due 03-15-2035	3,120,000	3,114,696	3,046,884
Marsh & McLennan Cos Inc. 5.4% Due 03-15-2055	965,000	960,358	926,143
Marsh & McLennan Cos Inc. 5.4% Due 03-15-2055	186,000	182,453	178,510
Marsh & McLennan Cos Inc. 5.45% Due 03-15-2054	230,000	229,289	222,407
Marsh & McLennan Cos Inc. 5.45% Due 03-15-2054	1,000,000	995,350	966,987
Marsh & McLennan Cos Inc. 5.7% Due 09-15-2053	56,000	58,295	56,212
Marsh & McLennan Fixed 6.25% Due 11-01-2052	1,000,000	990,100	1,069,355
Marsh & McLennan 4.9% Due 03-15-2049	295,000	264,863	264,415
Marsh & McLennan 4.9% Due 03-15-2049	198,000	181,544	177,472
Martin Marietta Materials Inc. 5.5% Due 12-01-2054	680,000	666,441	642,446
Martin Marietta Materials Inc. 5.5% Due 12-01-2054	305,000	298,918	288,156
Maryland St Health & Higher Edl Facs Auth Rev 3.052% Due 07-01-2040 BEO Taxable	2,900,000	2,900,000	2,136,030
Masco. Corp. 4.5% Due 05-15-2047	1,900,000	1,786,899	1,553,997
Massachusetts Mut Life Ins Co. 5.672% Due 12-01-2052	2,200,000	2,200,000	2,105,853
Massachusetts Mut Life Ins Co. 5.672% Due 12-01-2052	380,000	380,000	363,738
Mastercard Inc. Cl A	830	379,468	437,053
Mastercard Inc. 3.65% Due 06-01-2049	150,000	134,976	113,336
Mastercard Inc. 3.65% Due 06-01-2049	1,340,000	1,351,941	1,012,466
Mastercard Inc. 3.85% Due 03-26-2050 Reg	255,000	199,313	197,621
Mastercard Inc. 3.85% Due 03-26-2050 Reg	220,000	189,878	170,496
Mastercard Inc. 3.95% Due 02-26-2048	249,000	227,839	199,831
Mastercard Inc. 3.95% Due 02-26-2048	655,000	614,342	525,661
Mastercard Inc. 4.55% Due 01-15-2035	1,480,000	1,479,980	1,414,336
Mayo Clinic 4.128% Due 11-15-2052	967,000	967,000	789,730
McDonald's Corp. 5.45% Due 08-14-2053	145,000	142,998	139,129
McDonalds Corp. Fixed 4.6% Due 05-26-2045	172,000	150,949	149,295
McDonalds Corp. Fixed 4.6% Due 05-26-2045	25,000	24,992	21,700
McDonalds Corp. Medium Term NTS Book 3.625% Due 09-01-2049	1,800,000	1,765,350	1,299,504
McDonalds Corp. Medium Term NTS 3.7% Due 02-15-2042	920,000	842,411	720,978
McDonalds Corp. 4.875% Due 07-15-2040	188,000	209,895	174,608
McKesson Corp.	770	468,659	438,831
Medtronic Inc. 4.375% Due 03-15-2035	201,000	199,225	188,867
Medtronic Inc. 4.625% Due 03-15-2045	240,000	200,239	213,264
Mem 4.2% Due 07-01-2055	678,000	675,539	544,916

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Memorial Hlth Svcs 3.447% Due 11-01-2049	624,000	$ 459,358	$ 443,970
Merck & Co. Inc. 2.9% Due 12-10-2061	833,000	655,611	478,657
Merck & Co. Inc. 2.9% Due 12-10-2061	530,000	322,622	304,548
Merck & Co. Inc. New Com	300	29,512	29,844
Merck & Co. Inc. New Fixed 2.45% Due 06-24-2050	1,004,000	602,667	578,703
Merck & Co. Inc. New Fixed 2.45% Due 06-24-2050	925,000	592,972	533,168
Merck & Co. Inc. New 2.35% Due 06-24-2040	1,941,000	1,461,287	1,315,241
Merck & Co. Inc. New 3.7% Due 02-10-2045	260,000	211,959	201,566
Merck & Co. Inc. New 3.9% Due 03-07-2039	325,000	300,030	275,384
Merck & Co. Inc. New 6.55% Due 09-15-2037	220,000	329,624	243,882
Merck & Co. Inc. 2.75% Due 12-10-2051 BEO	3,985,000	2,713,120	2,419,461
Merck & Co. Inc. 3.6 Due 09-15-2042	270,000	218,511	209,780
Merck & Co. Inc. 4.9% Due 05-17-2044	380,000	355,403	351,224
Merck & Co. Inc. 5.85% Due 06-30-2039	245,000	268,013	253,716
Mercury Gen Corp. 4.4% Due 03-15-2027	2,100,000	2,096,787	2,058,061
Meritage Homes Corp. Com	300	53,242	46,146
Merrill Lynch & Co. 7.75% Due 05-14-2038	3,570,000	4,675,380	4,171,556
Merrill Lynch & Co. 7.75% Due 05-14-2038	530,000	639,726	619,307
Meta Platforms Inc. Com USD 0.000006 Cl 'A'	1,280	400,716	749,453
Meta Platforms Inc. Fixed 4.45% Due 08-15-2052	1,923,000	1,744,698	1,623,465
Meta Platforms Inc. 4.65% Due 08-15-2062	1,966,000	1,772,108	1,675,085
Meta Platforms Inc. 4.65% Due 08-15-2062	3,220,000	2,963,417	2,743,527
Meta Platforms Inc. 4.65% Due 08-15-2062	900,000	898,362	766,824
Meta Platforms Inc. 5.4% Due 08-15-2054	2,087,000	2,078,673	2,022,372
Meta Platforms Inc. 5.4% Due 08-15-2054	83,000	85,536	80,430
Meta Platforms Inc. 5.4% Due 08-15-2054	1,900,000	1,892,419	1,841,163
Meta Platforms Inc. 5.4% Due 08-15-2054	1,105,000	1,130,816	1,070,782
Meta Platforms Inc. 5.55% Due 08-15-2064	3,950,000	4,024,971	3,867,119
Meta Platforms Inc. 5.55% Due 08-15-2064	3,200,000	3,186,176	3,132,856
Meta Platforms Inc. 5.55% Due 08-15-2064	4,890,000	4,956,554	4,787,395
Meta Platforms Inc. 5.6% Due 05-15-2053	1,402,000	1,403,292	1,404,422
Meta Platforms Inc. 5.75% Due 05-15-2063	847,000	870,276	856,730
Meta Platforms Inc. 5.75% Due 05-15-2063	1,600,000	1,595,232	1,618,380
Meta Platforms Inc. 5.75% Due 05-15-2063	1,450,000	1,434,294	1,466,657
Methodist Hosp Houston Tex 2.705% Due 12-01-2050/08-27-2020 Reg	465,000	413,610	287,780
MetLife Inc. Fixed 10.75% Due 08-01-2069	630,000	976,387	840,762
MetLife Inc. SR NT 5.3% Due 12-15-2034	920,000	922,322	917,057
MetLife Inc. 4.125% Due 08-13-2042	470,000	422,112	390,224
MetLife Inc. 4.125% Due 08-13-2042	5,000,000	4,842,499	4,151,317
MetLife Inc. 4.875% Due 11-13-2043	500,000	444,860	454,391
MetLife Inc. 5.25% Due 01-15-2054	2,750,000	2,727,890	2,578,547
Mettler-Toledo Intl Inc. Com	196	263,924	239,841
Michigan Fin Auth Rev Muni 3.384% Due 12-01-2040	850,000	850,000	679,710
Micron Tech Inc. 4.185% Due 02-15-2027	1,700,000	1,730,430	1,675,919
Micron Technology Inc. SR NT 3.477% Due 11-01-2051	1,200,000	851,855	811,940
Micron Technology Inc. SR NT 3.477% Due 11-01-2051	2,138,000	2,138,000	1,446,607
Micron Technology Inc. 3.366% Due 11-01-2041	1,104,000	1,104,000	807,099
Micron Technology Inc. 3.366% Due 11-01-2041	1,100,000	1,100,000	804,175
Microsoft Corp. Com	3,728	916,901	1,571,352
Microsoft Corp. Fixed 4.5% Due 02-06-2057	370,000	348,595	331,638
Microsoft Corp. SR NT 2.5% Due 09-15-2050	875,000	839,914	530,330
Microsoft Corp. 2.525% Due 06-01-2050 BEO	8,518,000	6,950,462	5,257,776

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Microsoft Corp. 2.525% Due 06-01-2050 BEO	6,750,000	$ 4,977,257	$ 4,166,470
Microsoft Corp. 2.675% Due 06-01-2060 BEO	968,000	639,296	569,170
Microsoft Corp. 2.675% Due 06-01-2060 BEO	240,000	154,020	141,117
Microsoft Corp. 2.675% Due 06-01-2060 BEO	1,883,000	1,283,176	1,107,177
Microsoft Corp. 2.921% Due 03-17-2052 USD	17,250,000	14,697,025	11,434,938
Microsoft Corp. 3.45% Due 08-08-2036	115,000	101,168	100,282
Microsoft Corp. 3.7% Due 08-08-2046	2,154,000	2,190,723	1,725,723
Microsoft Corp. 4.5% Due 06-15-2047	500,000	492,223	451,583
Microsoft Corp. 4.75% Due 11-03-2055	965,000	857,924	891,373
Microsoft Corp. 4% Due 02-12-2055	395,000	341,549	319,624
MidAmerican Energy Co. 2.7% Due 08-01-2052	420,000	279,065	254,575
MidAmerican Energy Co. 3.15% Due 04-15-2050	1,156,000	875,270	776,922
MidAmerican Energy Co. 3.65% Due 08-01-2048	105,000	72,484	77,934
MidAmerican Energy Co. 3.65% Due 08-01-2048	1,245,000	1,128,657	924,071
MidAmerican Energy Co. 3.95% Due 08-01-2047	749,000	858,812	583,228
MidAmerican Energy Co. 4.25% Due 07-15-2049	905,000	787,433	734,889
MidAmerican Energy Co. 4.25% Due 07-15-2049	1,200,000	1,009,212	974,439
MidAmerican Energy Co. 4.25% Due 07-15-2049	158,000	166,105	128,301
MidAmerican Energy Co. 4.25% Due 05-01-2046	340,000	300,509	280,592
MidAmerican Energy Co. 5.3% Due 02-01-2055	2,024,000	1,998,874	1,915,047
MidAmerican Energy 4.4% Due 10-15-2044	905,000	925,792	774,013
MidAmerican Energy 4.4% Due 10-15-2044	1,000,000	993,990	855,263
MidAmerican Energy 4.8% Due 09-15-2043	475,000	484,011	427,313
MidAmerican Energy 5.15% Due 11-15-2043	4,000,000	3,976,360	3,799,659
MidAmerican Energy 5.858% Due 09-15-2054	1,000,000	1,009,395	1,018,532
MidAmerican Energy 5.858% Due 09-15-2054	1,230,000	1,352,157	1,252,794
MidAmerican Energy 5.858% Due 09-15-2054	1,000,000	1,071,120	1,018,532
MidAmerican Energy 5.95% Due 05-15-2037	335,000	366,373	346,518
Mississippi Power Co. Ser 2021B SR NT 3.1% Due 07-30-2051	315,000	238,846	204,802
Mississippi Power Co. 4.25% Due 03-15-2042	610,000	698,457	508,361
Mitsubishi UFJ Financial Group Inc. 5.426% Due 04-17-2035	245,000	243,204	245,423
Mizuho Finl Group Fltg Rt 2.591% Due 05-25-2031	500,000	500,000	438,725
Mizuho Finl Group Inc. 2.201% Due 07-10-2031	1,100,000	1,100,000	939,839
Molson Coors 4.2% Due 07-15-2046	755,000	627,363	603,436
Molson Coors 5% Due 05-01-2042	315,000	328,817	289,787
Molson Coors 5% Due 05-01-2042	400,000	419,264	367,984
Mondelez Intl Inc. Fixed 2.625% Due 09-04-2050	860,000	545,808	504,355
Monster Beverage Corp. New Com	2,500	131,131	131,400
Moody's Corporation 4.875% Due 12-17-2048 BEO	535,000	526,055	476,302
Moody's Corporation 4.875% Due 12-17-2048 BEO	800,000	786,624	712,227
Moody's Corp. Com	90	41,960	42,603
Moody's Corp. SR NT 2.75% Due 08-19-2041	575,000	561,896	397,533
Moody's Corp. 3.1% Due 11-29-2061	170,000	122,371	101,303
Moody's Corp. 3.25% Due 05-20-2050 Reg	245,000	174,210	163,168
Moody's Corp. 5.25% Due 07-15-2044	245,000	251,664	232,152
Morgan Stanley Fixed 3.217% Due 04-22-2042	2,658,000	2,658,000	1,969,364
Morgan Stanley Fixed 5.516% Due 11-19-2055	4,370,000	4,356,504	4,220,703
Morgan Stanley Fixed 5.516% Due 11-19-2055	1,736,000	1,736,738	1,676,691
Morgan Stanley 0%-Var Snr 02/04/2032 USD	5,300,000	4,497,050	3,440,393
Morgan Stanley 2.239% Due 07-21-2032	4,100,000	4,100,000	3,398,249
Morgan Stanley 2.802% Due 01-25-2052	3,000,000	3,000,000	1,835,376
Morgan Stanley 2.802% Due 01-25-2052	6,549,000	4,371,432	4,006,626
Morgan Stanley 3.971% Due 07-22-2038	600,000	557,382	510,492

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Morgan Stanley 4.3% Due 01-27-2045	725,000	$ 719,563	$ 598,119
Morgan Stanley 4.3% Due 01-27-2045	975,000	848,924	804,367
Morgan Stanley 4.375% Due 01-22-2047	455,000	399,428	380,397
Morgan Stanley 4.375% Due 01-22-2047	500,000	526,165	418,018
Morgan Stanley 4.457% Due 04-22-2039	1,300,000	1,301,105	1,164,596
Morgan Stanley 4.889% Due 07-20-2033	700,000	667,422	678,313
Morgan Stanley 5.32% Due 07-19-2035	1,900,000	1,900,000	1,869,536
Morgan Stanley 5.597% Due 03-24-2051	744,000	797,871	736,580
Morgan Stanley 5.597% Due 03-24-2051	710,000	732,550	702,919
Morgan Stanley 5.831% Due 04-19-2035	1,800,000	1,800,000	1,837,563
Morgan Stanley 5.94% Due 02-07-2039	469,000	477,198	471,201
Morgan Stanley 6.375% Due 07-24-2042	6,000,000	6,792,410	6,490,690
Motorola Solutions Inc	727	252,346	336,041
Motorola Solutions Inc. 2.3% Due 11-15-2030/08-14-2020 Reg	1,100,000	1,097,822	942,417
Motorola Solutions 5.5% Due 09-01-2044	849,000	807,566	818,162
MPLX LP Fixed 4.9% Due 04-15-2058	700,000	635,376	566,269
MPLX LP Fixed 5.2% Due 03-01-2047	1,100,000	1,009,063	980,540
MPLX LP Fixed 5.2% Due 12-01-2047	325,000	348,879	287,635
MPLX LP SR NT 4.95% Due 03-14-2052	440,000	381,803	370,420
MPLX LP SR NT 4.95% Due 03-14-2052	700,000	692,874	589,305
MPLX LP 4.7% Due 04-15-2048	925,000	805,939	759,000
MSCI Inc. Com USD 0.01	120	72,647	72,001
Mt Nittany Med Ctr Fixed 3.799% Due 11-15-2052	335,000	253,421	245,723
Mt Sinai Hosp New 3.737% Due 07-01-2049	655,000	485,616	430,287
Mylan Inc. 5.4% Due 11-29-2043	215,000	167,270	192,567
Mylan Inc. Formerly Fixed 5.2% Due 04-15-2048	175,000	219,571	145,034
New Zealand Dollar - Cash	243	243	243
Nasdaq Inc. 3.25% Due 04-28-2050 Reg	375,000	319,721	251,136
Nasdaq Inc. 5.95% Due 08-15-2053	472,000	469,314	476,667
Nasdaq Inc. 6.1% Due 06-28-2063	251,000	249,512	255,803
Nasdaq Inc. 6.1% Due 06-28-2063	1,061,000	1,122,459	1,081,301
Nasdaq Inc. 6.1% Due 06-28-2063	1,430,000	1,477,980	1,457,362
National Retail Pptys Inc. 4.8% Due 10-15-2048	300,000	295,761	253,819
National Secs Clearing Corp. 5.1% Due 11-21-2027	1,400,000	1,399,566	1,414,134
Nationwide Children's Hosp Taxable Bd Ser2022A 3/A4 4.556% Due 11-01-2052	245,000	220,390	214,344
Nationwide Finl 3.9% Due 11-30-2049	1,260,000	1,253,801	925,625
Natl Australia Bk 2.99% Due 05-21-2031	4,000,000	4,000,000	3,457,782
Nature Conservancy 3.957% Due 03-01-2052	395,000	397,635	315,379
Natwest Group Plc 5.778% Due 03-01-2035	1,700,000	1,700,000	1,711,215
Natwest Group Plc 5.847% Due 03-02-2027	1,700,000	1,696,175	1,717,098
NBCUniversal Media 4.45% Due 01-15-2043	940,000	838,686	801,377
Nestle Holdings Inc. 4% Due 09-24-2048	535,000	432,601	426,056
NetApp Inc. Com Stk	1,026	121,285	119,098
Netflix Inc. Com Stk	170	119,903	151,524
Neuberger Berman 4.875% Due 04-15-2045	2,000,000	1,885,912	1,651,500
Nevada Power Co. Gen & Ref NT 5.9% Due 05-01-2053	330,000	330,668	331,562
Nevada Power Co. 5.375% Due 09-15-2040	465,000	534,792	447,860
Nevada Power Co. 6.0% Due 03-15-2054	1,295,000	1,272,353	1,324,427
New England Power Co. 3.8% Due 12-05-2047	755,000	773,555	560,276
New Issue Home Depot 30Yr USD 3.625% Due 04-15-2052	6,000,000	5,871,780	4,354,144
New Issue Home Depot 30Yr USD 3.625% Due 04-15-2052	526,000	395,357	381,713
New York Life Ins 6.75% Due 11-15-2039	4,550,000	6,161,195	5,046,165

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New York St Urban Dev Corp. Rev 5.77% Due 03-15-2039 BEO Taxable	150,000	$ 177,480	$ 151,481
New York Times Co. Cl A Isin #US 6501111073	2,800	151,849	145,740
Newmont Corp/Newcrest Fin Pty Ltd. 3.25% Due 05-13-2030	500,000	497,892	459,486
Newmont Corp/Newcrest Fin Pty Ltd. 5.75% Due 11-15-2041	258,000	264,272	256,946
Newmont Corp/Newcrest Fin Pty Ltd. 5.75% Due 11-15-2041	300,000	301,543	298,774
Newmont Mng Corp. 6.25% Due 10-01-2039	1,180,000	1,350,515	1,241,841
NextEra Energy Cap Holdings Inc. 3.0% Due 01-15-2052	3,000,000	2,993,430	1,876,273
Nike Inc. 3.875% Due 11-01-2045	355,000	291,945	280,172
NiSource Fin Corp. 3.95% Due 03-30-2048	400,000	312,292	305,311
NiSource Fin Corp. 4.375% Due 05-15-2047	425,000	368,020	347,842
NiSource Fin Corp. 4.375% Due 05-15-2047	2,500,000	2,497,950	2,046,130
NiSource Fin Corp. 4.375% Due 05-15-2047	3,500,000	3,611,955	2,864,583
NiSource Fin Corp. 4.8% Due 02-15-2044	935,000	825,087	825,589
NiSource Fin Corp. 4.8% Due 02-15-2044	411,000	380,195	362,906
NiSource Fin Corp. 5.25% Due 02-15-2043	598,000	558,138	557,471
NiSource Fin Corp. 5.25% Due 02-15-2043	440,000	587,382	410,180
NiSource Fin Corp. 5.65% Due 02-01-2045	946,000	1,125,213	924,611
NiSource Fin Corp. 5.8% Due 02-01-2042	1,480,000	1,695,111	1,434,555
NiSource Fin Corp. 5.8% Due 02-01-2042	295,000	362,275	285,942
NiSource Fin Corp. 5.95% Due 06-15-2041	764,000	801,483	772,920
NiSource Fin Corp. 5.95% Due 06-15-2041	227,000	223,157	229,650
NiSource Inc. 5.0% Due 06-15-2052	131,000	126,850	116,112
NiSource Inc. 5.35% Due 04-01-2034	190,000	197,896	188,476
NNN Reit Inc. SR NT 3% Due 04-15-2052	2,300,000	2,246,732	1,398,855
NNN Reit Inc. SR NT 3% Due 04-15-2052	82,000	66,662	49,872
Nomura Holdings Inc. Fixed 2.679% Due 07-16-2030	1,300,000	1,300,000	1,131,159
Nomura Holdings Inc. 3.103% Due 01-16-2030	600,000	600,000	541,532
Nomura Holdings Inc. 6.181% Due 01-18-2033	900,000	900,000	935,363
Norfolk Southern Corp. 4.55% Due 06-01-2053	935,000	787,672	784,465
Norfolk Southern Corp. 5.35% Due 08-01-2054	1,300,000	1,292,408	1,239,459
Norfolk Southern Corp. 5.35% Due 08-01-2054	857,000	879,268	817,089
Norfolk Southn Corp. SR NT 2.9% Due 08-25-2051	566,000	442,683	348,909
Norfolk Southn Corp. SR NT 2.9% Due 08-25-2051	655,000	447,682	403,772
Norfolk Southn Corp. 3.155% Due 05-15-2055	290,000	234,193	183,656
Norfolk Southn Corp. 3.155% Due 05-15-2055	218,000	194,155	138,059
Norfolk Southn Corp. 3.155% Due 05-15-2055	3,992,000	3,021,207	2,528,125
Norfolk Southn Corp. 3.7% Due 03-15-2053	660,000	656,119	474,893
Norfolk Southn Corp. 3.7% Due 03-15-2053	395,000	296,147	284,216
Norfolk Southn Corp. 4.15% Due 02-28-2048	923,000	867,231	735,298
Norfolk Southn Corp. 5.95% Due 03-15-2064	64,000	67,242	65,795
Norfolk Southn Fixed 3.942% Due 11-01-2047	200,000	170,962	153,927
Norfolk Southn Fixed 3.942% Due 11-01-2047	1,512,000	1,302,393	1,163,691
Norfolk Southn Fixed 4.05% Due 08-15-2052	1,605,000	1,535,645	1,233,499
Norfolk Southn Fixed 4.1% Due 05-15-2049	535,000	560,320	420,135
Norfolk Southn 3.05% Due 05-15-2050	332,000	221,998	214,986
Norfolk Southn 3.95 Due 10-01-2042	1,146,000	930,176	921,375
Norfolk Southn 3.95 Due 10-01-2042	505,000	416,741	406,016
Norfolk Southn 4.45% Due 06-15-2045	797,000	892,640	674,845
Norfolk Southn 4.65% Due 01-15-2046	380,000	338,306	330,189
Norfolk Southn 4.837% Due 10-01-2041	650,000	647,719	593,504
Northern Sts Power Co. Minn 1St Mtg Bd 3.2%04-01-2052	141,000	107,232	94,728
Northern Sts Power Co. Minn 2.6% Due 06-01-2051 Reg	428,000	351,303	255,820

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Northern Sts Power Co. Minn 2.6% Due 06-01-2051 Reg	253,000	$ 248,239	$ 151,221
Northern Sts Power Co. Minn 3.6% Due 09-15-2047	350,000	270,074	258,891
Northern Sts Power Co. Minn 4.5% Due 06-01-2052 BEO	365,000	315,502	306,833
Northern Sts Power Co. Minn 4.5% Due 06-01-2052 BEO	328,000	298,588	275,730
Northern Sts Power Co. Minn 5.4% Due 03-15-2054	420,000	450,383	404,315
Northn Sts Power Co. 2.9% Due 03-01-2050	380,000	259,441	243,526
Northn Sts Power Co. 2.9% Due 03-01-2050	687,000	428,665	440,269
Northn Sts Power Co. 3.6% Due 05-15-2046	2,173,000	2,193,266	1,623,328
Northn Sts Power Co. 3.6% Due 05-15-2046	165,000	144,294	123,262
Northn Sts Power Co. 4.125% Due 05-15-2044	390,000	493,994	319,641
Northn Sts Power Co. 5.35% Due 11-01-2039	685,000	716,120	673,261
Northrop Grumman Corp. Com	690	339,048	323,810
Northrop Grumman Corp. 4.95% Due 03-15-2053	206,000	189,733	184,151
Northrop Grumman Corp. 4.95% Due 03-15-2053	410,000	382,095	366,514
Northrop Grumman Corp. 5.2% Due 06-01-2054	744,000	758,652	692,046
Northrop Grumman Fixed 5.25% Due 05-01-2050	1,600,000	1,592,218	1,500,427
Northrop Grumman 4.03% Due 10-15-2047	1,440,000	1,398,898	1,131,323
Northrop Grumman 4.03% Due 10-15-2047	3,406,000	3,250,070	2,675,893
Northrop Grumman 4.75% Due 06-01-2043	660,000	597,175	591,997
Northrop Grumman 5.15% Due 05-01-2040	440,000	539,668	421,321
Northwell Healthcare Inc. 3.809% Due 11-01-2049	59,000	44,269	43,589
Northwell Healthcare Inc. 4.26% Due 11-01-2047	479,000	479,000	383,365
Northwestern Univ Fixed 3.688% Due 12-01-2038	340,000	340,000	290,133
Northwestern Univ 4.643% Due 12-01-2044	595,000	571,146	544,556
Novant Health Inc. 3.168% Due 11-01-2051	2,735,000	2,735,000	1,809,707
Novant Health Inc. 3.318% Due 11-01-2061	395,000	395,000	251,043
Novartis Cap Corp. 3.7% Due 09-21-2042	190,000	197,121	153,153
Novartis Cap Corp. 4.4% Due 05-06-2044	1,500,000	1,487,940	1,316,967
Novartis Cap Corp. 4.4% Due 05-06-2044	1,520,000	1,355,579	1,334,527
Novartis Cap Corp. 4.7% Due 09-18-2054	2,610,000	2,591,389	2,307,284
NRG Energy Inc. Com New	2,800	263,553	252,616
NT Collective Short Term Invt Fd	-	-	-
NT Collective Short Term Invt Fd	-	-	-
NT Collective Short Term Invt Fd	1	1	1
NT Collective Short Term Invt Fd	13,621	13,621	13,621
NT Collective Short Term Invt Fd	-	-	-
NT Collective Short Term Invt Fd	1	1	1
NT Collective Short Term Invt Fd	-	-	-
NT Collective Short Term Invt Fd	12,725,757	12,725,757	12,725,757
NT Collective Short Term Invt Fd	4,830,267	4,830,267	4,830,267
NT Collective Short Term Invt Fd	153,753	153,753	153,753
NT Collective Short Term Invt Fd	13,403,512	13,403,512	13,403,512
NT Collective Short Term Invt Fd	4,179,448	4,179,448	4,179,448
NT Collective Short Term Invt Fd	108	108	108
NT Collective Short Term Invt Fd	-	-	-
NT Collective Short Term Invt Fd	-	-	-
NT Collective Short Term Invt Fd	184,894,378	184,894,378	184,894,378
NT Collective Short Term Invt Fd	-	-	-
Nucor Corp. Fixed 2.979% Due 12-15-2055	240,000	185,533	142,773
Nucor Corp. NT 3.85% Due 04-01-2052	1,120,000	1,089,290	830,133
Nucor Corp. 4.4% Due 05-01-2048	175,000	223,134	145,905
Nutrien Ltd. Fixed 3.95% Due 05-13-2050	1,033,000	773,843	770,375
Nutrien Ltd. Fixed 5.25% Due 01-15-2045	280,000	333,514	257,324

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NV Power Co. Nv Power Co. 6.75 Due 07-01-2037 BEO	185,000	$ 251,478	$ 202,965
Nvidia Corp. Com	16,150	776,668	2,168,784
Nvidia Corp. 3.5% Due 04-01-2040	354,000	303,469	292,958
Nvidia Corp. 3.5% Due 04-01-2050	1,042,000	952,389	775,474
Nvidia Corp. 3.5% Due 04-01-2050	1,415,000	1,145,740	1,053,067
Nvidia Corp. 3.5% Due 04-01-2050	691,000	689,217	514,254
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.125% Due 02-15-2042	255,000	252,215	177,643
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.125% Due 02-15-2042	849,000	826,342	591,446
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 05-11-2041	2,850,000	2,716,329	2,083,519
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 05-11-2041	790,000	774,150	577,537
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 11-30-2051	110,000	73,702	70,644
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 11-30-2051	2,309,000	1,668,863	1,482,891
NXP B V / NXP Fdg LLC SR NT 5.35% Due 03-01-2026	800,000	799,976	803,133
NXP B V/NXP Fdg LLC/NXP USA Inc. 4.3% Due 06-18-0209	1,000,000	996,540	970,883
NYU Hosps Ctr 4.368% Due 07-01-2047	2,325,000	2,325,000	1,983,116
NYU Hosps Ctr 4.784% Due 07-01-2044	1,934,000	1,934,000	1,745,650
O Reilly Automotive Inc. New Com USD 0.01	53	63,431	62,847
Occidental Pete Corp. SR NT 6.45% Due 09-15-2036	163,000	190,611	167,145
Occidental Pete Corp. 6.05% Due 10-01-2054	1,800,000	1,791,936	1,707,822
Occidental Pete 4.4% Due 04-15-2046	925,000	708,795	686,365
Occidental Pete 4.625% Due 06-15-2045	440,000	338,350	333,150
Occidental Pete 8.875% Due 07-15-2030	1,200,000	1,381,514	1,370,463
Oglethorpe Power Corp. 3.75% Due 08-01-2050	775,000	563,673	552,301
Oglethorpe Power Corp. 4.5% Due 04-01-2047	1,061,000	970,822	870,221
Oglethorpe Power Corp. 5.05% Due 10-01-2048	475,000	444,428	418,699
Ohio Power Co. SR NT 2.9% Due 10-01-2051	1,592,000	1,051,104	957,874
Ohio Power Co. 4.15% Due 04-01-2048	1,996,000	1,988,779	1,533,025
OhioHealth Corp. Fixed 3.042% Due 11-15-2050	150,000	106,307	100,873
Oklahoma Dev Fin Auth Rev Muni 4.714% Due 05-01-2052 Reg	335,000	335,000	304,909
Omega Healthcare Fixed 3.25% Due 04-15-2033	741,000	733,315	619,885
Omega Healthcare Invs Inc. 4.75% Due 01-15-2028	2,500,000	2,505,353	2,465,964
Oncor Elec Delivery Co. LLC Corp. 3.8% Due 06-01-2049	170,000	200,364	128,462
Oncor Elec Delivery Co. LLC Corp. 3.8% Due 06-01-2049	290,000	334,068	219,141
Oncor Elec Delivery Co. LLC 3.1% Due 09-15-2049	635,000	502,048	417,050
Oncor Elec Delivery Co. LLC 3.7% Due 05-15-2050 Reg	670,000	570,399	490,483
Oncor Elec Fixed 2.7% Due 11-15-2051	790,000	507,662	466,527
Oncor Elec Fixed 2.7% Due 11-15-2051	678,000	410,547	400,386
Oncor Elec Fixed 4.1% Due 11-15-2048	340,000	281,931	269,201
Oncor Elec Fixed 4.6% Due 06-01-2052	660,000	599,813	553,492
Oncor Elec Fixed 4.95% Due 09-15-2052	1,645,000	1,533,125	1,471,793
Oncor Elec Fixed 4.95% Due 09-15-2052	900,000	895,806	805,236
Oncor Elec Fixed 4.95% Due 09-15-2052	4,400,000	4,189,328	3,936,710
Oncor Elec 3.75% Due 04-01-2045	490,000	481,004	376,875
Oncor Elec 5.25% Due 09-30-2040	180,000	203,373	174,931
Oncor Elec 5.3 Due 06-01-2042	221,000	242,178	211,732
Oncor Elec 5.3 Due 06-01-2042	900,000	899,730	862,255
One Gas Inc. 4.658% Due 02-01-2044	2,200,000	2,199,978	1,925,611

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Oneok Inc. New Fixed 4.5% Due 03-15-2050	175,000	$ 120,215	$ 137,510
Oneok Inc. New 3.95% Due 03-01-2050	270,000	189,751	194,984
Oneok Inc. New 4.2% Due 10-03-2047	356,000	238,862	270,156
Oneok Inc. New 4.45% Due 09-01-2049	1,005,000	782,528	784,801
Oneok Inc. New 4.85% Due 02-01-2049	185,000	150,916	153,830
Oneok Inc. New 4.95% Due 07-13-2047	575,000	498,967	486,901
Oneok Inc. New 5.2% Due 07-15-2048	2,300,000	2,278,978	2,028,404
Oneok Inc. New 6.35% Due 01-15-2031 Reg	1,000,000	996,670	1,051,948
Oneok Inc. 5.7% Due 11-01-2054	2,087,000	2,020,128	1,964,671
Oneok Inc. 5.7% Due 11-01-2054	835,000	832,654	786,057
Oneok Inc. 5.85% Due 11-01-2064	620,000	618,128	582,518
Oneok Inc. 5.85% Due 11-01-2064	2,900,000	2,891,242	2,724,682
Oneok Inc. 6.1% Due 11-15-2032 BEO	1,100,000	1,099,109	1,139,458
Oneok Inc. 6.625% Due 09-01-2053	201,000	217,695	211,577
Oneok Partners LP 6.125 Due 02-01-2041	1,800,000	1,933,110	1,794,091
Oneok Partners LP 6.2% Due 09-15-2043	500,000	544,620	499,380
Oracle Corp. Fixed 3.65% Due 03-25-2041	2,814,000	2,440,870	2,196,514
Oracle Corp. Fixed 3.85% Due 04-01-2060	1,565,000	1,154,813	1,077,179
Oracle Corp. Fixed 3.85% Due 04-01-2060	2,700,000	2,399,635	1,858,392
Oracle Corp. Fixed 3.85% Due 04-01-2060	1,456,000	1,063,395	1,002,155
Oracle Corp. Fixed 4.1% Due 03-25-2061	409,000	289,858	294,545
Oracle Corp. Fixed 4.1% Due 03-25-2061	995,000	751,477	716,558
Oracle Corp. 3.6% Due 04-01-2040 Reg	3,095,000	2,867,449	2,423,364
Oracle Corp. 3.6% Due 04-01-2050 Reg	4,485,000	3,151,556	3,144,976
Oracle Corp. 3.6% Due 04-01-2050 Reg	4,857,000	3,810,372	3,405,830
Oracle Corp. 3.85% Due 07-15-2036	207,000	208,806	177,400
Oracle Corp. 3.85% Due 07-15-2036	2,400,000	2,399,640	2,056,816
Oracle Corp. 3.85% Due 07-15-2036	660,000	559,076	565,624
Oracle Corp. 3.95% Due 03-25-2051	2,380,000	1,769,472	1,764,324
Oracle Corp. 3.95% Due 03-25-2051	6,549,000	5,447,078	4,854,855
Oracle Corp. 4.125% Due 05-15-2045	4,427,000	4,220,190	3,495,244
Oracle Corp. 4.125% Due 05-15-2045	250,000	210,998	197,382
Oracle Corp. 4.125% Due 05-15-2045	1,700,000	1,693,013	1,342,199
Oracle Corp. 4.375% Due 05-15-2055	2,500,000	2,488,725	1,959,642
Oracle Corp. 4.5% Due 07-08-2044	400,000	399,804	337,700
Oracle Corp. 4% Due 07-15-2046	2,000,000	1,999,640	1,540,805
Oracle Corp. 4% Due 11-15-2047	925,000	855,343	705,678
Oracle Corp. 4% Due 11-15-2047	3,934,000	4,020,611	3,001,228
Oracle Corp. 5.375 Due 07-15-2040	730,000	739,096	703,532
Oracle Corp. 5.375% Due 09-27-2054	1,640,000	1,635,392	1,511,403
Oracle Corp. 5.5% Due 09-27-2064	2,025,000	2,006,920	1,856,233
Oracle Corp. 5.5% Due 09-27-2064	1,620,000	1,585,762	1,484,986
Oracle Corp. 5.5% Due 09-27-2064	2,000,000	1,992,300	1,833,316
ORL 2024-Glks Mtg Tr 6.20386% Due 12-15-2039	650,000	648,376	650,000
OTC Derivative Cash Coll Pay From Goldman Sachs International	(1,240,000)	(1,240,000)	(1,240,000)
OTC Derivative Cash Coll Pay To Goldman Sachs	(290,000)	(290,000)	(290,000)
OTC Derivative Cash Collateral Payable To Morgan Stanley	(580,000)	(580,000)	(580,000)
Otis Worldwide Corp. 3.112% Due 02-15-2040 BEO	775,000	739,028	580,231
Ovintiv Inc. 7.1% Due 07-15-2053	1,775,000	1,942,393	1,887,162
Owens Corning New 4.3% Due 07-15-2047	800,000	666,120	638,299
PA Elec Co. 6.15% Due 10-01-2038	300,000	299,355	310,523
PAC Gas & Elec Co. Fixed 3.15% Due 01-01-2026	1,427,000	1,499,863	1,401,870
PAC Gas & Elec Co. Fixed 3.5% Due 06-15-2025	1,100,000	1,168,200	1,092,198

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PAC Gas & Elec Co. Fixed 3.75% Due 07-01-2028	600,000	$ 773,510	$ 574,135
PAC Gas & Elec Co. Fixed 4.5% Due 07-01-2040	800,000	910,986	691,274
PAC Gas & Elec Co. Fixed 4.55% Due 07-01-2030	1,579,000	1,791,979	1,528,188
PAC Gas & Elec Co. Fixed 4.95% Due 07-01-2050	700,000	821,212	606,906
PAC Gas & Elec Co. Fixed 4.95% Due 07-01-2050	785,000	691,412	680,602
PAC Gas & Elec Co. Fixed 4.95% Due 07-01-2050	4,440,000	4,544,966	3,849,520
PAC Gas & Elec Co. Fixed 5.9% Due 06-15-2032	800,000	797,592	821,387
PAC Gas & Elec Co. 3.3% Due 08-01-2040	2,189,000	1,605,741	1,639,961
PAC Gas & Elec Co. 3.5% Due 08-01-2050	768,000	510,422	527,135
PAC Gas & Elec Co. 3.5% Due 08-01-2050	2,000,000	1,943,955	1,372,747
PAC Gas & Elec Co. 3.5% Due 08-01-2050	860,000	584,247	590,281
PAC Gas & Elec Co. 4.2% Due 06-01-2041	950,000	735,725	775,101
PAC Gas & Elec Co. 5.9% Due 10-01-2054	490,000	487,643	484,461
Pacific Gas & Elec Co. 3.95% Due 12-01-2047	1,420,000	1,447,079	1,061,909
Pacific Gas & Elec Co. 3.95% Due 12-01-2047	1,500,000	1,598,772	1,121,735
Pacific Gas & Elec Co. 4.0% Due 12-01-2046	615,000	457,750	463,511
Pacific Gas & Elec Co. 4.0% Due 12-01-2046	2,286,000	2,340,479	1,722,906
Pacific Gas & Elec Co. 4.25% Due 03-15-2046	220,000	155,241	174,095
Pacific Gas & Elec Co. 4.45% Due 4-15-2042	625,000	503,925	518,631
Pacific Gas & Elec Co. 4.45% Due 4-15-2042	3,624,000	3,312,154	3,007,228
Pacific Gas & Elec Co. 4.5% Due 12-15-2041	315,000	231,155	256,786
Pacific Gas & Elec Co. 4.6% Due 06-15-2043	1,535,000	1,166,847	1,295,342
Pacific Gas & Elec Co. 4.75% Due 02-15-2044	1,535,000	1,238,903	1,311,653
Pacific Gas & Elec Co. 5.25% Due 03-01-2052	1,422,000	1,362,590	1,275,872
Pacific Gas & Elec Co. 5.25% Due 03-01-2052	100,000	99,638	89,724
Pacific Gas & Elec Co. 5.55% Due 05-15-2029	100,000	99,933	101,607
Pacific Gas & Elec Co. 6.75% Due 01-15-2053	1,700,000	1,691,500	1,855,388
Pacific Gas & Electric Co. 3.75% Due 08-15-2042	780,000	524,721	586,737
Pacific Gas & Electric 4.3% Due 03-15-2045	1,505,000	1,189,595	1,202,572
PacifiCorp. Fixed 3.3% Due 03-15-2051	600,000	619,290	391,020
PacifiCorp. 2.9% Due 06-15-2052 USD	365,000	219,829	217,455
PacifiCorp. 2.9% Due 06-15-2052 USD	2,162,000	2,051,814	1,288,049
PacifiCorp. 4.1 Due 02-01-2042	345,000	277,998	278,150
PacifiCorp. 4.125% Due 01-15-2049	995,000	1,138,883	773,152
PacifiCorp. 4.15% Due 02-15-2050	1,030,000	893,777	795,808
PacifiCorp. 5.35% Due 12-01-2053	2,200,000	2,162,560	2,025,819
PacifiCorp. 5.5% Due 05-15-2054	1,700,000	1,699,252	1,589,558
PacifiCorp. 5.8% Due 01-15-2055	1,800,000	1,789,182	1,752,620
PacifiCorp. 5.8% Due 01-15-2055	265,000	263,049	258,025
PacifiCorp. 5.8% Due 01-15-2055	351,000	371,312	341,761
PacifiCorp. 6.1% Due 08-01-2036	305,000	357,128	316,981
Packaging Corp. Fixed 3.05% Due 10-01-2051	565,000	560,133	363,009
Packaging Corp. Of America 4.05% Due 12-15-2049	175,000	137,424	134,490
Pan Canadian Pete 7.2% Due 11-01-2031	400,000	469,096	429,311
Pan Canadian Pete 7.2% Due 11-01-2031	1,100,000	1,317,371	1,180,606
PayPal Holdings Inc. 5.25% Due 06-01-2062	215,000	215,138	195,772
PayPal Holdings Inc. 5.5% Due 06-01-2054	265,000	280,108	259,047
PeaceHealth 3.218% Due 11-15-2050	725,000	516,051	462,796
PECO Energy Co. Fixed 3.7% Due 09-15-2047	88,000	65,714	66,003
PECO Energy Co. Fixed 3.9% Due 03-01-2048	655,000	511,444	508,714
PECO Energy Co. Fixed 4.375% Due 08-15-2052	508,000	480,509	420,036
PECO Energy Co. 1St & Ref Mtg Bd 2.85% Due 09-15-2051	1,281,000	1,050,460	795,226
PECO Energy Co. 1St & Ref Mtg Bd 3.05% Due 03-15-2051	480,000	296,429	310,803

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PECO Energy Co. 3% Due 09-15-2049	1,085,000	$ 758,260	$ 708,645
PECO Energy Co. 3% Due 09-15-2049	2,300,000	2,281,071	1,502,198
PECO Energy Co. 3% Due 09-15-2049	340,000	337,202	222,064
PECO Energy Co. 4.15% Due 10-01-2044	750,000	747,428	618,890
PECO Energy Co. 5.25% Due 09-15-2054	415,000	414,000	393,317
PECO Energy Co. 5.25% Due 09-15-2054	640,000	638,458	606,562
PECO Energy Co. 5.25% Due 09-15-2054	1,775,000	1,770,722	1,682,261
PepsiCo Inc. Fixed 2.625% Due 10-21-2041	900,000	665,200	625,218
PepsiCo Inc. SR NT 4 Due 03-05-2042	960,000	810,205	801,947
PepsiCo Inc. SR NT 4.875 Due 11-01-2040	1,020,000	992,397	961,328
PepsiCo Inc. 2.875% Due 10-15-2049	450,000	290,039	294,229
PepsiCo Inc. 3.45% Due 10-06-2046	195,000	193,850	143,528
PepsiCo Inc. 3.6% Due 08-13-2042	430,000	321,803	336,266
PepsiCo Inc. 3.625% Due 03-19-2050	425,000	325,546	316,898
PepsiCo Inc. 4.2% Due 07-18-2052	875,000	793,110	715,052
PepsiCo Inc. 4.45% Due 04-14-2046	695,000	616,979	600,977
PepsiCo Inc. 5.25% Due 07-17-2054	1,020,000	1,017,399	988,313
Peru Rep 2.78% Due 12-01-2060	1,705,000	1,033,230	895,978
Perusahaan 4% Due 06-30-2050	1,100,000	1,081,113	762,474
Petrleos Mexicanos 6.7% Due 02-16-2032	4,200,000	4,202,154	3,653,808
Petro-Cda 6.8% Due 05-15-2038	84,000	120,532	89,450
Petroleos Mexicanos Gtd NT 6.95% Due 01-28-2060 Reg	302,000	301,549	207,377
Petroleos Mexicanos Gtd NT 7.69% Due 01-23-2050 Reg	8,993,000	7,011,311	6,785,219
Petroleos Mexicanos 10.0% Due 02-07-2033	2,170,000	2,023,525	2,253,399
Petroleos Mexicanos 7.5% Due 144A 20/03/2026	4,605,000	4,605,000	4,605,000
Petroleos 5.95% Due 01-28-2031	2,115,000	1,586,250	1,786,087
Pfizer Inc. Fixed 3.9% Due 03-15-2039	690,000	749,802	582,577
Pfizer Inc. Fixed 3.9% Due 03-15-2039	399,000	340,628	336,881
Pfizer Inc. 2.55% Due 05-28-2040	1,650,000	1,294,630	1,143,797
Pfizer Inc. 2.7% Due 05-28-2050	345,000	234,672	212,572
Pfizer Inc. 4.125% Due 12-15-2046	223,000	172,410	179,866
Pfizer Inc. 4.125% Due 12-15-2046	220,000	185,484	177,446
Pfizer Inc. 4.2% Due 09-15-2048	181,000	158,449	146,811
Pfizer Inc. 4.3% Due 06-15-2043	2,195,000	1,885,548	1,871,723
Pfizer Inc. 4% Due 03-15-2049	250,000	208,605	196,467
Pfizer Inc. 5.6% Due 09-15-2040	226,000	246,835	228,577
Pfizer Investment Enter 5.3% Due 05-19-2053	4,485,000	4,440,010	4,206,029
Pfizer Investment Enter 5.3% Due 05-19-2053	2,020,000	2,050,497	1,894,354
Pfizer Investment Enter 5.3% Due 05-19-2053	9,130,000	9,116,396	8,562,105
Pfizer Investment Enter 5.34% Due 05-19-2063	4,120,000	4,023,098	3,788,103
Pfizer Investment Enter 5.34% Due 05-19-2063	2,971,000	2,845,416	2,731,664
Pfizer Investment Enter 5.34% Due 05-19-2063	1,700,000	1,666,969	1,563,052
PG&E Recovery Fdg LLC SR Secd NT Cl A-3 2.822% Due 07-15-2048	515,000	514,976	361,450
PG&E Recovery Fdg LLC 5.529% Due 06-01-2049	575,000	574,978	571,205
PG&E Recovery Fdg 5.231% Due 06-01-2042	1,010,000	1,009,998	1,001,832
PG&E Recovery Fdg 5.536% Due 07-15-2049	1,120,000	1,125,615	1,116,002
PG&E Wildfire Fixed 4.451% Due 12-01-2047	1,565,000	1,564,951	1,361,070
PG&E Wildfire Recovery Fdg LLC SR Secd Recovery Bd Ser 5.099% Due 06-01-2054	415,000	414,961	392,439
PG&E Wildfire Recovery Fdg LLC SR Secd Recovery Bd Ser 5.212% Due 12-01-2049	1,635,000	1,626,846	1,567,128
PG&E Wildfire 4.674% Due 12-01-2053	1,720,000	1,634,591	1,529,324
PG&E Wildfire 4.722% Due 06-01-2039	935,000	934,941	893,391

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PG&E Wildfire 4.722% Due 06-01-2039	600,000	$ 599,962	$ 573,299
PG&E Wildfire 5.081% Due 06-01-2043	710,000	709,965	692,924
Philip Morris International Inc. 3.875% Bds Due 08-21-2042 USD 1000	980,000	881,585	775,844
Philip Morris Intl Com STK NPV	3,600	430,787	433,260
Philip Morris Intl 4.125% Due 03-04-2043	460,000	379,288	374,118
Philip Morris Intl 4.25% Due 11-10-2044	1,400,000	1,374,016	1,147,231
Philip Morris Intl 4.375% Due 11-15-2041	3,800,000	3,552,294	3,236,388
Philip Morris Intl 4.375% Due 11-15-2041	819,000	925,579	697,527
Philip Morris Intl 4.5% Due 03-20-2042	695,000	796,287	602,965
Phillips 66 Co. 4.68% Due 02-15-2045	840,000	882,516	702,727
Phillips 66 Co. 4.9% Due 10-01-2046	805,000	708,866	692,944
Phillips 66 Co. 5.841% Due 03-15-2055	1,520,000	1,516,815	1,401,609
Phillips 66 4.875% Due 11-15-2044	2,500,000	2,642,450	2,161,917
Piedmont Fixed 2.864% Due 01-01-2052	405,000	407,037	250,036
Piedmont Nat Gas 3.64% Due 11-01-2046	115,000	119,398	82,600
Piedmont Natural Gas Co. Inc. 5.4% De 06-15-2033	1,300,000	1,299,987	1,300,236
Pinterest Inc. Cl A Cl A	2,000	61,703	58,000
Plains All Amern Pipeline LP / Paa Fin 5.15% Due 06-01-2042 Reg	250,000	220,905	222,071
Plains All Amern Pipeln LP/Paa 4.9% Due 02-15-2045	5,700,000	5,620,764	4,842,413
Plains All Amern Pipeln LP/Paa 4.9% Due 02-15-2045	2,400,000	2,241,624	2,038,911
Plains All Amern Pipeln LP/Paa 4.9% Due 02-15-2045	235,000	186,341	199,643
Plains All Amern 6.65% Due 01-15-2037	1,800,000	2,041,362	1,888,147
PNC Finl Svcs Group Inc. 5.401% Due 07-23-2035	2,919,000	3,009,921	2,899,544
Port Auth N Y & N J Taxable-Cons-100D 4.926% Due 10-01-2051 BEO T	600,000	670,152	556,381
Port Auth N Y & N J 4.458% Due 10-01-2062 BEO Taxable	200,000	200,000	167,998
Potomac Elec Power 4.15% Due 03-15-2043	449,000	429,604	371,524
PPL Elec Utils Corp. 3.95% Due 06-01-2047	680,000	732,289	534,355
PPL Elec Utils 4.75% Due 07-15-2043	2,000,000	1,987,320	1,799,953
PPL Electric Utilities Corp. 4.15% Due 06-15-2048	4,500,000	5,010,732	3,638,784
Praxair Inc. NT 2% Due 08-10-2050	190,000	151,970	99,064
Praxair Inc. 3.55% Due 11-07-2042	190,000	220,664	149,596
Precision 3.9% Due 01-15-2043	220,000	183,973	177,144
Presbyterian 4.875% Due 08-01-2052	290,000	279,372	262,831
President & Fellows Harvard College 2.517% Due 10-15-2050/04-21-2020 Reg	620,000	389,943	375,110
Primerica Inc. Com	690	193,809	187,280
Primo Brands Corporation Com USD 0.01	2,100	63,511	64,617
Prin Finl Group 4.625% Due 09-15-2042	250,000	262,270	220,526
Procter & Gamble Co. 3.55% Due 03-25-2040 Reg	335,000	301,527	277,659
Progress Energy 6.5% Due 02-01-2042	610,000	637,750	632,234
Progress Energy 6.5% Due 02-01-2042	397,000	418,652	411,470
Progressive Corp. OH Com	1,370	300,036	328,266
Progressive Corp. Oh 4.125% Due 04-15-2047 Reg	469,000	439,167	378,236
Progressive Corp. 3.7% Due 01-26-2045	485,000	383,965	373,375
Progressive Corp. 3.95% Due 03-26-2050	900,000	892,332	697,257
Progressive Corp. 4.2% Due 03-15-2048	211,000	179,082	172,479
Progressive Corp. 4.2% Due 03-15-2048	695,000	741,451	568,117
Project Grange Bnd/Corp. 6.5% Due 03-20-2045	1,586,586	1,559,000	1,586,586
Prologis LP SR NT 3.05% Due 03-01-2050	235,000	157,838	152,270
Prologis LP 4.375% Due 09-15-2048	240,000	290,234	198,515
Prologis LP 5.0% Due 03-15-2034	1,657,000	1,649,278	1,619,735
Prologis LP 5.25% Due 03-15-2054	389,000	375,400	363,404
Prologis LP 5.25% Due 03-15-2054	1,231,000	1,275,821	1,150,000

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Prologis LP 5.25% Due 06-15-2053	1,501,000	$ 1,449,268	$ 1,402,933
Prologis LP 5% Due 01-31-2035	473,000	467,589	462,927
Prudential Financial Inc. 4.418% Due 03-27-2048	920,000	797,872	760,491
Prudential Finl Fixed 5.375% Due 05-15-2045	1,950,000	1,950,000	1,936,822
Prudential Finl Inc. Dtd 06-21-2010 6.62506-21-2040	170,000	190,757	186,549
Prudential Finl Inc. Medium Term NTS Booktranche # Tr 00015 5.7% Due 12-14-36	600,000	336,000	616,142
Prudential Finl Inc. 3.7% Due 03-13-2051 Reg	1,300,000	1,291,134	942,230
Prudential Finl Inc. 3.935% Due 12-07-2049	5,061,000	4,329,640	3,821,042
Prudential Finl Inc. 3.935% Due 12-07-2049	2,497,000	2,206,336	1,885,229
Prudential Finl 3.905% Due 12-07-2047	94,000	44,024	71,717
Prudential Finl 3.905% Due 12-07-2047	400,000	382,896	305,177
PT Pertamina 4.175% Due 01-21-2050	500,000	500,000	378,028
Pub Storage Com	60	17,946	17,966
Pub Svc Elec & Gas 3.6% Due 12-01-2047	771,000	772,884	569,307
Pub Svc Elec Gas Co. Fixed 3.85% Due 05-01-2049 Reg	675,000	818,518	517,829
Pub Svc Elec Gas Co. Secd Medium Tranche # Tr 00055 3% Due 03-01-2051	566,000	408,589	366,260
Pub Svc Elec Gas Co. Secd 3.95 Due 05-01-2042 Reg	355,000	381,160	289,359
Pub Svc Elec Gas Fixed 2.05% Due 08-01-2050	1,215,000	709,758	643,142
Pub Svc Elec Gas Fixed 2.7% Due 05-01-2050	1,271,000	918,648	776,670
Pub Svc Elec Gas Fixed 3.15% Due 01-01-2050	59,000	41,807	39,767
Public Service Co. Of Colorado 3.6 Due 09-15-2042	210,000	233,310	160,662
Public Service Co. Of Colorado 4.5% Due 06-01-2052	365,000	361,810	302,196
Public Service Colorado 5.75% Due 05-15-2024	1,800,000	1,795,446	1,798,331
Public Service Electric 4.05% Due 05-01-2048	686,000	645,207	545,969
Public Service Electric 5.3% Due 08-01-2054	771,000	823,843	735,108
Public Storage 5.35% Due 08-01-2053	180,000	178,004	171,396
Public Svc Colorado 3.8% Due 06-15-2047	670,000	667,266	497,885
Public Svc Co. Colo Fixed 2.7% Due 01-15-2051	424,000	379,439	251,182
Public Svc Co. Colo 3.2% Due 03-01-2050	998,000	953,715	664,027
Public Svc Co. Colo 3.2% Due 03-01-2050	435,000	362,825	289,431
Public Svc Co. Colo 3.2% Due 03-01-2050	2,400,000	2,368,128	1,596,859
Public Svc Co. Colo 4.05% Due 09-15-2049	4,000,000	3,963,280	3,067,102
Public Svc Co. Colo 4.05% Due 09-15-2049	865,000	797,852	663,261
Public Svc Co. Colo 4.1% Due 06-15-2048	170,000	206,647	132,799
Public Svc Co. Colo 4.1% Due 06-15-2048	900,000	897,543	703,053
Public Svc Co. N H 3.6% Due 07-01-2049	410,000	372,270	298,504
Public Svc Co. N H 3.6% Due 07-01-2049	900,000	897,867	655,253
Puget Energy Inc. New 4.1% Due 06-15-2030	576,000	575,038	543,166
Puget Energy Inc. New 4.1% Due 06-15-2030	600,000	598,998	565,798
Puget Sound Energy Fixed 3.25% Due 09-15-2049	880,000	709,729	588,831
Puget Sound Energy Fixed 4.223% Due 06-15-2048	650,000	707,530	521,466
Puget Sound Energy Fixed 4.223% Due 06-15-2048	259,000	259,000	207,784
Puget Sound Energy Inc. 5.685% Due 15/06/20545.685% Due 06-15-2054	1,000,000	1,004,549	981,467
Puget Sound Energy 5.795% Due 03-15-2040	585,000	798,750	587,078
PVPTL Bayer US Fin II LLC 4.625% Due 06-25-2038	455,000	373,500	379,086
PVPTL Bayer US Fin II LLC 4.625% Due 06-25-2038	400,000	369,580	333,262
PVPTL Cleveland Elec Illum Co. 3.5% Due 04-01-2028	1,300,000	1,405,092	1,237,811
PVPTL AAdvantage Loyalty LP Ltd./Amern Airls 5.5% Due 04-20-2026 BEO	300,000	311,438	299,343
PVPTL Aia Group Ltd. Global Medium Term 4.95% Due 03-30-2035	249,000	248,094	239,305

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PVPTL Aia Group Ltd. 5.4% Due 09-30-2054	660,000	$ 656,410	$ 612,324
PVPTL Air Cda 3.875% Due 08-15-2026 BEO	1,500,000	1,494,875	1,457,415
PVPTL Airbus Group 3.95% Due 04-10-2047	3,000,000	2,963,070	2,363,061
PVPTL Aker BP Asa 5.125% Due 10-01-2034	2,000,000	1,993,660	1,878,521
PVPTL Aker BP Asa 5.8% Due 10-01-2054	812,000	811,265	736,991
PVPTL Alcon Fin Corp. 3.8% Due 09-23-2049 BEO	1,100,000	1,098,042	807,990
PVPTL Alcon Fin Corp. 5.75% Due 12-06-2052/12-06-2022 BEO	1,700,000	1,694,458	1,675,202
PVPTL Alimentation Couche-Tard Inc. SR Nt 4.5% Due 07-26-2047	2,200,000	2,198,922	1,805,802
PVPTL American Transmission Sys Inc. SR NT 5% Due 09-01-2044	665,000	756,622	609,809
PVPTL Amfam Holdings Inc. 3.833% Due 03-11-2051	1,200,000	1,200,000	725,786
PVPTL Amfam Holdings Inc. 3.833% Due 03-11-2051	3,000,000	3,000,523	1,814,465
PVPTL Anglo Amern Cap Plc 6.0% Due 04-05-2054	1,395,000	1,439,009	1,378,617
PVPTL AP Moller Maersk AS NT 144A 4.5% Due 06-20-2029/06-20-2019 BEO	1,000,000	993,880	979,279
PVPTL APA Infrastructure Ltd. 4.25% Due 07-15-2027	3,000,000	2,979,150	2,951,396
PVPTL AS Mileage Plan Ip Ltd. 5.021% Due 10-20-2029	515,000	515,000	501,771
PVPTL AS Mileage Plan Ip Ltd. 5.308% Due 10-20-2031	413,000	413,000	403,111
PVPTL Ashtead Cap Inc. 5.95% Due 10-15-2033	1,300,000	1,298,856	1,315,738
PVPTL AT T REI II MU-Pty LE-BA Pass-Th Tr 144A 6.088% Due 12-15-2044	8,580,000	8,631,480	8,631,480
PVPTL Aviation Cap Group LLC SR NT 144A 3.5% Due 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,198,510
PVPTL Aviation Cap Group LLC 5.375% Due 07-15-2029	1,500,000	1,488,690	1,500,755
PVPTL Avolon Holdings Fdg Ltd. 2.528% Due 11-18-2027	1,573,000	1,586,229	1,458,468
PVPTL BAE Systems Plc 5.5% Due 03-26-2054	926,000	910,638	902,902
PVPTL Banco. Btg Pactual S A Cayman Is Brh 4.5% Due 01-10-2025	600,000	596,610	596,913
PVPTL Bayer US Fin II LLC 4.4% Due 07-15-2044 BEO	965,000	733,412	723,867
PVPTL Bayer US Fin II LLC 4.7% Due 07-15-2064	160,000	113,272	114,718
PVPTL Bayer US Fin LLC 6.5% Due 11-21-2033	800,000	808,080	813,754
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	4,600,000	4,702,108	4,645,075
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	530,000	534,559	535,193
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	1,100,000	1,099,582	1,110,779
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	1,726,000	1,749,528	1,742,913
PVPTL Bayer US Finance LLC 6.25% Due 01-21-2029	500,000	502,448	509,998
PVPTL Bimbo Bakeries USA Inc. 4.0% Due 05-17-2051 BEO	400,000	393,268	289,394
PVPTL Blackstone Holdings Fin L L C SR NT 144A 3.5% Due 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	903,698
PVPTL Blackstone Holdings Finance 3.2% Due 01-30-2052 BEO	300,000	276,900	196,175
PVPTL Blackstone Private Cre 6.0% Due 11-22-2034	2,921,000	2,853,759	2,853,638
PVPTL BNP Paribas SR Non Pfd Med 4.4% Due 08-14-2028	1,400,000	1,383,073	1,360,342
PVPTL BNP Paribas 2.824% Due 01-26-2041 Reg	4,300,000	4,300,000	2,921,594
PVPTL BNP Paribas 7.375% Due 12-31-2049	400,000	404,000	397,113
PVPTL BNP Paribas 7.75% Due 12-30-2049 BEO	1,077,000	1,118,384	1,100,990
PVPTL Boeing Co. The 7.008% Due 05-01-2064	2,445,000	2,493,684	2,599,021
PVPTL Boeing Co. The 7.008% Due 05-01-2064	3,768,000	3,921,730	4,005,362
PVPTL Boeing Co. The 7.008% Due 05-01-2064	774,000	783,712	822,758
PVPTL Boeing Co. The 7.008% Due 05-01-2064	5,700,000	5,705,698	6,059,067
PVPTL Boston Gas Co. SR NT 144A 4.487% Due 02-15-2042 BEO	1,100,000	1,114,707	905,935
PVPTL Boston Gas Co. 6.119% Due 07-20-2053	900,000	900,000	888,198
PVPTL BPCE SA 5.716% Due 01-18-2030	1,700,000	1,700,000	1,708,346
PVPTL BPCE SA 5.936% Due 05-30-2035	1,600,000	1,620,460	1,586,040
PVPTL BPCE 3.582% Due 10-19-2042	3,000,000	3,000,000	2,135,567
PVPTL British Air 21-1 A PPT 2.9% Due 09-15-2036	629,196	629,196	554,916

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PVPTL Broadcom Inc. Avgo 3.187 11/15/36 3.187% Due 11-15-2036/09-30-2021 BEO	925,000	$ 675,524	$ 745,381
PVPTL Broadcom Inc. Avgo 3.187 11/15/36 3.187% Due 11-15-2036/09-30-2021 BEO	1,000,000	854,055	805,817
PVPTL Broadcom Inc. NT 4.926% Due 05-15-2037	652,000	604,165	620,476
PVPTL Broadcom Inc. NT 4.926% Due 05-15-2037	2,429,000	2,372,584	2,311,559
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	368,000	296,004	287,504
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	3,100,000	3,089,274	2,421,906
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	1,863,000	1,856,554	1,455,488
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	1,150,000	933,235	898,449
PVPTL Broadcom Inc. 3.137% Due 11-15-2035 BEO	2,080,000	1,678,170	1,699,001
PVPTL Broadcom Inc. 3.137% Due 11-15-2035 BEO	2,189,000	1,919,476	1,788,035
PVPTL Broadcom Inc. 3.419% Due 04-15-2033 BEO	2,900,000	3,058,339	2,539,110
PVPTL Broadcom Inc. 3.469% Due 04-15-2034 BEO	500,000	506,670	433,461
PVPTL Broadcom Inc. 3.75% Due 02-15-2051	874,000	870,224	651,620
PVPTL Broadcom Inc. 3.75% Due 02-15-2051	4,510,000	3,395,531	3,362,481
PVPTL Broadcom Inc. 3.75% Due 02-15-2051	295,000	226,861	219,941
PVPTL Caixa bank S A 6.84% Due 09-13-2034	1,300,000	1,300,000	1,380,479
PVPTL Cameron LNG LLC 144A 3.701% Due 01-15-2039	601,000	505,371	484,599
PVPTL Cameron LNG LLC 3.302% Due 01-15-2035	528,000	492,626	435,843
PVPTL Cameron LNG LLC 3.402% Due 01-15-2038/07-15-2037 BEO	500,000	500,000	415,062
PVPTL Cameron LNG LLC 3.402% Due 01-15-2038/07-15-2037 BEO	240,000	240,000	199,230
PVPTL Cantor Fitzgerald LP 7.2% Due 12-12-2028	1,700,000	1,696,702	1,776,700
PVPTL Cargill Inc. 4.375% Due 04-22-2052	845,000	846,878	697,740
PVPTL Carnival Corp. 4.0% Due 08-01-2028	1,700,000	1,701,250	1,611,253
PVPTL Cassa Depositi E Prestit 5.875% Due 04-30-2029	1,700,000	1,685,737	1,730,938
PVPTL CMO Bx Trust SR 24-King Cl A Fltg Rt 05-15-2039	301,037	301,225	301,225
PVPTL CMO Mill City Mtg Ln Tr 2019-Gs2 Ser 19-Gs2 Cls A1 Var Rt 08-25-2059	189,355	190,547	182,067
PVPTL CMO New Residential Mtg Ln Ser 19-Rpl3 Cl A1 Frn 07-25-2059 BEO	999,400	1,005,280	952,546
PVPTL CMO Towd Pt Mtg Tr 2019-4 Ser 19-4Cls A1 Var Rt Due 07-25-2059 BEO	514,575	519,564	489,501
PVPTL Columbia Pipelines Oper Co. LLC 5.695% Due 10-01-2054	2,300,000	2,299,885	2,166,096
PVPTL Columbia Pipelines Oper Co. LLC 6.497% Due 08-15-2043	89,000	88,998	92,419
PVPTL Columbia Pipelines Oper Co. LLC 6.544% Due 11-15-2053	161,000	160,932	168,971
PVPTL Costar Group Inc. SR NT 2.8% Due 07-15-2030 BEO	600,000	599,526	521,598
PVPTL Cox Communications Inc. New Gtd NT 2.95% Due 10-01-2050	1,600,000	1,587,040	930,496
PVPTL Credit Agricole S A London Brh 4.631% Due 09-11-2028	1,300,000	1,300,000	1,283,545
PVPTL Credit Agricole S A 2.811% Due 01-11-2041 BEO	1,751,000	1,751,000	1,189,604
PVPTL Credit Agricole S A 6.251% Due 01-10-2035	355,000	355,000	356,530
PVPTL CVS Lease Backed Pass Thru Ctf 8.353% Due 07-10-2031	1,560,270	2,006,067	1,679,743
PVPTL DCP Mid Stream Operating 11-03-2036	192,000	199,196	197,528
PVPTL DCP Midstream LLC Defs 6.75 9/15/37 6.75 Due 09-15-2037 BEO	701,000	746,188	753,113
PVPTL Deutsche Telekom AG 3.625% Due 01-21-2050	2,393,000	2,148,583	1,715,618
PVPTL Deutsche Telekom AG 3.625% Due 01-21-2050	1,945,000	1,435,308	1,394,433
PVPTL DT Midstream Inc. 5.8% Due 12-15-2034	2,175,000	2,175,059	2,193,092
PVPTL East Ohio Gas Co. 3.0% Due 06-15-2050	800,000	788,608	490,561
PVPTL Edf S A NT 4.875% Due 01-22-2044	950,000	918,897	821,293
PVPTL Edf S A NT 6% Due 01-22-2114 BEO	1,000,000	969,530	941,371
PVPTL Electricite De France SA 6.0% Due 04-22-2064	900,000	836,430	870,832
PVPTL Electricite De France SA 6.0% Due 04-22-2064	1,335,000	1,232,736	1,291,734

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PVPTL Electricite De France 6.9% Due 05-23-2053	405,000	$ 455,653	$ 434,881
PVPTL Enel Fin Intl N V NT 4.75% Due 05-25-2047	2,200,000	2,196,502	1,875,244
PVPTL Enel Fin Intl N V 5.5% Due 06-26-2034	1,800,000	1,770,822	1,781,488
PVPTL Eni S P A 5.95% Due 05-15-2054	1,800,000	1,778,904	1,732,428
PVPTL Ferguson Fin Plc NT 3.25% Due 06-02-2030	500,000	497,760	454,500
PVPTL Foundry Jv Holdco. LLC 6.4% Due 01-25-2038	2,961,000	3,048,942	2,992,767
PVPTL GA Global Fdg Tr 5.5% Due 01-08-2029	1,800,000	1,789,542	1,817,804
PVPTL Glencore Funding LLC 3.375% Due 09-23-2051	2,134,000	1,602,133	1,397,047
PVPTL Glencore Funding LLC 5.893% Due 04-04-2054	357,000	362,830	346,921
PVPTL Global Atlantic Fin Co. 6.75% Due 03-15-2054	225,000	223,484	228,691
PVPTL Goodman US Fin Three LLC 3.7% Due 03-15-2028	1,000,000	996,310	952,528
PVPTL Goodman US Finance Six LLC 5.125% Due 10-07-2034	2,000,000	1,991,040	1,929,725
PVPTL Greensaif Pipelines Bidco. S A R L 5.8528% Due 02-23-2036	1,975,000	1,975,000	1,949,355
PVPTL Hannon Armstrong Sustainable Infl 6.375% Due 07-01-2034	1,425,000	1,414,526	1,386,717
PVPTL Heinz H J Fin Co. Gtd NT 144A 7.125% Due 08-01-2039 BEO	3,050,000	3,724,136	3,410,156
PVPTL Hilton Domestic Oper Co. Inc. 4.0% Due 05-01-2031 BEO	100,000	102,250	89,934
PVPTL Imperial Brands Fin Plc Gtd SR NT 3.875% Due 07-26-2029	2,600,000	2,577,458	2,456,747
PVPTL Imperial Brands Fin Plc 3.5% Due 07-26-2026	700,000	704,840	684,974
PVPTL International Flavors & Fragrancesinc. 3.468% Due 12-01-2050 BEO	600,000	599,946	394,040
PVPTL International Flavors & Fragrancesinc. 3.468% Due 12-01-2050 BEO	1,000,000	999,910	656,734
PVPTL Intesa Sanpaolo S P A Rcpts Cl X 144A 5.71% Due 01-15-2026 BEO	1,800,000	1,800,000	1,800,066
PVPTL Intesa Sanpaolo S P A 7.2% Due 11-28-2033	1,200,000	1,198,812	1,298,118
PVPTL Keyspan Gas East Corp. Corpbond 5.819% Due 04-01-2041 BEO	6,750,000	8,660,293	6,513,199
PVPTL Kkr Group Fin Co. Vi LLC SR NT 144A 3.75% Due 07-01-2029/07-01-2019 BEO	1,000,000	997,190	945,632
PVPTL LBJ Infrastructure Group LLC SR Secd NT 144A 3.797% Due 12-31-2057	465,000	465,000	312,675
PVPTL Liberty Mut Group Inc. 5.5% Due 06-15-2052/06-06-2022 BEO	1,983,000	1,978,618	1,831,159
PVPTL Loancore 2021-Cre6 Issuer Ltd. Ser 21-Cre6 Cl A Fltg Due 11-15-2038	506,483	485,591	504,843
PVPTL Mass Mutual Life Ins Co. Surplus NT 4.9% Due 04-01-2077	890,000	881,981	719,946
PVPTL Mass Mutual Life Ins Co. Surplus NT 4.9% Due 04-01-2077	2,100,000	2,081,079	1,698,750
PVPTL Massachusetts Electric 5.867% Due 02-26-2054	515,000	515,000	514,001
PVPTL Massachusetts Mut Life Ins Co. Corp. 2.875% Due 10-15-2070	2,338,000	1,911,042	1,512,032
PVPTL Massachusetts Mutual Life Insu Co. New Issue 40Yr 3.2% Due 12-01-2061	1,000,000	992,170	593,681
PVPTL Melco. Resorts Finance Limited 5.75% Due 07-21-2028	800,000	800,000	763,026
PVPTL Mileage Plus Holdings LLC/Mileage Plus In 6.5% Due 06-20-2027	1,450,000	1,564,750	1,459,139
PVPTL Monongahela Power 5.4% Due 12-15-2043 BEO	376,000	375,319	355,448
PVPTL Motiva Enterprises LLC SR NT 144A 6.85% Due 01-15-2040/01-11-2010 BEO	670,000	831,033	697,848
PVPTL Msci Inc. 3.25% Due 08-15-2033 BEO	900,000	900,000	760,370
PVPTL Mutual Of Omaha Ins Co. 6.144% Due 01-16-2064	250,000	250,000	247,177
PVPTL N.W Fla Timber Fin LLC N.W Fl 4.75% Due 03-04-2029	1,105,000	1,088,237	1,045,612
PVPTL Nationwide Bldg Soc SR Non-Pfd 3.96% Due 07-18-2030	1,800,000	1,800,000	1,703,648
PVPTL Nationwide Mut Ins Co. Surplus NT 144A 9.375% Due 08-15-2039 Reg	1,500,000	2,454,810	1,911,860

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PVPTL Nationwide Mut Ins Co. 4.35% Due 04-30-2050/04-30-2020 BEO	1,000,000	$ 997,670	$ 748,864
PVPTL Nestle Capital Corporation 5.1% Due 03-12-2054	885,000	862,281	834,694
PVPTL Nestle Holdings Inc. 4.7% Due 01-15-2053	325,000	306,517	287,429
PVPTL New England Power Co. 2.807% Due 10-06-2050/10-06-2020 BEO	475,000	288,634	284,269
PVPTL New York Life Ins Co. Surplus NT 4.45% Due 05-15-2069	1,810,000	1,796,932	1,401,128
PVPTL New York Life Ins Co. Surplus NT 4.45% Due 05-15-2069	1,349,000	1,270,687	1,044,266
PVPTL New York Life Ins Co. 3.75% Due 05-15-2050	300,000	298,167	218,442
PVPTL New York St Elec & Gas Corp. 144A 3.3% Due 09-15-2049	900,000	895,059	586,323
PVPTL New York State Electric & Gas Corp. 5.3% Due 08-15-2034	190,000	189,529	187,167
PVPTL Nippon Life Ins Co. 2.9% Due 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	931,501
PVPTL Nippon Life Insurance Bds 144A 3.4% Due 01-23-2050/01-23-2030 BEO	200,000	200,000	181,529
PVPTL Nissan Mtr Accep Co. LLC 5.3% Due 09-13-2027	2,000,000	1,999,020	1,976,985
PVPTL Northern Nat Gas Co. Del SR Bd 144A 4.3% Due 01-15-2049	2,500,000	2,593,950	1,973,161
PVPTL Northn Nat Gas Co. Del 4.1 Due 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	3,856,841
PVPTL Northwestern Mut Life Ins Co. 3.625% Due 09-30-205	6,262,000	5,578,661	4,197,402
PVPTL NRG Energy Inc. 2.45% Due 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,206,930
PVPTL Nuveen LLC 5.85% Due 04-15-2034	485,000	484,340	491,131
PVPTL Nuveen LLC 5.85% Due 04-15-2034	1,400,000	1,398,096	1,417,697
PVPTL Ohio Natl Life Ins Co. Surplus NT 144A 6.875% Due 06-15-2042 BEO	500,000	500,000	462,718
PVPTL Oncor Electric Delivery Co. 5.55% Due 06-15-2054	945,000	944,603	918,901
PVPTL Pacific Life Corp. 5.125% Due 01-30-2043	615,000	600,865	567,477
PVPTL Panasonic Corp. 3.113% Due 07-19-2029	1,500,000	1,500,000	1,385,469
PVPTL Penske Truck Leasing Co. LP/Ptl 144A 4.2% Due 04-01-2027/03-20-2017	2,000,000	1,997,220	1,966,275
PVPTL Perusahaan Listrik Negar3 4.125% Due 05-15-2027 Reg	1,700,000	1,682,830	1,660,727
PVPTL Polar Tankers Inc. NT 144A 5.951% Due 05-10-2037/05-10-2007 BEO	324,126	413,990	333,936
PVPTL Prologis Targeted US 5.25% Due 01-15-2035	400,000	397,424	392,942
PVPTL Prosus N V 4.027% Due 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,076,170
PVPTL Roche Holdings Inc. Gtd NT 144A 7% Due 03-01-2039 BEO	185,000	221,129	214,019
PVPTL Roche Holdings Inc. 4.985% Due 03-08-2034	1,520,000	1,523,727	1,505,913
PVPTL Roche Holdings Inc. 2.607% Due 12-13-2051	265,000	166,245	157,945
PVPTL Romania 7.625% Due 01-17-2053	4,230,000	4,672,790	4,275,303
PVPTL Rwe Finance US LLC 6.25% Due 04-16-2054	1,100,000	1,098,372	1,087,713
PVPTL Sabal Trail Transm 4.832% Due 05-01-2048	480,000	479,426	388,797
PVPTL Santos Finance Ltd. 3.649% Due 04-29-2031 BEO	2,200,000	2,200,000	1,937,537
PVPTL Saudi Arabia (Kingdom Of) 5.75% Due 01-16-2054	1,700,000	1,662,464	1,587,152
PVPTL Saudi Arabian Oil Co. Global 5.75% Due 07-17-2054	815,000	794,323	762,210
PVPTL Saudi Arabian Oil Co. 3.5% Due 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	1,412,531
PVPTL Saudi Arabian Oil Co. 5.875% Due 07-17-2064	1,800,000	1,757,502	1,678,644
PVPTL Saudi Arabian Oil Co. 5.875% Due 07-17-2064	1,050,000	1,025,210	979,209
PVPTL Scentre Mgmt Ltd. /Re1 Ltd. As 2 144A 3.75% Due 03-23-2027	2,500,000	2,483,725	2,431,837
PVPTL Siemens Financiering Maatschappij N V NT 4.4% Due 05-27-2045 BEO	1,750,000	1,737,015	1,522,007
PVPTL Siemens Financieringsmat 2.875% Due 03-11-2041	225,000	224,123	162,594
PVPTL SMB Private ED Ln Tr 2022-D Ser 22-D Cl A1B Var Rt Due 10-15-2058 Reg	1,832,281	1,804,797	1,868,406
PVPTL Smurfit Kappa Treasury Unlimited Co. 5.777% Due 04-03-2054	746,000	739,554	738,318

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PVPTL Societe Generale Medium Term NTS Book En Due 01-10-2034/01-10-2023 BEO	1,900,000	$ 1,900,000	$ 1,949,215
PVPTL Societe Generale 7.132% Due 01-19-2055	1,240,000	1,242,806	1,182,572
PVPTL Standard Chartered Plc 3.265% Due 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,641,176
PVPTL Teachers Ins & 4.9% Due 09-15-2044	962,000	961,105	859,811
PVPTL Tennessee Gas Pipeline Co. SR NT 144A 2.9% Due 03-01-2030	3,200,000	3,193,632	2,868,849
PVPTL Texas Eastn Transmission LP SR NT 4.15% Due 01-15-2048	695,000	658,788	535,704
PVPTL Texas Elec Mkt Stabilization FDG NLLC 5.057% Due 08-01-2048 BEO	460,000	459,955	430,331
PVPTL Towd Pt Mtg Tr Fltg Rt Ser 19-Hy2 Cl A1 12-25-2048 BEO	341,912	342,609	349,689
PVPTL Towd Pt Mtg Tr Ser 2019-Hy3 Cl A1A Fltg 12-25-2048	117,735	117,878	120,307
PVPTL Trust 1401 SR NT 144A 6.39% Due 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	2,027,414
PVPTL UBS Group AG SR 3.126% Due 08-13-2030	1,000,000	1,000,000	913,561
PVPTL UBS Group AG Var Rt 05-14-2032	800,000	800,000	696,284
PVPTL UBS Group AG Var Rt 05-14-2032	3,772,000	3,772,000	3,282,979
PVPTL UBS Group AG Var Rt Due 02-11-2043 BEO	4,179,000	4,179,000	3,013,612
PVPTL UBS Group AG Var Rt Due 02-11-2043 BEO	290,000	290,000	209,128
PVPTL UBS Group AG 3.869% Due 01-12-2018	800,000	800,000	770,158
PVPTL UBS Group AG 5.379% Due 09-06-2045	2,480,000	2,480,000	2,365,232
PVPTL UBS Group AG 5.428% Due 02-08-2030	2,000,000	1,999,860	2,013,275
PVPTL UBS Group AG 5.959% Due 01-12-2034	2,500,000	2,500,000	2,556,771
PVPTL UBS Group AG 9.016% Due 11-15-2033	1,095,000	1,290,157	1,328,284
PVPTL UBS Group Fdg Switz AG SR 4.253% Due 03-23-2028	1,700,000	1,700,000	1,652,120
PVPTL United Rentals North Amer Inc. 6.0% Due 12-15-2029 BEO	1,694,000	1,710,940	1,710,115
PVPTL Verizon Communications 4.78% Due 02-15-2035	735,000	721,284	699,869
PVPTL Volkswagen Group Amer 144A 4.625% Due 11-13-2025	4,800,000	4,788,384	4,791,022
PVPTL Woodside Fin Ltd. Gtd NT 3.7% Due 03-15-2028	600,000	599,586	571,606
PVPTL 6297782 LLC 5.584% Due 10-01-2034	1,900,000	1,900,000	1,848,618
PVPTL 7-Eleven Inc. 144A 2.8% Due 02-10-2051 BEO	1,200,000	1,195,404	694,363
PVPTL Nestle Holdings Inc. Gtd NT 2.625% Due 09-14-2051	285,000	176,694	171,563
Qatar Pete Bd 144A 3.3% Due 07-12-2051	1,800,000	1,800,000	1,232,107
Qatar Pete Bd 144A 3.3% Due 07-12-2051	690,000	690,000	472,308
Qualcomm Inc. Com	1,800	277,278	276,516
Qualcomm Inc. 4.3% Due 05-20-2047	600,000	599,904	496,476
Qualcomm Inc. 4.3% Due 05-20-2047	730,000	582,091	604,046
Qualcomm Inc. 4.5% Due 05-20-2052	515,000	402,771	432,443
Qualcomm Inc. 4.8% Due 05-20-2045	780,000	693,813	705,573
Qualcomm Inc. 4.8% Due 05-20-2045	400,000	395,759	361,832
Qualcomm Inc. 4.8% Due 05-20-2045	2,000	2,161	1,809
Qualcomm Inc. 6% Due 05-20-2053	1,085,000	1,135,562	1,135,089
Quest Diagnostics Inc. 5.0% Due 12-15-2034	675,000	672,361	656,581
Ralph Lauren Corp. Cl A Cl A	100	23,041	23,098
Raymond James Finl Inc. 3.75% Due 04-01-2051	210,000	208,725	152,296
Raymond James Finl 4.95% Due 07-15-2046	1,000,000	1,027,010	898,503
Realty Income Corp. Fixed 2.2% Due 06-15-2028	1,700,000	1,679,316	1,555,424
Realty Income Corp. 4.65% Due 03-15-2047	195,000	170,079	168,284
Realty Income Corp. 4.9% Due 07-15-2033	415,000	400,555	402,333
Realty Income Corp. 5.975% Due 09-01-2054	225,000	221,342	213,925
Realty Income Corp. 5.975% Due 09-01-2054	580,000	570,569	551,451
Regency Centers Corp. 5.25% Due 01-15-2034	253,000	248,540	249,391

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Regency Ctrs LP 4.4% Due 02-01-2047	200,000	$ 192,566	$ 164,802
Regency Ctrs LP 4.65% Due 03-15-2049	500,000	498,305	423,388
Regency Ctrs LP 5.1% Due 01-15-2035	356,000	351,411	347,695
Regeneron Fixed 2.8% Due 09-15-2050	315,000	207,281	186,000
Regions Bk Birmingham Ala Mt Sutranche # Sb 00001 6.45% Due 06-26-2037	2,026,000	2,351,795	2,066,030
Regions Finl Corp. 7.375% Due 12-10-2037	160,000	175,214	179,161
Reinsurance Group Amer Inc. Com New Stk	900	201,148	192,267
Renesas Electronics Corp. 2.17% Due 11-25-2026	900,000	871,074	852,429
Republic N Y Corp. 7.2% Due 07-15-2097	220,000	294,610	260,003
Republic Of Chile 5.33% Due 01-05-2054	1,297,000	1,313,149	1,198,817
Republic Of Peru 5.875% Due 08-08-2054	3,028,000	3,076,352	2,885,200
Republic Services Inc. 5.0% Due 12-15-2033	515,000	509,492	506,746
Republic Svcs Inc. 5.7% Due 05-15-2041	335,000	464,481	334,767
Republic Svcs Inc. 5.7% Due 05-15-2041	612,000	654,683	611,575
Republic Svcs Inc. 6.2% Due 03-01-2040	185,000	202,845	196,665
Rexford Indl Rlty 2.125% Due 12-01-2030	1,700,000	1,686,587	1,422,155
Reynolds Amern Inc. Fixed 5.85% Due 08-15-2045	2,900,000	3,144,574	2,765,458
Reynolds Amern Inc. Fixed 5.85% Due 08-15-2045	2,387,000	2,396,596	2,276,258
Reynolds Amern Inc. 7.25% Due 06-15-2037	179,000	223,748	196,839
Reynolds Amern Inc. 7% Due 08-04-2041	1,420,000	1,638,843	1,491,613
Reynolds Amern Inc. 8.125% Due 05-01-2040	570,000	773,972	658,977
Rio Tinto Fin USA Ltd. 2.75% Due 11-02-2051	284,000	180,559	173,517
Rio Tinto Fin USA Ltd. 2.75% Due 11-02-2051	838,000	741,855	511,997
Rio Tinto Fin USA Plc 4.75 Due 03-22-2042 Reg	155,000	201,900	141,214
Rio Tinto Fin USA 5.125% Due 03-09-2053	1,785,000	1,773,308	1,654,239
Rio Tinto Fin USA 5.125% Due 03-09-2053	1,936,000	1,885,334	1,794,177
Roblox Corp. Com USD 0.0001 Cl A	400	19,441	23,144
Rockefeller Fndtn 2.492% Due 10-01-2050	675,000	432,500	408,876
Rogers Communications Inc. 3.7% Due 11-15-2049	1,444,000	1,064,535	1,012,644
Rogers Communications Inc. 3.7% Due 11-15-2049	1,500,000	1,483,890	1,051,916
Rogers Communications Inc. 4.3% Due 02-15-2048	974,000	944,516	762,464
Rogers Communications Inc. 4.3% Due 02-15-2048	365,000	298,526	285,728
Rogers Communications Inc. 4.35% Due 05-01-2049 Reg	618,000	637,048	483,792
Rogers Communications Inc. 4.5 Due 03-15-2043	1,323,000	1,127,797	1,099,465
Rogers Communications Inc. 4.5% Due 03-15-2042	598,000	567,389	505,382
Rogers Communications Inc. 4.5% Due 03-15-2042	685,000	564,108	578,908
Rogers Communications Inc. 4.5% Due 03-15-2042	900,000	890,973	760,609
Rogers Communications Inc. 4.55% Due 03-15-2052	2,071,000	1,869,467	1,659,192
Rogers Communications Inc. 4.55% Due 03-15-2052	2,054,000	2,031,755	1,645,572
Romania (Rep Of) 2.875% Snr Mtn 13/04/42 Eur	2,600,000	3,020,989	1,751,449
Roper Technologies Inc. 4.9% Due 10-15-2034	1,130,000	1,124,520	1,086,486
Royalty Pharma Plc SR NT 3.55% Due 09-02-2050	460,000	318,003	306,771
Royalty Pharma Plc 3.3% Due 09-02-2040	1,110,000	832,968	803,168
Royalty Pharma Plc 3.35% Due 09-02-2051	205,000	134,369	130,336
RPM Intl Inc. 5.25% Due 06-01-2045	20,000	21,246	18,618
RTX Corporation 2.82% Due 09-01-2051	2,315,000	1,536,658	1,406,524
RTX Corporation 2.82% Due 09-01-2051	1,703,000	1,083,687	1,034,691
RTX Corporation 3.03% Due 03-15-2052	875,000	547,830	554,432
RTX Corporation 3.125% Due 07-01-2050	365,000	280,086	239,476
RTX Corporation 3.75% Due 11-01-2046	747,000	760,957	564,548
RTX Corporation 4.05% Due 05-04-2047	1,600,000	1,595,584	1,257,773
RTX Corporation 4.05% Due 05-04-2047	1,690,000	1,718,571	1,328,522

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
As of December 31, 2024

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
RTX Corporation 4.05% Due 05-04-2047	271,000	$ 218,809	$ 213,035
RTX Corporation 4.15% Due 05-15-2045	1,779,000	1,518,461	1,436,209
RTX Corporation 4.15% Due 05-15-2045	1,535,000	1,567,619	1,239,224
RTX Corporation 4.35% Due 04-15-2047	620,000	629,394	509,776
RTX Corporation 4.35% Due 04-15-2047	1,100,000	1,132,999	904,442
RTX Corporation 4.35% Due 04-15-2047	2,500,000	2,487,165	2,055,549
RTX Corporation 4.45% Due 11-16-2038	800,000	792,341	712,084
RTX Corporation 4.45% Due 11-16-2038	850,000	830,768	756,590
RTX Corporation 4.7% Due 12-15-2041	235,000	277,267	208,798
RTX Corporation 4.8% Due 12-15-2043	445,000	547,501	395,207
RTX Corporation 5.375% Due 02-27-2053	2,600,000	2,595,372	2,472,692
RTX Corporation 6.4% Due 03-15-2054	500,000	498,125	544,692
RTX Corporation 6.4% Due 03-15-2054	1,645,000	1,805,075	1,792,036
Russian Federation 144A 5.25% 23/06/2047	-	-	-
Russian Federation 4.25% Snr 23/06/2027 USD	-	-	-
Russian Federation 4.75% Snr 27/05/2026 USD	-	-	-
Russian Federation 5.25% Snr 23/06/2047 USD	-	-	-
Ryman Hospitality Pptys Inc. Com	600	66,903	62,604
S Carolina Elec & 4.6% Due 06-15-2043	885,000	901,920	771,346
S Carolina Elec & 5.45% Due 02-01-2041	1,295,000	1,738,510	1,264,941
S&P Global Inc. 3.25% Due 12-01-2049	410,000	309,821	283,249
S&P Global Inc. 3.9% Due 03-01-2062	145,000	142,406	108,073
Sabine Pass Fixed 4.2% Due 03-15-2028	2,900,000	2,897,187	2,831,181
Salesforce.Com Inc. 2.7% Due 07-15-2041 BEO	1,040,000	748,835	734,532
Salesforce.Com Inc. 2.9% Due 07-15-2051 BEO	1,540,000	1,080,178	985,994
Salesforce.Com Inc. 2.9% Due 07-15-2051 BEO	555,000	412,291	355,342
Salesforce.Com Inc. 3.05% Due 07-15-2061 BEO	390,000	255,778	241,044
San Diego G & E Fixed 2.95% Due 08-15-2051	585,000	385,808	376,751
San Diego G & E Fixed 2.95% Due 08-15-2051	1,703,000	1,463,529	1,096,763
San Diego Gas & Elec Co. 1St Mtg Bd Ser Xxx 3.7% Due 03-15-2052	1,700,000	1,690,531	1,228,809
San Diego Gas & Elec Co. 5.35% Due 04-01-2053/03-10-2023	2,404,000	2,396,830	2,271,238
San Diego Gas & Elec Co. 5.35% Due 04-01-2053/03-10-2023	1,000,000	989,480	944,775
San Diego Gas & Elec Co. 5.55% Due 04-15-2054	485,000	477,667	470,787
San Diego Gas & Electric Co. 4.1% Due 06-15-2049	66,000	51,138	51,773
San Diego Gas & Fixed 3.32% Due 04-15-2050	237,000	181,000	160,296
San Diego Gas & 3.95% Due 11-15-2041	2,000,000	1,836,300	1,596,379
San Diego Gas & 4.15% Due 05-15-2048	190,000	155,511	151,101
Sands China Ltd. Fixed 5.4% Due 08-08-2028	900,000	869,815	889,962
Santander UK Group Fltg Rt 2.896% Due 03-15-2032	2,100,000	2,100,000	1,795,771
Santander UK Group Fltg Rt 4.858% Due 09-11-2030	1,000,000	1,000,000	973,283
Santander UK Group Holdings Plc NT Fxd/Fltg 1.673% Due 06-14-2027	1,700,000	1,700,000	1,618,226
Santander UK Group Holdings Plc 6.833% Due 11-21-2026	2,600,000	2,600,000	2,637,463
Saudi Arabia 4.5% Snr Mtn 26/10/2046 USD	200,000	227,500	161,459
Saudi Arabia 4.625% Snr Mtn 04/10/47 USD	1,300,000	1,292,070	1,061,970
Sba Communications Corp. Com USD 0.01 Cl A	1,981	429,106	403,728
Schlumberger Invt SA 5.0% Due 06-01-2034	986,000	969,554	967,813
Schlumberger Ltd. Com Com	1,400	60,642	53,676
Schwab Charles Corp. Com New	1,100	82,185	81,411
Seagate HDD Cayman 9.625% Due 12-01-2032	255,200	318,550	287,584
Self Coml Mtg Tr 2024-Strg Coml Mtg Passthru CTF Cl A 5.85414% Due 11-15-2034	580,000	578,550	580,717
Sempra Energy 3.4% Due 01-12-2018	300,000	274,470	286,786

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Sempra Energy 3.8% Due 02-01-2038	1,336,000	$ 1,136,635	$ 1,104,693
Sempra Energy 5.5% Due 08-01-2033	900,000	897,300	902,067
Sempra 4% Due 02-01-2048	1,471,000	1,617,290	1,113,786
Sempra 4% Due 02-01-2048	865,000	677,890	654,946
Sempra 6.875% Due 10-01-2054	1,353,000	1,340,065	1,368,111
Sempra 6% Due 10-15-2039	956,000	974,062	974,879
Sempra 6% Due 10-15-2039	3,100,000	3,690,278	3,161,219
Sempra 6% Due 10-15-2039	525,000	529,462	535,368
ServiceNow Inc. Com USD 0.001	164	155,509	173,860
Shell Fin US Inc. NT 3.25% Due 04-06-2050	657,000	607,160	442,643
Shell Fin US Inc. NT 3.25% Due 04-06-2050	1,000,000	1,072,855	673,734
Shell Fin US Inc. NT 4.55% Due 08-12-2043	365,000	423,466	319,258
Shell Fin US Inc. 4.0% Due 05-10-2046	1,035,000	1,036,499	811,464
Shell Fin US Inc. 4.0% Due 05-10-2046	219,000	181,348	171,701
Shell Fin US Inc. 4.0% Due 05-10-2046	6,092,000	6,041,054	4,776,269
Shell Fin US Inc. 4.375% Due 05-11-2045	1,750,000	1,507,493	1,464,930
Shell Fin US Inc. 4.375% Due 05-11-2045	1,550,000	1,543,780	1,297,510
Shell Finance US Inc. 3.75% Due 09-12-2046	1,790,000	1,826,593	1,346,283
Shell Intl Fin B V 2.875% Due 11-26-2041	1,772,000	1,621,602	1,253,724
Shell Intl Fin B V 3.125% Due 11-07-2049	420,000	356,761	277,097
Shell Intl Fin B V 3.125% Due 11-07-2049	1,377,000	960,382	908,483
Shell Intl Fin B V 3.25% Due 04-06-2050	760,000	529,173	512,163
Shell Intl Fin B V 3.625% Due 08-21-2042	705,000	675,742	549,422
Shell Intl Fin B V 3.625% Due 08-21-2042	894,000	764,288	696,714
Shell Intl Fin B V 3% Due 11-26-2051	369,000	290,413	233,957
Shell Intl Fin B V 3% Due 11-26-2051	240,000	153,854	152,167
Sherwin Williams Co. 4 Due 12-15-2042	20,000	16,763	15,814
Sherwin-Williams Co. 2.9% Due 06-15-2052	529,000	357,906	322,289
Sherwin-Williams Fixed 3.3% Due 05-15-2050	1,727,000	1,510,688	1,147,119
Sherwin-Williams Fixed 4.4% Due 02-01-2045	210,000	208,528	170,003
Sherwin-Williams 4.5% Due 06-01-2047	1,029,000	898,038	866,423
Sherwin-Williams 4.5% Due 06-01-2047	1,800,000	1,787,634	1,515,609
Sherwin-Williams 4.55% Due 08-01-2045	455,000	458,239	385,672
Sierra Pac Power Co. 5.9% Due 03-15-2054	925,000	929,418	926,633
Sierra Pac Power Co. 5.9% Due 03-15-2054	1,200,000	1,192,440	1,202,118
Simon Ppty Group LP 6.65% Due 01-15-2054	2,400,000	2,371,344	2,675,072
Simon Ppty Group L 4.25% Due 10-01-2044	1,000,000	994,090	823,867
Simon Ppty Group L 4.75% Due 03-15-2042	550,000	536,834	492,249
Small Businee Admin Gtd Dev Partn Ctf Ser 2005-20J Due 10-01-2025 Reg	3,383	3,383	3,366
Smucker J M Co. 4.375% Due 03-15-2045	400,000	393,240	329,337
Societe Generale Fltg Rt 5.375% Due 11-18-2030	700,000	700,000	594,714
Societe Generale 6.75% Due 12-31-2049	900,000	965,250	845,772
Solventum Corp. 5.6% Due 03-23-2034	1,410,000	1,415,484	1,404,037
Solventum Corp. 5.9% Due 04-30-2054	5,675,000	5,565,681	5,528,609
Solventum Corp. 6.0% Due 05-15-2064	3,137,000	3,113,219	3,064,905
Solventum Corp. 6.0% Due 05-15-2064	325,000	316,986	317,531
Southern Cal Edison 3.65% Due 06-01-2051	1,800,000	1,609,988	1,275,789
Southern Cal Edison 5.2% Due 06-01-2034	1,700,000	1,698,334	1,681,881
Southern Calif Edison Co. SR NT 3.45% Due 02-01-2052	490,000	416,087	331,907
Southern Calif Edison Co. SR NT 3.45% Due 02-01-2052	2,244,000	2,067,740	1,519,998
Southern Calif Edison Co. 1St Mtg Bd Ser 2022E 5.45% Due 06-01-2052	1,429,000	1,393,690	1,344,489

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Southern Calif Edison Co. 2.95% Due 02-01-2051	1,384,000	$ 1,241,951	$ 870,004
Southern Calif Edison Co. 3.65% Due 02-01-2050	245,000	183,926	175,280
Southern Calif Edison Co. 4.65 Due 10-01-2043	900,000	943,389	780,826
Southern Calif Edison Co. 5.75% Due 04-15-2054	1,610,000	1,657,651	1,582,937
Southern Calif Edison Co. 5.75% Due 04-15-2054	652,000	656,231	641,040
Southern Calif Edison Co. 5.875% Due 12-01-2053	1,700,000	1,696,362	1,691,026
Southern Calif Gas Co. 4.3% Due 01-15-2049	385,000	304,165	312,721
Southern Calif Gas Co. 4.45 Due 03-15-2044 Reg	355,000	390,418	299,107
Southern Co. Gas Cap Corp. 4.4% Due 05-30-2047	2,500,000	2,494,125	2,054,894
Southern Co. 4.25% Due 07-01-2036	640,000	650,646	575,214
Southern Co. 4.4% Due 07-01-2046	2,100,000	2,089,122	1,738,146
Southern Co. 4.4% Due 07-01-2046	513,000	407,087	424,604
Southn Baptist 4.857% Due 07-15-2045	615,000	615,000	547,319
Southn Cal Edison 3.9 Due 03-15-2043	535,000	532,088	422,170
Southn Cal Edison 3.9 Due 03-15-2043	1,300,000	1,195,207	1,025,834
Southn Cal Edison 3.9 Due 03-15-2043	1,307,000	1,026,110	1,031,358
Southn Cal Edison 3.9% Due 12-01-2041	440,000	463,811	343,047
Southn Cal Edison 4.05% Due 03-15-2042	370,000	371,349	299,492
Southn Cal Edison 4% Due 04-01-2047	1,305,000	1,065,744	1,005,450
Southn Cal Edison 4% Due 04-01-2047	900,000	861,064	693,414
Southn Cal Edison 5.35% Due 07-15-2035	756,000	967,777	753,555
Southn Cal Edison 5.5% Due 03-15-2040	250,000	329,451	243,870
Southn Cal Edison 5.75% Due 04-01-2035	800,000	801,045	817,900
Southn Cal Edison 6.65% Due 04-01-2029	1,300,000	1,446,505	1,371,677
Southn Cal Edison 6% Due 01-15-2034	200,000	210,954	209,403
Southn Cal Gas Co. 3.95% Due 02-15-2050	785,000	749,922	597,171
Southn Cal Gas Co. 4.125% Due 06-01-2048	235,000	187,739	185,029
Southn Cal Gas 3.75 Due 09-15-2042	485,000	446,903	380,335
Southn Co. Gas Cap Fixed 1.75% Due 01-15-2031	500,000	425,360	411,828
Southn Co. Gas Cap 3.95% Due 10-01-2046	680,000	564,291	526,708
Southn Copper Corp. 5.25% Due 11-08-2042	525,000	470,210	474,682
Southn Copper Corp. 7.5% Due 07-27-2035	1,295,000	1,839,873	1,474,645
Southwestern Elec Power Co. SR NT Ser O 3.25% Due 11-01-2051	1,800,000	1,793,502	1,142,783
Southwestern Pub Svc Co. 6.0% Due 06-01-2054	1,800,000	1,786,644	1,821,627
Southwestern Public Service 08-09-2017 3.7% Due 08-15-2047 BEO	425,000	356,369	309,015
Southwestern Public Service Co. 3.15% Due 05-01-2050	235,000	157,196	152,457
Southwestern Public Service Co. 3.75% Due 06-15-2049	225,000	256,588	163,685
Southwestern Public Service Co. 3.75% Due 06-15-2049	4,000,000	3,949,560	2,909,956
Southwestn Elec 3.85% Due 02-01-2048	455,000	322,454	327,821
Southwestn Elec 3.9% Due 04-01-2045	1,025,000	1,076,617	763,555
Southwestn Pub Svc Fixed 4.4% Due 11-15-2048	325,000	424,902	263,716
Southwestn Pub Svc 3.4% Due 08-15-2046	660,000	717,241	460,353
Southwestn Pub Svc 4.5% Due 08-15-2041	480,000	447,712	413,161
Spcl1 Gen Elec Cap Corp. 5.875% Due 01-14-2038	911,000	952,964	939,792
Spectra Energy 4.5% Due 03-15-2045	585,000	500,216	481,484
Spectra Energy 4.5% Due 03-15-2045	2,925,000	2,902,595	2,407,422
Spectra Energy 4.5% Due 03-15-2045	500,000	503,315	411,525
Spectra Energy 4.5% Due 03-15-2045	1,330,000	1,171,032	1,094,657
Springleaf Finance Corporation 6.625% Due 01-15-2028	700,000	700,000	708,666
Sprouts Fmrs Mkt Inc. Com	900	111,629	114,363
Stanford Hlth Care 3.795% Due 11-15-2048	245,000	200,307	188,309
Stanford Univ Cal 2.413% Due 06-01-2050	875,000	558,924	519,979
Stanford Univ Cal 3.647% Due 05-01-2048	300,000	248,487	232,039

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Stanley Black & Decker Inc. 2.75% Due 11-15-2050	300,000	$ 287,339	$ 172,737
Starbucks Corp. Fixed 3.35% Due 03-12-2050	1,035,000	720,479	692,315
Starbucks Corp. Fixed 4.45% Due 08-15-2049	365,000	317,368	299,193
Starbucks Corp. 3.5% Due 11-15-2050	435,000	308,802	301,189
Starbucks Corp. 4.5% Due 11-15-2048	1,500,000	1,484,430	1,240,741
Starwood Ppty Tr Inc. SR NT 144A 4.375% Due 01-15-2027	1,400,000	1,400,000	1,353,576
State Of Israel 3.875% Due 07-03-2050 Reg	555,000	391,553	392,160
State Of Israel 6.043% Due 03-12-2054	4,716,000	4,365,496	4,311,122
State Str Corp. Jr Sub Deb Ftg Rate Due 06-01-2077/12-21-2016 Reg	113,000	86,019	104,262
Statoil Asa 3.95% Due 05-15-2043	705,000	587,018	578,035
Statoil Asa 5.1% Due 08-17-2040	415,000	408,543	400,075
STD Chartered Plc 2.819% Due 01-30-2026	900,000	899,991	898,189
Steel Dynamics Inc. 3.25% Due 10-15-2050	2,879,000	2,420,785	1,893,664
Sterling Infrastructure Inc. Com Stk USD 0.01	100	16,714	16,845
Stifel Finl Corp. Fixed 4% Due 05-15-2030	600,000	595,710	566,063
Stryker Corp. 4.625% Due 03-15-2046	1,900,000	1,878,986	1,647,104
Sumitomo Mitsui Finl Group Inc. 5.71% Due 01-13-2030	2,200,000	2,200,000	2,254,020
Sumitomo Mitsui Finl Group Inc. 5.8% Due 07-09-2034	1,800,000	1,800,000	1,817,794
Sumitomo Mitsui Finl Group Inc. 5.8% Due 07-09-2034	655,000	655,000	661,475
Sumitomo Mitsui Finl Group Inc. 5.836% Due 07-09-2044	1,240,000	1,247,174	1,252,751
Sumitomo Mitsui Finl Group Inc. 6.184% Due 07-13-2043	611,000	614,176	655,345
Suncor Energy Inc. New SR NT 3.75% Due 03-04-2051	425,000	306,905	298,391
Suncor Energy Inc. 4% Due 11-15-2047	1,420,000	1,025,126	1,054,518
Suncor Energy Inc. 6.85% Due 06-01-2039	980,000	1,375,048	1,060,537
Sunoco. Logistics Partners 5.4% Due 10-01-2047	735,000	637,654	660,809
Sunoco. Logistics Partners 5.4% Due 10-01-2047	1,363,000	1,392,205	1,225,418
Sunoco. Logistics 4.95% Due 01-15-2043	1,735,000	1,740,674	1,494,603
Sunoco. Logistics 4.95% Due 01-15-2043	350,000	298,219	301,505
Sunoco. Logistics 5.35% Due 05-15-2045	1,634,000	1,552,032	1,472,554
Sutter Health 3.161% Due 08-15-2040	750,000	698,448	561,873
Sutter Health 3.361% Due 08-15-2050	1,223,000	1,247,054	860,989
Sutter Health 4.091% Due 08-15-2048	340,000	275,713	273,896
Swap Coll Receivable From Wells Fargo Bank, N.A. Charlotte, NC, US	40,000	40,000	40,000
Synchrony Finl Com	1,800	118,804	117,000
Synchrony Finl 3.95% Due 12-01-2027	1,600,000	1,435,388	1,546,815
Sysco. Corp. Fixed 4.45% Due 03-15-2048	320,000	275,270	261,627
Sysco. Corp. Fixed 6.6% Due 04-01-2050	965,000	1,055,294	1,059,278
Sysco. Corp. 3.3% Due 02-15-2050	1,130,000	777,250	761,111
Sysco. Corp. 4.85% Due 10-01-2045	1,600,000	1,588,105	1,403,318
Sysco. Corp. 5.375% Due 09-21-2035	285,000	373,111	286,786
Sysco. Corp. 6.6% Due 04-01-2040	160,000	172,400	172,672
Sysco. Corporation 3.15% Due 12-14-2051	150,000	95,783	96,843
System Energy Res Inc. First Mtg Bd 5.3% Due 12-15-2034	200,000	199,536	195,895
T-Mobile US Inc. 5.5% Due 01-15-2055	260,000	253,877	244,945
T-Mobile US Inc. 5.5% Due 01-15-2055	916,000	903,494	862,958
T-Mobile USA Inc. Fixed 4.375% Due 04-15-2040	275,000	243,953	238,553
T-Mobile USA Inc. Fixed 5.65% Due 01-15-2053	791,000	766,456	767,302
T-Mobile USA Inc. Fixed 5.8% Due 09-15-2062	565,000	565,000	546,242
T-Mobile USA Inc. Tmus 3.3% Due 02-15-2051	3,145,000	2,517,884	2,077,756
T-Mobile USA Inc. Tmus 3.3% Due 02-15-2051	4,751,000	4,049,519	3,138,766
T-Mobile USA Inc. 2.55% Due 02-15-2031	1,000,000	997,930	860,722
T-Mobile USA Inc. 3.0% Due 02-15-2041 BEO	550,000	395,449	392,772

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T-Mobile USA Inc. 3.4% Due 10-15-2052	1,965,000	$ 1,425,636	$ 1,313,685
T-Mobile USA Inc. 3.4% Due 10-15-2052	600,000	596,532	401,125
T-Mobile USA Inc. 3.4% Due 10-15-2052	3,598,000	2,856,323	2,405,413
T-Mobile USA Inc. 3.6% Due 11-15-2060	5,700,000	5,685,465	3,775,000
T-Mobile USA Inc. 3.6% Due 11-15-2060	875,000	881,466	579,496
T-Mobile USA Inc. 3.875% Due 04-15-2030	1,800,000	1,787,004	1,693,543
T-Mobile USA Inc. 4.5% Due 04-15-2050	743,000	626,298	610,059
T-Mobile USA Inc. 4.7% Due 01-15-2035	920,000	918,648	870,549
T-Mobile USA Inc. 5.25% Due 06-15-2055	1,175,000	1,165,160	1,068,787
T-Mobile USA Inc. 5.25% Due 06-15-2055	2,000,000	1,995,620	1,819,212
T-Mobile USA Inc. 5.75% Due 01-15-2054	900,000	896,355	881,245
T-Mobile USA Inc. 5.75% Due 01-15-2054	895,000	915,448	876,349
T-Mobile USA Inc. 5.75% Due 01-15-2054	3,335,000	3,340,985	3,265,501
T-Mobile USA Inc. 6.0% Due 06-15-2054	42,000	43,982	42,657
T-Mobile USA Inc. 6.0% Due 06-15-2054	540,000	561,433	548,446
Takeda Pharmaceutical Co. Ltd. SR NT 3.025% Due 07-09-2040	363,000	290,827	264,303
Takeda Pharmaceutical Co. Ltd. SR NT 3.175% Due 07-09-2050	1,199,000	827,969	778,280
Takeda Pharmaceutical Co. Ltd. SR NT 3.175% Due 07-09-2050	1,200,000	1,200,000	778,929
Takeda Pharmaceutical 5.8% Due 07-05-2064	1,560,000	1,562,167	1,504,028
Takeda Pharmaceutical 5.8% Due 07-05-2064	235,000	235,388	226,568
Talen Energy Corp. New Com	200	40,505	40,294
Tampa Elec Co. Fixed 3.625% Due 06-15-2050	245,000	184,946	174,990
Tampa Elec Co. Fixed 3.625% Due 06-15-2050	4,000,000	3,950,960	2,856,974
Tampa Elec Co. Fixed 4.2% Due 05-15-2045	920,000	918,289	723,151
Tampa Elec Co. 4.1% Due 06-15-2042	370,000	321,771	303,525
Tampa Elec Co. 4.35% Due 05-15-2044	1,500,000	1,498,995	1,247,682
Tampa Elec Co. 4.45% Due 06-15-2049	380,000	330,596	313,278
Tapestry Inc. 5.5% Due 03-11-2035	255,000	254,653	247,952
Targa Res Corp. Com	800	121,940	142,800
Targa Res Corp. 4.95% Due 04-15-2052	1,312,000	1,175,602	1,108,064
Targa Res Corp. 6.5% Due 02-15-2053	3,151,000	3,397,367	3,292,281
Targa Resources Corporation 5.5% Due 02-15-2035	2,000,000	1,998,860	1,968,194
Target Corp. 3.625% Due 04-15-2046	215,000	259,193	161,640
Taylor Morrison Home Corp. Com USD 0.00001	1,000	47,011	61,210
TBA Collateral Receivable From Bank Of America	310,000	310,000	310,000
TC Pipelines LP 3.9% Due 05-25-2027	1,300,000	1,300,000	1,270,347
TD SYNNEX Corp. 2.65% Due 08-09-2031	2,600,000	2,584,608	2,186,609
Teachers Ins & 3.3% Due 05-15-2050	101,000	69,706	67,420
Teachers Ins & 3.3% Due 05-15-2050	704,000	703,064	469,939
Teachers Ins & 4.27% Due 05-15-2047	2,437,000	2,429,202	1,952,895
Teachers Ins & 4.27% Due 05-15-2047	226,000	187,424	181,106
Technipfmc Plc Com USD 1	4,700	121,964	136,018
Telefonica Emisiones S A U Corp. Bond 5.52% Due 03-01-2049	1,000,000	1,000,000	924,318
Telefonica Emisiones S A U 4.665% Due 03-06-2038	1,200,000	1,200,000	1,067,172
Telefonica Emisiones S A U 4.895% Due 03-06-2048	200,000	187,258	169,779
Telefonica Emisiones S A U 5.213% Due 03-08-2047 Reg	4,500,000	4,545,390	4,007,524
Telus Corp. Fixed 4.3% Due 06-15-2049	285,000	223,300	219,943
Tesla Inc. Com USD 0.001	1,728	456,456	697,836
Texas A & M Univ Perm Univ Fd 3.66% Due 07-01-2047 BEO Taxable	315,000	245,467	254,517
Texas Instrs Inc. Fixed 5% Due 03-14-2053	463,000	448,277	424,794
Texas Instrs Inc. 2.7% Due 09-15-2051	462,000	444,966	280,983
Texas Instrs Inc. 4.1% Due 08-16-2052	117,000	98,395	92,266
Texas Instrs Inc. 4.15% Due 05-15-2048	770,000	673,833	626,366

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
Texas Instrs Inc. 5.15% Due 02-08-2054	720,000	$ 716,690	$ 675,455
Texas Instruments Inc. 5.05% Due 05-18-2063	675,000	661,084	609,315
Texas Roadhouse Inc. Common Stock	300	52,265	54,129
The Cigna Group	120	37,413	33,137
The Hartford Insurance Group Inc. Com USD 0.01	1,100	121,176	120,340
The Hartford Insurance Group Inc. 6.1% Due 10-01-2041	950,000	1,159,133	970,788
Thermo Fisher Scientific Inc. 2.8% Due 10-15-2041	1,553,000	1,400,628	1,093,486
Thermo Fisher Scientific Inc. 5.404% Due 08-10-2043	300,000	314,007	295,267
Thermo Fisher Scientific 1.5% Due 10-01-2039	1,200,000	1,316,069	941,971
Thomas Jeffsn Univ 3.847% Due 11-01-2057	241,000	176,243	168,193
Thomas Jeffsn Univ 3.847% Due 11-01-2057	554,000	487,221	386,635
Time Warner Cable 4.5% Due 09-15-2042	340,000	268,036	254,584
Time Warner Cable 4.5% Due 09-15-2042	500,000	492,085	374,388
Time Warner Cable 5.5% Due 09-01-2041	300,000	325,509	255,061
Time Warner Cable 5.5% Due 09-01-2041	850,000	883,498	722,673
Time Warner Cable 5.875% Due 11-15-2040	3,460,000	3,724,578	3,096,611
Time Warner Cable 5.875% Due 11-15-2040	2,096,000	2,291,954	1,875,866
Time Warner Cable 5.875% Due 11-15-2040	800,000	908,064	715,979
Time Warner Entmt 8.375% Due 07-15-2033	1,000,000	1,093,590	1,124,941
TN Gas Pipeln Co. 7.625% Due 04-01-2037	265,000	320,078	302,137
Total Cap Intl 2.986% Due 06-29-2041 Reg	455,000	454,662	326,989
Total Cap Intl 3.127% Due 05-29-2050 Reg	1,060,000	1,060,000	695,481
Total Cap Intl 3.127% Due 05-29-2050 Reg	510,000	347,361	334,618
Total Cap Intl 3.386% Due 06-29-2060	672,000	573,614	435,339
Total Cap Intl 3.461% Due 07-12-2049	700,000	700,000	492,697
Totalenergies Cap 5.425% Due 09-10-2064	1,435,000	1,462,755	1,332,373
Totalenergies Cap 5.425% Due 09-10-2064	1,500,000	1,500,000	1,392,724
Totalenergies Capital S.A. 5.275% Due 09-10-2054	1,600,000	1,600,000	1,481,638
Totalenergies Capital S.A. 5.638% Due 04-05-2064	178,000	180,980	170,539
Totalenergies Capital S.A. 5.638% Due 04-05-2064	1,245,000	1,239,756	1,192,818
Totalenergies Capital S.A. 5.638% Due 04-05-2064	2,600,000	2,600,000	2,491,025
Totalenergies Capital SA 5.488% Due 04-05-2054	2,600,000	2,600,000	2,496,211
Totalenergies Capital SA 5.488% Due 04-05-2054	2,395,000	2,364,466	2,299,394
Trane Technologies Plc Com USD 1	890	309,899	328,722
Transcanada Tr Fltg Rt 5.3% Due 03-15-2077	2,100,000	2,100,000	2,015,461
TransCanada Tr Fltg Rt 5.5% Due 09-15-2079	1,400,000	1,400,000	1,345,361
TransCanada 5.6% Due 03-31-2034	195,000	192,674	194,033
TransCanada 5.85% Due 03-15-2036	245,000	260,153	247,118
TransCanada 6.2% Due 10-15-2037	350,000	448,812	360,823
TransCanada 7.625% Due 01-15-2039	645,000	768,743	747,423
Transcontinental Gas Pipe Line Co. LLC 3.95% Due 05-15-2050	568,000	572,512	420,511
Travelers Cos Inc. Fixed 3.05% Due 06-08-2051	304,000	211,395	198,527
Travelers Cos Inc. 3.75% Due 05-15-2046	210,000	165,142	160,852
Travelers Cos Inc. 3.75% Due 05-15-2046	215,000	213,504	164,681
Travelers Cos Inc. 4.1% Due 03-04-2049	445,000	368,044	355,612
Travelers Cos Inc. 4.3% Due 08-25-2045	455,000	511,032	379,776
Travelers Cos Inc. 5.35% Due 11-01-2040	195,000	195,571	191,481
Travelers Cos Inc. 5.45% Due 05-25-2053	4,500,000	4,482,180	4,384,986
Travelers Fixed 2.55% Due 04-27-2050	635,000	398,284	374,944
Travelers Fixed 2.55% Due 04-27-2050	558,000	351,399	329,478
Trimble Inc. Com Trimble Inc.	1,369	83,554	96,734
Trustees Union Cg 5.45% Due 11-15-2043	1,702,000	1,692,962	1,614,428
TSY Infl Ix N/B Tii 0 1/8 01/15/32 01-15-2032	2,400,000	2,390,515	2,369,205

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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TSY Infl Ix N/B 0.125% Due 02-15-2052	2,000,000	$ 1,272,202	$ 1,229,824
TX Nat Gas Securitization Fin Corp. 5.169% Due 04-01-2041	1,270,000	1,275,823	1,250,678
Tyson Foods Inc. 4.55% Due 06-02-2047	220,000	180,977	180,762
Tyson Foods Inc. 4.55% Due 06-02-2047	2,200,000	2,187,152	1,807,623
Tyson Foods Inc. 5.1% Due 09-28-2048	800,000	773,744	710,871
Tyson Foods Inc. 5.15% Due 08-15-2044	905,000	807,427	826,444
U S Bancorp. 5.836% Due 06-12-2034	3,815,000	4,058,885	3,891,099
United States Dollar - Invested Cash	-	-	-
United States Dollar - Invested Cash	109,896	109,896	109,896
United States Dollar - Invested Cash	-	-	-
United States Dollar - Cash (Externally Held)	345,000	345,000	345,000
United States Dollar - Cash Collateral Due To/From Ccp Broker	(14,822,005)	(14,822,005)	(14,822,005)
United States Dollar - Futures Initial Margin	2,649,000	2,649,000	2,649,000
United States Dollar - Variation Margin	106,065	106,065	106,065
United States Dollar - Variation Margin	19,801	19,801	19,801
United States Dollar - Variation Margin	(17,374)	(17,374)	(17,374)
Uber Technologies Inc. Com USD 0.00001	4,500	318,966	271,440
Uber Technologies Inc. 5.35% Due 09-15-2054	3,519,000	3,527,243	3,272,352
Ubiquiti Inc. Com	160	55,356	53,109
UBS AG London Brh 4.5% Due 06-26-2048	570,000	496,481	485,187
UBS Group	1,900,000	-	-
UBS Group AG 4.875% Due 05-15-2045	300,000	326,179	268,905
UBS Group AG 7.0% 31/12/2049	609,000	566,370	609,292
UK (Govt Of) 3.75% Bds 22/10/53 Gbp1000	1,000,000	1,057,516	994,030
UK (Govt Of) 4.375% Bds 31/07/54 Gbp1000	6,820,000	8,572,099	7,563,382
Ul Solutions Inc. Cl A Cl A	1,000	50,523	49,880
Ulta Beauty Inc. Com Stk USD 0.01	10	4,166	4,349
UMB Finl Corp. Com Stk	600	74,610	67,716
Unilever Capital Corp. 4.625% Due 08-12-2034	485,000	493,982	467,260
Union Elec Co. 2.625% Due 03-15-2051	2,737,000	2,503,655	1,618,107
Union Elec Co. 3.25% Due 10-01-2049	640,000	512,936	441,630
Union Elec Co. 3.9 Due 09-15-2042	1,110,000	1,074,758	888,412
Union Elec Co. 4.0% Due 04-01-2048	91,000	69,762	70,762
Union Elec Co. 4.0% Due 04-01-2048	815,000	663,337	633,747
Union Electric Co. 3.9% Due 04-01-2052	900,000	897,786	690,260
Union Electric Company 5.25% Due 01-15-2054	530,000	524,703	494,918
Union Pac Corp. Fixed 2.95% Due 03-10-2052	1,000,000	689,077	632,574
Union Pac Corp. Fixed 2.95% Due 03-10-2052	339,000	224,410	214,443
Union Pac Corp. Fixed 2.95% Due 03-10-2052	2,896,000	1,916,631	1,831,934
Union Pac Corp. Fixed 2.973% Due 09-16-2062	735,000	593,200	423,722
Union Pac Corp. Fixed 2.973% Due 09-16-2062	968,000	723,393	558,044
Union Pac Corp. Fixed 2.973% Due 09-16-2062	2,300,000	1,720,370	1,325,931
Union Pac Corp. Fixed 3.79% Due 04-06-2071	1,500,000	1,349,844	1,019,637
Union Pac Corp. Fixed 3.79% Due 04-06-2071	305,000	219,066	207,326
Union Pac Corp. Fixed 5.15% Due 01-20-2063	285,000	280,699	259,492
Union Pac Corp. 3.25% Due 02-05-2050	798,000	561,920	545,621
Union Pac Corp. 3.25% Due 02-05-2050	971,000	685,404	663,908
Union Pac Corp. 3.5% Due 02-14-2053	385,000	302,918	271,712
Union Pac Corp. 3.5% Due 02-14-2053	1,443,000	1,099,398	1,018,390
Union Pac Corp. 3.55% Due 05-20-2061	252,000	179,767	168,260
Union Pac Corp. 3.55% Due 05-20-2061	1,190,000	1,166,910	794,562
Union Pac Corp. 3.799% Due 10-01-2051	700,000	704,989	522,987
Union Pac Corp. 3.839% Due 03-20-2060 BEO	1,733,000	1,453,304	1,239,110

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Union Pac Corp. 3.839% Due 03-20-2060 BEO	610,000	$ 474,621	$ 436,155
Union Pac Corp. 3.85% Due 02-14-2072	468,000	339,277	325,367
Union Pac Corp. 3.875% Due 02-01-2055	550,000	508,373	413,722
Union Pac Corp. 3.95% Due 08-15-2059	2,400,000	2,380,872	1,747,808
Union Pac Corp. 3.95% Due 08-15-2059	320,000	357,717	233,041
Union Pac Corp. 4.05% Due 03-01-2046	365,000	422,944	291,640
Union Pac Corp. 4.1% Due 09-15-2067	312,000	241,822	226,862
Union Pac Corp. 4.1% Due 09-15-2067	500,000	506,610	363,561
Union Pac Corp. 4.3% Due 03-01-2049	365,000	307,224	301,294
Union Pac Corp. 4.375% Due 09-10-2038	315,000	382,712	282,694
Union Pac Corp. 4.5% Due 09-10-2048	335,000	310,260	283,711
Union Pac Corp. 4.5% Due 09-10-2048	595,000	784,537	503,905
Union Pacific Corp. Fixed 4.95% Due 05-15-2053	5,037,000	5,029,696	4,608,733
Union Pacific Corp. 3.6% Due 09-15-2037	790,000	795,362	663,112
United Mexican States 6.338% Due 05-04-2053	3,290,000	3,237,983	2,927,494
United Mexican States 6.4% Due 05-07-2054	1,400,000	1,390,522	1,253,681
United Mexican Sts Global NT 4.4% Due 02-12-2052	910,000	708,435	614,566
United Mexican Sts T Bond 6.35% Due 02-09-2035/01-09-2023	1,400,000	1,394,848	1,367,448
United Parcel Service 5.3% Due 04-01-2050	1,700,000	1,690,106	1,627,504
United Parcel Svc Inc. 5.5% Due 05-22-2054	405,000	408,088	395,419
United Parcel Svc Inc. 5.6% Due 05-22-2064	449,000	451,625	436,040
United States Of Amer Bds Indx Lnkd 0.875% Due 02-15-2047	2,100,000	2,035,702	1,986,625
United States Of Amer Treas Bonds 4.125% Due 08-15-2044	13,200,000	12,173,285	11,958,375
United States Of Amer Treas Bonds 2.5% Due 02-15-2045	360,000	261,730	250,073
United States Of Amer Treas Bonds 2.875% Due 05-15-2052	2,500,000	1,880,117	1,751,367
United States Of Amer Treas Bonds 3.375% Due 05-15-2044	1,000,000	851,822	811,367
United States Of Amer Treas Bonds 3.375% Due 08-15-2042 Reg	3,400,000	2,888,498	2,809,648
United States Of Amer Treas Bonds 4.25% Due 02-15-2054	2,800,000	2,770,461	2,558,719
United States Of Amer Treas Bonds 4.25% Due 02-15-2054	43,550,000	42,179,699	39,797,215
United States Of Amer Treas Bonds 4.375% Due 08-15-2043	2,500,000	2,459,974	2,354,785
United States Of Amer Treas Bonds 4.5% Due 11-15-2054	5,500,000	5,299,070	5,253,359
United States Of Amer Treas Bonds 4.5% Due 11-15-2054	43,600,000	42,050,453	41,644,813
United States Of Amer Treas Notes 4.5% Due 11-15-2033	75,000	74,397	74,672
United States Of Amer Treas Notes 4.25% Due 11-15-2034	8,500,000	8,508,973	8,280,859
United States Treas BD Stripped Prin Pmtzcp Due 02-15-2043	87,500,000	37,666,199	36,564,314
United States Treas BD Stripped Prin Pmt00098 08-15-2043 (Unddate) Reg	27,000,000	11,299,437	11,021,468
United States Treas BD Stripped Prin Pmt00112 05-15-2046 (Unddate) Reg	30,300,000	11,036,092	10,719,227
United States Treas BD Stripped Prin Pmt02-15-2044 Reg	39,400,000	16,148,164	15,670,461
United States Treas BDS 2.125% Due 02-15-2054	6,500,000	6,442,502	6,191,343
United States Treas BDS Dtd 3.125% Due 05-15-2048	300,000	233,772	225,035
United States Treas BDS Dtd 00305 4.75% Due 05-15-2054	3,000,000	3,039,826	2,919,844
United States Treas BDS Dtd 08/15/2020 1.375% Due 08-15-2050	60,000	58,705	29,313
United States Treas BDS Dtd 2.75% Due 08-15-2047	5,125,000	3,701,602	3,609,121
United States Treas BDS TBond Fixed 3% Due 02-15-2049	(2,348,000)	(1,723,952)	(1,710,830)
United States Treas BDS Treasury Bond 2.375% Due 11-15-2049 Reg	500,000	329,960	318,242
United States Treas BDS Wit 1 7/8 08/15/41 1.75% Due 08-15-2041 Reg	270,000	187,519	175,046
United States Treas BDS Wit 1 7/8 08/15/41 1.75% Due 08-15-2041 Reg	8,500,000	8,112,852	5,510,723
United States Treas BDS 0.125% Due 02-15-2051	8,300,000	5,726,065	5,538,243
United States Treas BDS 1.875% Due 02-15-2041 Reg	7,000,000	4,984,187	4,694,922

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United States Treas BDS 2.0% Due 02-15-2052	15,562,000	$ 10,189,259	$ 9,451,483
United States Treas BDS 2.25% Due 05-15-2041 Reg	33,217,000	35,229,898	23,599,640
United States Treas BDS 2.25% Due 08-15-2049	2,700,000	1,750,516	1,674,422
United States Treas BDS 2.875% Due 05-15-2049 Reg	202,000	149,439	143,412
United States Treas BDS 2% Due 11-15-2041	480,000	339,172	322,669
United States Treas BDS 3.125 Due 08-15-2044	1,400,000	1,113,006	1,088,500
United States Treas BDS 4.625% Due 05-15-2044	10,160,000	10,323,773	9,859,963
United States Treas BDS 4.625% Due 11-15-2044	5,200,000	5,112,260	5,047,250
United States Treas BDS 4.625% Due 11-15-2044	3,045,000	3,024,766	2,955,553
United States Treas NTS .625% Due 07-15-2032 Reg	500,000	493,213	485,531
United States Treas NTS Dtd 08/15/2019 1.625% Due 08-15-2029 Reg	(2,990,000)	(2,681,010)	(2,653,391)
United Sts Treas NTS 0.125% Due 07-15-2031	2,000,000	2,089,765	2,073,568
United Technologies Corp. 2.15% Due 05-18-2030 Eur	1,900,000	1,983,485	1,875,106
UnitedHealth Group Fixed 4.25% Due 06-15-2048	783,000	656,511	629,124
UnitedHealth Group Fixed 4.25% Due 06-15-2048	2,100,000	2,085,552	1,687,306
UnitedHealth Group Inc. 2.75% Due 05-15-2040/05-18-2020 Reg	250,000	220,608	176,893
UnitedHealth Group Inc. 2.75% Due 05-15-2040/05-18-2020 Reg	247,000	189,429	174,770
UnitedHealth Group Inc. 2.9% Due 05-15-2050/05-18-2020 Reg	25,000	16,920	15,544
UnitedHealth Group Inc. 2.9% Due 05-15-2050/05-18-2020 Reg	610,000	407,621	379,277
UnitedHealth Group Inc. 3.05% Due 05-15-2041 BEO	2,548,000	2,163,397	1,843,516
UnitedHealth Group Inc. 3.05% Due 05-15-2041 BEO	397,000	296,519	287,235
UnitedHealth Group Inc. 3.25% Due 05-15-2051 BEO	2,941,000	2,112,102	1,944,646
UnitedHealth Group Inc. 4.375 Due 03-15-2042 Reg	5,300,000	5,523,046	4,518,724
UnitedHealth Group Inc. 4.375 Due 03-15-2042 Reg	2,725,000	2,466,902	2,323,306
UnitedHealth Group Inc. 4.45% Due 12-15-2048 Reg	1,730,000	1,722,907	1,426,435
UnitedHealth Group Inc. 4.45% Due 12-15-2048 Reg	400,000	366,072	329,811
UnitedHealth Group Inc. 4.75% Due 05-15-2052	2,500,000	2,477,500	2,145,712
UnitedHealth Group Inc. 4.75% Due 05-15-2052	2,290,000	2,105,033	1,965,472
UnitedHealth Group Inc. 4.95% Due 05-15-2062	1,000,000	990,200	863,209
UnitedHealth Group Inc. 4.95% Due 05-15-2062	750,000	673,185	647,407
UnitedHealth Group Inc. 5.0% Due 04-15-2034	345,000	341,054	336,957
UnitedHealth Group Inc. 5.05% Due 04-15-2053	1,510,000	1,455,679	1,361,914
UnitedHealth Group Inc. 5.05% Due 04-15-2053	1,802,000	1,691,169	1,625,277
UnitedHealth Group Inc. 5.2% Due 04-15-2063	430,000	417,840	387,478
UnitedHealth Group Inc. 5.375% Due 04-15-2054	830,000	822,427	779,394
UnitedHealth Group Inc. 5.375% Due 04-15-2054	2,651,000	2,624,297	2,489,365
UnitedHealth Group Inc. 5.375% Due 04-15-2054	2,800,000	2,791,992	2,629,280
UnitedHealth Group Inc. 5.5% Due 04-15-2064	2,800,000	2,793,532	2,620,719
UnitedHealth Group Inc. 5.5% Due 04-15-2064	2,350,000	2,325,822	2,199,532
UnitedHealth Group Inc. 5.625% Due 07-15-2054	1,305,000	1,338,473	1,269,144
UnitedHealth Group Inc. 5.625% Due 07-15-2054	2,300,000	2,295,423	2,236,805
UnitedHealth Group Inc. 5.625% Due 07-15-2054	5,920,000	5,998,531	5,757,342
UnitedHealth Group 3.125% Due 05-15-2060	180,000	115,677	107,323
UnitedHealth Group 3.125% Due 05-15-2060	1,300,000	1,265,485	775,110
UnitedHealth Group 3.5% Due 08-15-2039	1,420,000	1,407,581	1,123,508
UnitedHealth Group 3.5% Due 08-15-2039	1,100,000	1,098,489	870,323
UnitedHealth Group 3.7% Due 08-15-2049	773,000	609,145	563,156
UnitedHealth Group 3.7% Due 08-15-2049	690,000	546,701	502,687
UnitedHealth Group 3.75% Due 10-15-2047	500,000	462,723	373,116
UnitedHealth Group 3.875% Due 08-15-2059	785,000	594,481	556,419
UnitedHealth Group 3.875% Due 08-15-2059	2,300,000	1,818,219	1,630,272
UnitedHealth Group 3.875% Due 08-15-2059	2,600,000	2,576,912	1,842,916

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) *(continued)*
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par	Cost	Current Value
UnitedHealth Group 3.875% Due 08-15-2059	4,000,000	$ 3,964,480	$ 2,835,256
UnitedHealth Group 3.95 Due 10-15-2042	210,000	196,715	168,713
UnitedHealth Group 3.95 Due 10-15-2042	698,000	577,217	560,770
UnitedHealth Group 3.95 Due 10-15-2042	99,000	96,753	79,536
UnitedHealth Group 4.2% Due 01-15-2047	2,000,000	2,154,500	1,617,706
UnitedHealth Group 4.2% Due 01-15-2047	760,000	626,460	614,728
UnitedHealth Group 4.25% Due 04-15-2047	455,000	394,310	369,120
UnitedHealth Group 4.25% Due 04-15-2047	2,000,000	1,996,200	1,622,505
UnitedHealth Group 4.625% Due 07-15-2035	554,000	553,934	523,238
UnitedHealth Group 4.625% Due 11-15-2041	145,000	149,913	127,835
UnitedHealth Group 4.625% Due 11-15-2041	322,000	301,685	283,882
UnitedHealth Group 4.75% Due 07-15-2045	448,000	412,345	395,059
UnitedHealth Group 5.7% Due 10-15-2040	264,000	352,991	264,171
UnitedHealth Group 5.7% Due 10-15-2040	220,000	267,111	220,142
UnitedHealth Group 5.75% Due 07-15-2064	1,400,000	1,449,668	1,365,228
UnitedHealth Group 5.75% Due 07-15-2064	2,815,000	2,847,024	2,745,084
UnitedHealth Group 5.875% Due 02-15-2053	462,000	459,504	463,898
UnitedHealth Group 5.875% Due 02-15-2053	365,000	387,915	366,499
UnitedHealth Group 5.95% Due 02-15-2041	275,000	292,281	281,967
UnitedHealth Group 6.05% Due 02-15-2063	2,000,000	1,976,400	2,044,940
UnitedHealth Group 6.5% Due 06-15-2037	325,000	450,301	352,574
UnitedHealth Group 6.5% Due 06-15-2037	2,198,000	2,630,182	2,384,482
Univ Southn Cal 3.028% Due 10-01-2039	3,000,000	2,912,040	2,373,242
Univ Southn Cal 3.841% Due 10-01-2047	766,000	636,511	616,666
University Calif Revs 4.858% Due 05-15-2112 BEO Taxable	1,000,000	1,023,560	831,100
University Chicago Fixed 2.761% Due 04-01-2045	220,000	164,923	167,064
University Chicago 2.547% Due 04-01-2050	1,010,000	1,010,002	647,182
University Miami Fla 4.063% Due 04-01-2052	965,000	799,081	771,504
University Mich Univ Revs 3.599% Due 04-01-2047	785,000	693,414	642,784
University Southn Calif Taxable Bd Ser 2021A 2.945% Due 10-01-2051	245,000	165,257	160,426
Unum Group Formerly UnumProvident 5.75% Due 08-15-2042	3,733,000	4,019,477	3,647,610
US Foods Holding Corp. Com	1,200	83,294	80,952
US Treasury N/B 1.5% Due 02-15-2030 Reg	(2,840,000)	(2,489,738)	(2,465,697)
US Treasury N/B 2.375% Due 05-15-2029	(6,668,000)	(6,157,492)	(6,145,500)
US Treasury N/B 3.875% Due 08-15-2034	19,000,000	18,994,490	17,969,844
US Treasury N/B 4.125% Due 11-30-2029	46,600,000	46,012,754	46,064,828
US Treasury N/B 4.25% Due 08-15-2054	3,950,000	3,613,018	3,613,633
US Treasury N/B 4.25% Due 08-15-2054	13,150,000	13,285,740	12,030,195
US Treasury N/B 4.25% Due 08-15-2054	3,000,000	2,906,575	2,744,531
UTD Parcel Svc Inc. 4.25% Due 03-15-2049	745,000	635,011	608,343
UTD States Treas Bd Stripped Prin Dtd 05/16/2022 0% Due 05-15-2052	50,880,000	14,519,339	13,845,444
UTD States Treas Zero Cpn 0% Due 02-15-2049	3,700,000	1,209,251	1,142,650
VA Elec & Power Co. SR NT 2008 Ser B 8.875 Due 11-15-2038	630,000	961,932	817,696
VA Elec & Power Co. 2.45% Due 12-15-2050	640,000	378,314	360,583
VA Elec & Power Co. 2.45% Due 12-15-2050	420,000	242,389	236,633
VA Elec & Power Co. 3.3% Due 12-01-2049	255,000	186,313	173,042
VA Elec & Power Co. 3.3% Due 12-01-2049	1,750,000	1,746,693	1,187,541
VA Elec & Power Co. 3.8% Due 09-15-2047	95,000	69,901	71,191
VA Elec & Power Co. 4.2% Due 05-15-2045	4,500,000	4,662,320	3,643,859
VA Elec & Power Co. 4.6% Due 12-01-2048	215,000	189,213	181,606
VA Elec & Power Co. 4.6% Due 12-01-2048	1,505,000	1,496,497	1,271,240
VA Elec & Power Co. 4.6% Due 12-01-2048	540,000	536,949	456,126
VA Elec & Power Co. 4.6% Due 12-01-2048	67,000	62,201	56,593

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VA Elec & Power Co. 4% Due 11-15-2046	916,000	$ 1,061,645	$ 711,711
VA Elec & Power Co. 6% Due 01-15-2036	430,000	450,470	445,708
VA Elec & Power Co. 6% Due 05-15-2037	330,000	356,479	342,276
VA Elec & Power Co. 6% Due 05-15-2037	3,360,000	4,466,001	3,484,996
Vale Overseas Ltd. Fixed 3.75% Due 07-08-2030	300,000	297,528	274,572
Vale Overseas Ltd. 6.4% Due 06-28-2054	845,000	838,536	830,849
Vale Overseas Ltd. 6.4% Due 06-28-2054	1,675,000	1,662,186	1,646,950
Vale Overseas Ltd. 6.4% Due 06-28-2054	1,800,000	1,786,230	1,769,857
Vale Overseas Ltd. 6.875% Due 11-10-2039	760,000	822,278	806,224
Vale S A 5.625% Due 09-11-2042	190,000	188,032	182,379
Valero Energy Corp. New Issue 30Yr	454,000	355,078	324,099
Valero Energy Corp. New 3.65% Due 12-01-2051	1,130,000	853,808	762,901
Veeva Sys Inc. Cl A Com Cl A Com	1,140	254,451	239,685
Ventas Rlty Ltd. 3.85% Due 04-01-2027	2,100,000	2,083,116	2,050,699
Ventas Rlty Ltd. 4.875% Due 04-15-2049	620,000	618,574	534,314
Verisk Analytics Inc. Com USD 0.001	420	118,427	115,681
Verizon Communications Bnds 5.25% Due 03-16-2037 Reg	3,294,000	3,526,376	3,216,027
Verizon Communications Inc. 2.85% Due 09-03-2041	1,160,000	1,105,138	802,636
Verizon Communications Inc. 2.85% Due 09-03-2041	685,000	471,956	473,971
Verizon Communications Inc. 2.875% Due 11-20-2050 BEO	734,000	505,205	451,660
Verizon Communications Inc. 2.987% Due 10-30-2056 USD	3,052,000	2,268,544	1,813,828
Verizon Communications Inc. 2.987% Due 10-30-2056 USD	4,744,000	3,753,975	2,819,397
Verizon Communications Inc. 2.987% Due 10-30-2056 USD	1,145,000	812,836	680,483
Verizon Communications Inc. 3.0% Due 11-20-2060 Reg	1,200,000	1,189,488	695,531
Verizon Communications Inc. 3.875% Due 03-01-2052	1,580,000	1,269,672	1,170,730
Verizon Communications 3.4% Due 03-22-2041 BEO	2,435,000	1,801,142	1,843,589
Verizon Communications 3.55% Due 03-22-2051 BEO	1,450,000	1,066,577	1,026,324
Verizon Communications 3.55% Due 03-22-2051 BEO	1,600,000	1,585,680	1,132,496
Verizon Communications 3.7% Due 03-22-2061 BEO	1,500,000	1,484,835	1,018,782
Verizon 2.65% Due 11-20-2040	425,000	294,721	290,937
Verizon 4.125% Due 08-15-2046	1,287,000	1,243,860	1,020,587
Verizon 4.272% Due 01-15-2036	23,000	20,546	20,692
Verizon 4.812% Due 03-15-2039	112,000	89,951	103,386
Verizon 4% Due 03-22-2050	900,000	900,000	684,141
Verizon 4% Due 03-22-2050	260,000	185,749	197,641
Verizon 4% Due 03-22-2050	2,000,000	2,510,340	1,520,313
Verizon 5.012% Due 04-15-2049	108,000	109,523	99,934
Vertex Pharmaceuticals Inc. Com	250	117,766	100,675
Vertiv Holdings LLC Com USD 0.0001	690	75,373	78,391
Viacom Inc. New 5.25% Due 04-01-2044	885,000	846,607	688,375
Viacom Inc. New 5.85% Due 09-01-2043	300,000	246,934	260,918
Viacom Inc. New 5.85% Due 09-01-2043	1,798,000	1,574,391	1,563,767
Viacom Inc. 6.875% Due 04-30-2036	1,300,000	1,198,977	1,316,551
Viatris Inc. SR NT 3.85% Due 06-22-2040	1,240,000	1,020,530	929,760
Viatris Inc. 4.0% Due 06-22-2050	715,000	579,910	487,886
Vici Pptys LP SR NT 5.625% Due 05-15-2052	2,223,000	2,096,713	2,068,268
Vici Pptys LP 4.95% Due 02-15-2030 BEO	1,000,000	997,710	980,504
Vici Properties LP 6.125% Due 04-01-2054	808,000	793,391	802,803
Vici Properties LP 6.125% Due 04-01-2054	1,268,000	1,232,978	1,259,844
Virginia Elec & Power Co. 2.95% Due 11-15-2051	685,000	457,373	427,217
Virginia Elec & Power Co. 2.95% Due 11-15-2051	3,000,000	2,993,490	1,871,022
Virginia Elec & Power Co. 4.625% Due 05-15-2052	630,000	578,079	530,985
Virginia Elec & Power Co. 4.625% Due 05-15-2052	222,000	189,069	187,109

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Virginia Elec & Power Co. 5.55% Due 08-15-2054	1,428,000	$ 1,485,623	$ 1,382,462
Virginia Elec & Power Co. 5.55% Due 08-15-2054	818,000	814,442	791,914
Virginia Elec & Power Co. 5.55% Due 08-15-2054	2,000,000	1,991,300	1,936,221
Virtu Finl Inc. Cl A Cl A	1,800	65,637	64,224
Visa Inc. Com Cl A Stk	460	135,939	145,378
Visa Inc. Fixed 2% Due 08-15-2050	435,000	243,300	234,969
Visa Inc. 2.7% Due 04-15-2040	1,010,000	879,762	736,763
Visa Inc. 4.3% Due 12-14-2045	1,750,000	1,769,094	1,498,669
Visa Inc. 4.3% Due 12-14-2045	2,000,000	1,996,660	1,712,765
Vistra Corp. Com USD 0.01	459	54,741	63,282
Vodafone Group Plc 4.25% Due 09-17-2050 Reg	1,775,000	1,955,441	1,380,389
Vodafone Group Plc 4.25% Due 09-17-2050 Reg	2,700,000	2,689,848	2,099,747
Vodafone Group Plc 5.125% Due 06-19-2059	900,000	886,743	779,932
Vodafone Group Plc 5.875% Due 06-28-2064	2,455,000	2,410,785	2,380,452
Vornado Rlty LP NT 3.4% Due 06-01-2031	925,000	921,180	788,146
Voya Financial Inc. 5.7% Due 07-15-2043 Reg	1,741,000	1,723,733	1,663,481
Voya Finl Inc. Com	900	73,977	61,947
W P Carey Inc. 3.85% Due 07-15-2029	500,000	494,380	475,436
Wabtec Corp. Com	426	73,193	80,765
Wal-Mart Stores 4.3 Due 04-22-2044	240,000	216,329	210,409
Walgreens Boots 3.45% Due 06-01-2026	800,000	744,160	774,322
Walmart Inc. Com	2,100	172,559	189,735
Walmart Inc. 4.5% Due 04-15-2053	250,000	227,215	217,886
Walmart Inc. 5.625% Due 04-01-2040	855,000	909,257	892,049
Warnermedia Holdings Inc. SR NT 5.391% Due 03-15-2062	2,450,000	2,450,000	1,808,983
Warnermedia Holdings Inc. SR NT 5.391% Due 03-15-2062	3,570,000	2,977,609	2,635,947
Warnermedia Holdings Inc. 5.141% Due 03-15-2052	5,665,000	4,390,990	4,229,137
Warnermedia Holdings Inc. 5.141% Due 03-15-2052	1,260,000	1,069,647	940,638
Warnermedia Holdings Inc. 5.141% Due 03-15-2052	1,900,000	1,900,000	1,418,422
Warnermedia Holdings Inc. 5.05% Due 03-15-2042	1,020,000	934,505	821,590
Warnermedia Holdings Inc. 5.05% Due 03-15-2042	2,030,000	1,752,438	1,635,126
Washington Univ 3.524% Due 04-15-2054	465,000	373,395	335,686
Washington Univ 4.349% Due 04-15-2122	295,000	255,420	228,399
Waste Connections Fixed 2.95% Due 01-15-2052	1,500,000	1,237,819	937,412
Waste Management Inc. 2.95% Due 06-01-2041	505,000	410,067	366,928
Waste Management Inc. 5.35% Due 10-15-2054	1,705,000	1,699,471	1,640,412
Waste Mgmt Inc. Del Com Stk	500	103,749	100,895
Waste Mgmt Inc. Del 5.2% Due 03-15-2035	1,785,000	1,775,445	1,740,782
Waters Corp. Com	90	34,765	33,388
Wcore Coml Mtg Tr 2024-Core Coml Mtg Pass Thru Ctf Cl A 5.80411% Due 11-15-2041	1,230,000	1,226,925	1,231,536
Weatherford Intl Ltd. Common Stock	900	77,319	64,467
Wellpoint Inc. 4.85% Due 08-15-2054	460,000	495,563	382,071
Wellpoint Inc. 5.1% Due 01-15-2044	375,000	359,666	341,170
Wellpoint Inc. 5.1% Due 01-15-2044	819,000	816,459	745,116
Wellpoint Inc. 5.1% Due 01-15-2044	2,500,000	2,745,950	2,274,468
Wellpoint Inc. 6.375% Due 06-15-2037	145,000	152,153	153,738
Wells Fargo & Co. Medium Term 5.013% Due 04-04-2051	3,908,000	4,852,167	3,473,906
Wells Fargo & Co. Medium Term 5.013% Due 04-04-2051	2,903,000	3,161,363	2,580,540
Wells Fargo & Co. New Medium Term SR 4.65% Due 11-04-2044	3,846,000	3,845,259	3,232,233
Wells Fargo & Co. New Medium Term SR 4.65% Due 11-04-2044	1,250,000	1,241,400	1,050,518
Wells Fargo & Co. New Medium Term SR NTS Tranche # Tr 00155 4.3% Due 07-22-2027	1,000,000	996,200	985,918

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Wells Fargo & Co. 3.068% Due 04-30-2041	4,000,000	$ 4,000,000	$ 2,914,196
Wells Fargo & Co. 3.068% Due 04-30-2041	10,075,000	8,293,520	7,340,131
Wells Fargo & Co. 3.9% Due 05-01-2045	1,760,000	1,437,650	1,367,663
Wells Fargo & Co. 4.4% Due 06-14-2046	620,000	517,202	498,425
Wells Fargo & Co. 4.4% Due 06-14-2046	2,000,000	1,997,680	1,607,823
Wells Fargo & Co. 4.611% Due 04-25-2053	3,797,000	3,595,989	3,179,643
Wells Fargo & Co. 4.75% Due 12-07-2046	1,493,000	1,190,632	1,262,130
Wells Fargo & Co. 4.75% Due 12-07-2046	295,000	270,291	249,383
Wells Fargo & Co. 4.75% Due 12-07-2046	12,000,000	12,322,440	10,144,376
Wells Fargo & Co. 4.9% Due 11-17-2045	2,000,000	1,984,760	1,735,390
Wells Fargo & Co. 4.9% Due 11-17-2045	1,500,000	1,488,570	1,301,543
Wells Fargo & Co. 5.375% Due 11-02-2043	10,500,000	10,886,760	9,808,263
Wells Fargo & Company 5.707% Due 04-22-2028	1,800,000	1,800,000	1,829,847
Welltower Inc. 4.95% Due 09-01-2048	1,200,000	1,194,948	1,079,250
Westar Energy Inc. Fixed 3.25% Due 09-01-2049	350,000	344,215	232,513
Westar Energy Inc. 4.1% Due 04-01-2043	850,000	841,636	686,441
Westlake Chem Corp. SR NT 2.875% Due 08-15-2041	215,000	144,721	144,431
Westlake Chem Corp. SR NT 3.375% Due 08-15-2061	725,000	577,873	436,245
Westn Gas Partners 5.3% Due 03-01-2048	1,447,000	1,257,421	1,230,422
Westn Gas Partners 5.45% Due 04-01-2044	3,300,000	3,387,325	2,937,995
Weyerhaeuser Co. SR NT 4% Due 03-09-2052	545,000	535,631	411,303
WI Pub Svc Corp. 3.3% Due 09-01-2049	127,000	88,896	87,335
WI Treasury Sec 3.375% Due 11-15-2048 Reg	500,000	404,049	391,074
WI Treasury Sec 3.875% Due 05-15-2043	2,500,000	2,327,136	2,202,637
Williams Cos Inc. 5.3% Due 08-15-2052	190,000	189,913	173,960
Williams Cos Inc. 5.75% Due 06-24-2044	568,000	643,815	550,830
Williams Cos Inc. 5.8% Due 11-15-2054	659,000	657,577	645,567
Williams Cos Inc. 5.8% Due 11-15-2054	1,900,000	1,895,896	1,861,271
Williams Partners 5.1% Due 09-15-2045	408,000	347,732	366,472
Williams Partners 5.8 Due 11-15-2043	775,000	787,198	757,283
Willis N Amer Inc. 3.875% Due 09-15-2049	370,000	412,851	272,011
Willis N Amer Inc. 3.875% Due 09-15-2049	575,000	572,671	422,720
Willis North America Inc. 5.05% Due 09-15-2048	200,000	246,273	176,674
Wingstop Inc. Com	880	265,218	250,096
Wisconsin Elec Power Co. 5.05% Due 10-01-2054	725,000	720,976	659,829
Wisconsin Public Service 2.85% Due 12-01-2051	948,000	897,080	586,307
Woodside Fin Ltd. 5.1% Due 09-12-2034	700,000	698,208	665,752
Woodside Fin Ltd. 5.7% Due 09-12-2054	900,000	896,796	840,879
Wrkco. Inc. Fixed 4.2% Due 06-01-2032	700,000	699,783	652,283
Wyeth NT 5.95 Due 04-01-2037/03-27-2007 BEO	1,557,000	1,836,261	1,625,941
Wyeth 6% Due 02-15-2036	695,000	884,415	732,225
Wyeth 6% Due 02-15-2036	425,000	496,013	447,763
Wyndham Destinations Inc. 6.0% Due 04-01-2027/03-21-2017 Reg	2,200,000	2,195,050	2,200,371
Xcel Energy Inc. 3.5% Due 12-01-2049	615,000	413,743	423,850
Xcel Energy Inc. 4.8% Due 09-15-2041	550,000	546,582	475,995
Xcel Energy Inc. 5.5% Due 03-15-2034	1,995,000	1,971,529	1,987,717
Yale New Haven 2.496% Due 07-01-2050	140,000	84,465	80,564
Yale Univ 2.402% Due 04-15-2050	1,730,000	1,207,245	1,032,103
Zebra Technologies Corp. Cl A	720	259,754	278,078
Zions Bancorp. Na Fixed 6.816% Due 11-19-2035	260,000	260,000	261,779
Zoetis Inc. 4.7 02-01-2043	900,000	898,794	800,808
Zoetis Inc. 4.7 02-01-2043	178,000	228,099	158,382
Zoetis Inc. Com USD 0.01 Cl 'A'	100	18,345	16,293

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Zscaler Inc. Com	100	$ 18,665	$ 18,041
3M Co. 3.125% Due 09-19-2046	738,000	529,559	504,774
3M Co. 3.7% Due 04-15-2050/03-27-2020 Reg	658,000	514,161	484,046
3M Co. 3.875% Due 06-15-2044	235,000	163,186	184,821
3M Co. 4.0% Due 09-14-2048	380,000	324,482	299,369
		$6,062,648,750	$5,691,646,276

* Party-in-interest.

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

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03750L109	#REORG APARTMENT MERGER 06-28-2024				
		Acquisitions	7,900.00	-261,904.69	
		Dispositions	-13,900.00		451,939.15
CG6095L109	#REORG/APTIV PLC MERGER APTIV PLC 281QAC412-18-2024				
		Acquisitions	6,300.00	-478,231.07	
		Dispositions	-6,300.00		486,909.71
C040413106	#REORG/ARISTA EXCHANGE ARISTA 2514AD4 12-04-2024				
		Acquisitions	8,600.00	-2,678,204.42	
		Dispositions	-8,160.00		2,917,818.12
		Free Delivery	-440.00		
C09247X101	#REORG/BLACKROCK EXCHANGE BLACKROCK 271NAP4 10-02-2024				
		Acquisitions	7,000.00	-5,540,991.09	
		Dispositions	-6,590.00		5,278,440.70
		Free Delivery	-410.00		
C512807108	#REORG/LAM EXCHANGE LAM 271VAC4 10-03-2024				
		Acquisitions	4,280.00	-3,712,177.14	
		Dispositions	-3,918.00		3,604,391.15
		Free Delivery	-1,062.00		
C565849106	#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024				
		Acquisitions	19,100.00	-516,546.95	
		Dispositions	-19,100.00		535,193.53
C83200N103	#REORG/SMARTSHEET INC MERGER 01-22-2025				
		Acquisitions	5,500.00	-256,774.88	
		Dispositions	-5,500.00		221,383.70
SBMCBVH8	$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050				
		Acquisitions	240,000.00	-184,980.00	
		Dispositions	-570,000.00		447,978.80
SBK4H0D9	3M CO 3.25% DUE 08-26-2049				
		Acquisitions	280,000.00	-186,575.20	
		Dispositions	-1,135,000.00		767,306.50
C88579Y101	3M CO COM				
		Acquisitions	24,600.00	-2,363,356.93	
		Dispositions	-24,600.00		2,781,433.25
C002824100	ABBOTT LAB COM				
		Acquisitions	11,300.00	-1,180,837.52	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-11,300.00		1,178,835.87
SBD6NWW9	ABBOTT LABS 4.75% 04-15-2043				
		Acquisitions	456,000.00	-429,532.08	
		Dispositions	-3,922,000.00		3,738,809.89
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046				
		Acquisitions	1,050,000.00	-1,054,625.55	
		Dispositions	-1,050,000.00		1,018,171.50
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	945,000.00	-824,295.15	
		Dispositions	-4,612,000.00		4,126,651.71
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	5,025,000.00	-4,299,739.21	
		Dispositions	-1,402,000.00		1,210,209.27
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	598,000.00	-547,598.26	
		Dispositions	-1,074,000.00		949,618.42
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	1,870,000.00	-1,833,231.14	
		Dispositions	-877,000.00		837,367.14
SBSNSFL2	ABBVIE INC 5.05% 03-15-2034				
		Acquisitions	485,000.00	-483,472.25	
		Dispositions	-485,000.00		486,566.55
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044				
		Acquisitions	4,283,000.00	-4,269,035.28	
		Dispositions	-283,000.00		294,144.54
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054				
		Acquisitions	12,340,000.00	-12,469,707.90	
		Dispositions	-3,960,000.00		3,992,895.22
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064				
		Acquisitions	3,934,000.00	-3,961,286.04	
		Dispositions	-2,512,000.00		2,525,506.00
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	12,000.00	-2,209,128.25	
		Dispositions	-44,700.00		7,918,987.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045				
		Acquisitions	221,000.00	-203,461.35	
		Dispositions	-848,000.00		783,128.44
C002896207	ABERCROMBIE & FITCH CO CL A CL A				
		Acquisitions	31,900.00	-3,877,615.50	
		Dispositions	-31,000.00		4,057,551.51
CG1151C101	ACCENTURE PLC CLS A				
		Acquisitions	2,650.00	-933,173.22	
		Dispositions	-2,650.00		960,944.21
C00508Y102	ACUITY BRANDS INC COM				
		Acquisitions	5,830.00	-1,622,100.47	
		Dispositions	-9,670.00		2,482,368.14
C00724F101	ADOBE INC COM				
		Acquisitions	7,430.00	-4,077,940.15	
		Dispositions	-16,320.00		8,883,777.40
C00790R104	ADVANCED DRAIN SYS INC DEL COM				
		Acquisitions	7,900.00	-1,291,882.11	
		Dispositions	-7,900.00		1,357,026.60
C007903107	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	11,600.00	-2,003,502.54	
		Dispositions	-11,600.00		2,070,506.46
C00766T100	AECOM				
		Acquisitions	21,500.00	-1,967,557.82	
		Dispositions	-29,400.00		2,717,507.92
SBG0ZDS5	AEP TRANSM CO LLC 4.25% DUE 09-15-2048				
		Acquisitions	90,000.00	-71,712.90	
		Dispositions	-90,000.00		77,221.80
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050				
		Acquisitions	443,000.00	-328,260.65	
		Dispositions	-133,000.00		102,480.49
SB82CZV5	AETNA INC 4.125% DUE 11-15-2042				
		Acquisitions	480,000.00	-387,687.96	
		Dispositions	-528,000.00		424,962.34
SBDF0M43	AETNA INC NEW 3.875% DUE 08-15-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,009,000.00	-1,514,893.07	
		Dispositions	-1,650,000.00		1,253,372.12
SBK1KRP2	AETNA INC NEW 4.75% DUE 03-15-2044				
		Acquisitions	48,000.00	-42,435.84	
		Dispositions	-52,000.00		43,477.72
SBG48N91	AETNA INC NEW 6.625 DUE 06-15-2036 BEO				
		Acquisitions	1,312,000.00	-1,415,448.08	
		Dispositions	-1,507,000.00		1,632,130.66
SBBJNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037				
		Acquisitions	211,000.00	-229,601.35	
		Dispositions	-250,000.00		270,537.50
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,700.00	-421,958.89	
		Dispositions	-4,200.00		709,450.02
C001084102	AGCO CORP COM				
		Acquisitions	4,000.00	-434,150.00	
		Dispositions	-4,000.00		462,708.77
C00846U101	AGILENT TECHNOLOGIES INC COM				
		Acquisitions	19,900.00	-2,757,423.93	
		Dispositions	-18,800.00		2,679,907.83
SBRBYMJ2	AIR PRODS & CHEMS INC 4.85% 02-08-2034				
		Acquisitions	1,365,000.00	-1,361,259.90	
		Dispositions	-450,000.00		447,781.50
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	802,000.00	-577,576.34	
		Dispositions	-131,000.00		87,405.82
SBD2Z1R7	ALABAMA PWR CO 4.3% 07-15-2048				
		Acquisitions	809,000.00	-681,869.71	
		Dispositions	-655,000.00		567,617.80
C011659109	ALASKA AIR GROUP INC COM				
		Acquisitions	700.00	-36,170.75	
		Dispositions	-700.00		36,920.57
SBJML8W1	ALEXANDRIA REAL 4.85% DUE 04-15-2049				
		Acquisitions	645,000.00	-559,956.75	
		Dispositions	-555,000.00		473,137.50

◆ 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				
		Acquisitions	840,000.00	-572,509.20	
		Dispositions	-3,826,000.00		2,667,939.79
SBPGLSJ6	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054				
		Acquisitions	2,854,000.00	-2,847,795.98	
		Dispositions	-754,000.00		720,235.36
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	965,000.00	-597,106.80	
		Dispositions	-626,000.00		390,167.02
C015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM				
		Acquisitions	1,800.00	-207,513.70	
		Dispositions	-1,800.00		226,446.33
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	200,000.00	-132,400.00	
		Dispositions	-400,000.00		262,536.00
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	1,100.00	-265,957.56	
		Dispositions	-1,100.00		266,093.38
CG01767105	ALKERMES PLC SHS				
		Acquisitions	10,900.00	-297,162.18	
		Dispositions	-22,000.00		546,713.00
C018820AA8	ALLIANZ SE 3.5% DUE 04-30-2079				
		Acquisitions	200,000.00	-182,250.00	
		Dispositions	-200,000.00		188,000.00
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049				
		Acquisitions	315,000.00	-258,706.35	
		Dispositions	-710,000.00		569,587.25
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046				
		Acquisitions	315,000.00	-258,158.25	
		Dispositions	-703,000.00		618,400.02
C020002101	ALLSTATE CORP COM				
		Acquisitions	28,147.00	-4,625,043.99	
		Dispositions	-27,200.00		4,684,486.30
SBNM9JJ7	ALLY FINANCIAL INC 6.184% 07-26-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,143,000.00	-2,146,653.66	
		Dispositions	-2,143,000.00		2,178,384.86
C02005NBU3	ALLY FINL INC 6.848% 01-03-2030				
		Acquisitions	85,000.00	-87,411.45	
		Dispositions	-697,000.00		715,753.19
SBP95FX8	ALLY FINL INC 7.1% DUE 11-15-2027				
		Acquisitions	353,000.00	-369,848.69	
		Dispositions	-353,000.00		365,407.95
C020764106	ALPHA METALLURGICAL RES INC COM				
		Acquisitions	2,340.00	-792,516.51	
		Dispositions	-2,340.00		759,073.67
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	885,000.00	-521,061.15	
		Dispositions	-955,000.00		561,417.30
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	24,300.00	-3,741,629.76	
		Dispositions	-72,300.00		11,475,297.89
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	30,400.00	-4,673,956.45	
		Dispositions	-94,500.00		14,840,443.86
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041				
		Acquisitions	663,000.00	-484,956.99	
		Dispositions	-418,000.00		303,492.07
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	1,259,000.00	-865,344.64	
		Dispositions	-3,141,000.00		2,255,115.69
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046				
		Acquisitions	327,000.00	-241,672.62	
		Dispositions	-927,000.00		713,474.05
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Acquisitions	151,000.00	-118,066.90	
		Dispositions	-1,620,000.00		1,354,878.10
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG				
		Acquisitions	463,000.00	-351,407.74	
		Dispositions	-463,000.00		384,734.48

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043				
		Acquisitions	69,000.00	-57,178.92	
		Dispositions	-69,000.00		59,723.64
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000				
		Acquisitions	108,000.00	-101,347.20	
		Dispositions	-1,108,000.00		1,081,203.84
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049				
		Acquisitions	179,000.00	-179,658.72	
		Dispositions	-731,000.00		714,390.98
SBFZ5811	ALTRIA GROUP INC 6.2% DUE 02-14-2059				
		Acquisitions	165,000.00	-160,840.35	
		Dispositions	-213,000.00		221,998.92
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	2,166,000.00	-1,387,000.39	
		Dispositions	-1,216,000.00		772,548.39
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	3,640,000.00	-2,229,403.11	
		Dispositions	-478,000.00		293,049.97
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	459,000.00	-402,509.97	
		Dispositions	-1,457,000.00		1,298,728.61
C023135106	AMAZON COM INC COM				
		Acquisitions	17,800.00	-3,162,248.71	
		Dispositions	-120,090.00		21,114,933.48
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	200,000.00	-178,460.00	
		Dispositions	-1,475,000.00		1,290,508.85
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	85,000.00	-74,553.50	
		Dispositions	-3,404,000.00		2,967,089.28
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	4,584,000.00	-3,243,406.85	
		Dispositions	-2,219,000.00		1,579,216.85
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	93,000.00	-62,978.67	
		Dispositions	-1,086,000.00		755,052.48
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	688,000.00	-607,290.72	
		Dispositions	-1,294,000.00		1,086,032.36
SB2R62G4	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG				
		Acquisitions	114,000.00	-120,639.92	
		Dispositions	-114,000.00		121,052.04
SBSY2290	AMEREN ILL CO 5.55% DUE 07-01-2054				
		Acquisitions	1,760,000.00	-1,756,656.00	
		Dispositions	-480,000.00		501,217.80
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	8,530.00	-1,869,349.96	
		Dispositions	-8,530.00		2,014,722.13
C02665T306	AMERICAN HOMES 4 RENT COMMON STOCK				
		Acquisitions	7,400.00	-284,623.08	
		Dispositions	-50,700.00		1,861,188.52
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	220,000.00	-200,967.80	
		Dispositions	-220,000.00		211,415.60
C03027X100	AMERICAN TOWER CORP				
		Acquisitions	15,300.00	-3,027,235.63	
		Dispositions	-15,300.00		2,961,371.43
SBMBV577	AMERICAN WTR CAP CORP SR NT 3.25% 06-01-2051				
		Acquisitions	350,000.00	-251,616.94	
		Dispositions	-350,000.00		242,235.11
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	6,562.00	-2,680,499.01	
		Dispositions	-6,312.00		2,652,316.49
SBNM9JD1	AMERN EXPRESS CO 5.519% DUE 07-26-2035				
		Acquisitions	5,356,000.00	-5,363,816.96	
		Dispositions	-3,276,000.00		3,300,234.37
SBMWC4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051				
		Acquisitions	447,000.00	-272,204.24	
		Dispositions	-142,000.00		88,549.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049				
		Acquisitions	218,000.00	-152,872.88	
		Dispositions	-77,000.00		58,445.31
C031100100	AMETEK INC NEW COM				
		Acquisitions	6,300.00	-1,038,028.50	
		Dispositions	-13,200.00		2,364,584.68
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	1,642,000.00	-1,012,320.72	
		Dispositions	-270,000.00		165,079.80
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	225,000.00	-165,800.25	
		Dispositions	-225,000.00		165,352.50
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	746,000.00	-547,552.05	
		Dispositions	-2,382,000.00		1,744,980.03
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	2,680,000.00	-2,237,109.92	
		Dispositions	-776,000.00		615,778.51
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	1,534,000.00	-1,327,061.77	
		Dispositions	-230,000.00		200,960.20
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	2,554,000.00	-2,277,200.01	
		Dispositions	-178,000.00		155,617.58
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	305,000.00	-304,417.45	
		Dispositions	-2,170,000.00		2,189,208.40
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	3,142,000.00	-3,215,751.81	
		Dispositions	-4,750,000.00		4,749,727.03
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	1,928,000.00	-1,961,602.62	
		Dispositions	-2,582,000.00		2,608,691.87
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	235,000.00	-253,087.95	
		Dispositions	-285,000.00		311,604.75
C031162100	AMGEN INC COM				
		Acquisitions	13,510.00	-3,941,403.06	
		Dispositions	-13,510.00		4,142,262.27
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040				
		Acquisitions	1,205,000.00	-925,345.85	
		Dispositions	-2,416,000.00		1,889,018.91
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	2,315,000.00	-1,884,005.65	
		Dispositions	-668,000.00		543,095.94
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	1,044,000.00	-693,218.45	
		Dispositions	-1,120,000.00		770,323.70
C032095101	AMPHENOL CORP NEW CL A				
		Acquisitions	58,500.00	-3,815,871.06	
		Dispositions	-53,900.00		3,373,097.58
SBPBK6K5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO				
		Acquisitions	748,000.00	-556,415.94	
		Dispositions	-367,000.00		262,544.46
SB86L4B1	ANHEUSER BUSCH 3.75% DUE 07-15-2042				
		Acquisitions	233,000.00	-192,963.61	
		Dispositions	-233,000.00		196,712.58
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	3,655,000.00	-3,972,245.10	
		Dispositions	-224,000.00		238,889.36
SB3RQGZ8	ANHEUSER BUSCH 8% DUE 11-15-2039				
		Acquisitions	210,000.00	-279,222.30	
		Dispositions	-300,000.00		381,318.00
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG				
		Acquisitions	132,000.00	-119,519.40	
		Dispositions	-4,332,000.00		4,051,806.24
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	953,000.00	-1,019,416.18	
		Dispositions	-265,000.00		273,101.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	530,000.00	-553,023.20	
		Dispositions	-1,065,000.00		1,107,068.85
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	765,000.00	-671,870.00	
		Dispositions	-208,000.00		182,189.94
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	406,000.00	-370,726.72	
		Dispositions	-2,551,000.00		2,388,832.25
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058				
		Acquisitions	2,160,000.00	-1,936,108.86	
		Dispositions	-1,950,000.00		1,812,447.00
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	1,569,000.00	-1,448,617.94	
		Dispositions	-2,219,000.00		2,057,260.55
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	1,309,000.00	-1,237,745.51	
		Dispositions	-5,920,000.00		5,589,209.76
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040				
		Acquisitions	625,000.00	-548,943.75	
		Dispositions	-1,475,000.00		1,346,839.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	149,000.00	-133,489.10	
		Dispositions	-149,000.00		137,784.77
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	81,000.00	-53,303.67	
		Dispositions	-81,000.00		54,888.03
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	1,247,000.00	-908,538.43	
		Dispositions	-122,000.00		89,263.74
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	72,000.00	-58,805.28	
		Dispositions	-407,000.00		343,327.01
SBGB6FS1	ANTHEM INC 4.55% 03-01-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	69,000.00	-57,860.64	
		Dispositions	-69,000.00		59,698.80
SBP4C341	ANTHEM INC 4.55% 05-15-2052				
		Acquisitions	570,000.00	-475,698.05	
		Dispositions	-415,000.00		356,721.55
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	969,000.00	-865,034.07	
		Dispositions	-1,007,000.00		901,489.94
SBK6V1D6	ANTHEM INC FIXED 3.7% 09-15-2049				
		Acquisitions	77,000.00	-55,754.93	
		Dispositions	-326,000.00		252,998.82
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	96,000.00	-85,793.28	
		Dispositions	-2,326,000.00		2,060,498.58
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	558,000.00	-429,144.02	
		Dispositions	-374,000.00		283,248.77
SBMFF917	AON NORTH AMER INC 5.45% 03-01-2034				
		Acquisitions	320,000.00	-323,238.40	
		Dispositions	-320,000.00		335,142.40
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054				
		Acquisitions	5,353,000.00	-5,364,500.00	
		Dispositions	-3,860,000.00		3,809,206.31
SBN40JL0	AON PLC 4.6% DUE 06-14-2044				
		Acquisitions	759,000.00	-667,661.28	
		Dispositions	-516,000.00		451,618.68
CG0403H108	AON PLC				
		Acquisitions	300.00	-115,055.11	
		Dispositions	-4,580.00		1,441,229.19
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	210,000.00	-174,783.00	
		Dispositions	-210,000.00		178,497.90
C03783C100	APPFOLIO INC COM CL A COM CL A				
		Acquisitions	2,800.00	-625,670.52	
		Dispositions	-2,800.00		640,830.77

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	782,000.00	-510,188.11	
		Dispositions	-3,057,000.00		1,973,638.61
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	1,495,000.00	-980,658.55	
		Dispositions	-1,804,000.00		1,174,948.82
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	1,015,000.00	-668,722.00	
		Dispositions	-2,215,000.00		1,459,958.90
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	4,389,000.00	-2,764,660.03	
		Dispositions	-1,547,000.00		980,356.86
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	264,000.00	-208,739.52	
		Dispositions	-1,306,000.00		1,064,535.01
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	675,000.00	-572,744.25	
		Dispositions	-862,000.00		711,443.08
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	190,000.00	-161,982.60	
		Dispositions	-789,000.00		649,743.22
C037833100	APPLE INC COM STK				
		Acquisitions	29,800.00	-5,794,103.34	
		Dispositions	-172,690.00		35,085,481.45
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050				
		Acquisitions	96,000.00	-56,667.84	
		Dispositions	-96,000.00		58,673.28
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO				
		Acquisitions	67,000.00	-44,915.46	
		Dispositions	-67,000.00		43,516.50
C038222105	APPLIED MATERIALS INC COM				
		Acquisitions	6,600.00	-1,299,655.51	
		Dispositions	-29,500.00		5,724,711.29
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	901,000.00	-576,991.39	
		Dispositions	-2,092,000.00		1,284,215.94
SBNYF3L3	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052				
		Acquisitions	977,000.00	-757,399.36	
		Dispositions	-2,532,000.00		1,915,860.40
SBRV1TK3	APTIV SWISS HOLDINGS LIMITED 6.875% 12-15-2054				
		Acquisitions	3,290,000.00	-3,290,000.00	
		Dispositions	-1,830,000.00		1,826,680.00
CG0450A105	ARCH CAPITAL GROUP COM STK				
		Acquisitions	2,600.00	-201,509.07	
		Dispositions	-9,300.00		740,653.81
C039483102	ARCHER-DANIELS-MIDLAND CO COM				
		Acquisitions	61,800.00	-3,441,328.28	
		Dispositions	-75,300.00		4,611,705.98
C040413205	ARISTA NETWORKS INC COM NEW				
		Dispositions	-400.00		45,542.04
		Free Receipt	1,760.00	154,254.65	
SBN767X3	ARIZONA PUB SVC CO 2.65% DUE 09-15-2050				
		Acquisitions	350,000.00	-205,681.00	
		Dispositions	-350,000.00		208,778.50
C042735100	ARROW ELECTR INC COM				
		Acquisitions	3,900.00	-468,283.06	
		Dispositions	-3,900.00		505,162.09
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055				
		Acquisitions	5,128,000.00	-5,096,001.28	
		Dispositions	-627,000.00		607,056.07
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054				
		Acquisitions	357,000.00	-352,931.08	
		Dispositions	-357,000.00		339,928.13
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054				
		Acquisitions	190,000.00	-215,726.00	
		Dispositions	-145,000.00		164,387.95
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053				
		Acquisitions	370,000.00	-364,626.30	
		Dispositions	-500,000.00		502,121.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C044186104	ASHLAND INC COM USD0.01				
		Acquisitions	1,300.00	-126,988.60	
		Dispositions	-1,300.00		124,145.21
C04621X108	ASSURANT INC COM				
		Acquisitions	8,200.00	-1,461,701.02	
		Dispositions	-12,000.00		2,127,089.70
CG0585R106	ASSURED GUARANTY LTD COMMON STK				
		Acquisitions	9,500.00	-862,603.74	
		Dispositions	-9,500.00		782,221.66
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034				
		Acquisitions	2,110,000.00	-2,102,995.70	
		Dispositions	-165,000.00		165,598.95
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048				
		Acquisitions	395,000.00	-357,285.40	
		Dispositions	-369,000.00		318,926.70
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Acquisitions	595,000.00	-670,743.50	
		Dispositions	-595,000.00		668,351.60
SBLB6188	ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050				
		Acquisitions	295,000.00	-174,946.80	
		Dispositions	-295,000.00		164,636.55
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	6,639,000.00	-4,637,670.04	
		Dispositions	-5,621,000.00		4,013,224.91
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	4,043,000.00	-2,721,700.83	
		Dispositions	-5,067,000.00		3,541,679.84
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	71,000.00	-51,202.36	
		Dispositions	-2,308,000.00		1,668,220.00
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	9,935,000.00	-6,800,110.05	
		Dispositions	-5,947,000.00		4,075,930.52
C00206RMN9	AT&T INC 3.8% 12-01-2057				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,488,000.00	-1,051,803.90	
		Dispositions	-3,215,000.00		2,286,037.08
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060				
		Acquisitions	3,969,000.00	-2,880,232.65	
		Dispositions	-4,054,000.00		2,895,346.63
C049468101	ATLASSIAN CORP CL A				
		Acquisitions	600.00	-151,756.91	
		Dispositions	-100.00		25,277.04
SBMY0HF3	ATMOS ENERGY CORP 4.125% DUE 03-15-2049				
		Acquisitions	662,000.00	-540,182.06	
		Dispositions	-218,000.00		184,286.30
SBS85VW1	ATMOS ENERGY CORP 6.2% 11-15-2053				
		Acquisitions	160,000.00	-176,626.56	
		Dispositions	-827,000.00		916,621.99
SBNM5MW9	ATMOS ENERGY CORP SR NT 2.85% 02-15-2052				
		Acquisitions	580,000.00	-383,498.74	
		Dispositions	-117,000.00		74,651.85
SB98ZZP9	ATMOS ENERGY CORP SR NT 4.15 DUE 01-15-2043				
		Acquisitions	480,000.00	-401,721.60	
		Dispositions	-480,000.00		431,347.20
C052769106	AUTODESK INC COM				
		Acquisitions	22,240.00	-5,585,325.71	
		Dispositions	-21,460.00		5,433,718.91
C053015103	AUTOMATIC DATA PROCESSING INC COM				
		Acquisitions	4,080.00	-1,126,151.41	
		Dispositions	-8,030.00		2,084,658.07
C053332102	AUTOZONE INC COM				
		Acquisitions	425.00	-1,204,079.70	
		Dispositions	-950.00		2,754,073.24
SBSQL9J4	AVALONBAY CMNTYS 5.35% 06-01-2034				
		Acquisitions	315,000.00	-314,045.55	
		Dispositions	-315,000.00		319,173.10
C053484101	AVALONBAY CMNTYS REIT				
		Acquisitions	6,699.00	-1,350,300.00	
		Dispositions	-6,699.00		1,529,968.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Acquisitions	22,300.00	-776,940.62	
		Dispositions	-36,700.00		1,221,480.44
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	5,100.00	-378,683.67	
		Dispositions	-20,900.00		1,409,754.92
C05464C101	AXON ENTERPRISE INC COM				
		Acquisitions	1,040.00	-295,303.15	
		Dispositions	-1,040.00		305,197.83
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	697,000.00	-535,640.44	
		Dispositions	-1,654,000.00		1,264,690.95
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050				
		Acquisitions	435,000.00	-376,814.40	
		Dispositions	-162,000.00		134,890.92
SBSNYFK9	B A T CAP CORP 6% DUE 02-20-2034				
		Acquisitions	975,000.00	-969,510.75	
		Dispositions	-975,000.00		982,196.25
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050				
		Acquisitions	140,000.00	-97,343.40	
		Dispositions	-1,394,000.00		968,822.74
SBNNMNV5	B A T CAP CORP NT 5.65% 03-16-2052				
		Acquisitions	3,844,000.00	-3,638,548.79	
		Dispositions	-342,000.00		319,715.43
C056525108	BADGER METER INC COM				
		Acquisitions	2,300.00	-429,539.52	
		Dispositions	-2,000.00		437,702.83
C05722G100	BAKER HUGHES CO				
		Acquisitions	81,100.00	-2,709,351.62	
		Dispositions	-80,500.00		2,770,366.37
SBD3BW60	BALT GAS & ELEC CO 3.5% DUE 08-15-2046				
		Acquisitions	196,000.00	-140,759.36	
		Dispositions	-196,000.00		143,759.76
SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	110,000.00	-94,290.90	
		Dispositions	-305,000.00		264,311.70
SBKPD1R7	BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050				
		Acquisitions	69,000.00	-43,666.65	
		Dispositions	-69,000.00		43,909.53
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053				
		Acquisitions	235,000.00	-229,974.44	
		Dispositions	-92,000.00		90,965.46
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	3,832,000.00	-2,636,794.71	
		Dispositions	-100,000.00		66,709.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	1,065,000.00	-822,250.00	
		Dispositions	-215,000.00		167,024.90
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	711,000.00	-524,172.54	
		Dispositions	-345,000.00		244,553.25
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	2,815,000.00	-2,301,305.70	
		Dispositions	-525,000.00		421,146.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044				
		Acquisitions	1,683,000.00	-1,623,974.78	
		Dispositions	-938,000.00		897,909.88
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042				
		Acquisitions	457,000.00	-483,742.75	
		Dispositions	-477,000.00		518,607.90
C060505FL3	BANK AMER CORP 5.875% DUE 12-31-2049				
		Acquisitions	745,000.00	-724,237.50	
		Dispositions	-745,000.00		712,821.40
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	2,550.00	-191,054.42	
		Dispositions	-1,500.00		116,616.88
C060505104	BANK OF AMERICA CORP				
		Acquisitions	59,300.00	-2,350,952.65	
		Dispositions	-59,300.00		2,328,477.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	2,971,000.00	-2,116,624.45	
		Dispositions	-6,821,000.00		4,896,680.06
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040				
		Acquisitions	225,000.00	-191,837.25	
		Dispositions	-2,595,000.00		2,263,062.32
C060505GB4	BANK OF AMERICA CORPORATION 4.375% DUE 12-31-2049 BEO				
		Acquisitions	879,000.00	-817,470.00	
		Dispositions	-879,000.00		830,655.00
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	1,488,000.00	-1,313,680.46	
		Dispositions	-155,000.00		134,044.00
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035				
		Acquisitions	12,386,000.00	-12,552,603.29	
		Dispositions	-10,686,000.00		10,745,445.48
C06368LQ58	BANK OF MONTREAL 7.7% 05-26-2084				
		Acquisitions	595,000.00	-595,000.00	
		Dispositions	-595,000.00		599,462.50
C06738EBT1	BARCLAYS PLC 4.375% 12-31-2049				
		Acquisitions	1,005,000.00	-771,562.50	
		Dispositions	-1,005,000.00		863,550.00
SBHWTW96	BARCLAYS PLC 5.088% 06-20-2030				
		Acquisitions	501,000.00	-481,736.01	
		Dispositions	-3,404,000.00		3,257,861.77
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055				
		Acquisitions	2,412,000.00	-2,412,000.00	
		Dispositions	-235,000.00		239,810.45
C06738ECN3	BARCLAYS PLC 9.625% 12-31-2049				
		Acquisitions	828,000.00	-887,530.00	
		Dispositions	-2,133,000.00		2,321,785.00
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041				
		Acquisitions	43,000.00	-43,976.10	
		Dispositions	-697,000.00		687,276.85
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	837,000.00	-838,171.70	
		Dispositions	-179,000.00		186,168.95
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	70,000.00	-73,563.00	
		Dispositions	-215,000.00		217,610.65
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	871,000.00	-928,918.21	
		Dispositions	-2,022,000.00		2,123,684.94
C070830104	BATH & BODY WORKS INC COM USD0.5 WI				
		Acquisitions	9,700.00	-310,570.56	
		Dispositions	-9,700.00		288,113.64
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048				
		Acquisitions	1,346,000.00	-1,100,495.13	
		Dispositions	-290,000.00		231,478.00
SBMY0LM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050				
		Acquisitions	450,000.00	-303,552.00	
		Dispositions	-775,000.00		519,211.41
C073685109	BEACON ROOFING SUPPLY INC COM				
		Acquisitions	9,700.00	-826,065.63	
		Dispositions	-9,700.00		922,972.63
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047				
		Acquisitions	173,000.00	-149,200.21	
		Dispositions	-126,000.00		109,601.87
C075887109	BECTON DICKINSON & CO COM				
		Acquisitions	300.00	-69,529.49	
		Dispositions	-300.00		67,881.35
C0778FPAA7	BELL CANADA 4.464% 04-01-2048				
		Acquisitions	162,000.00	-133,313.04	
		Dispositions	-429,000.00		382,620.81
SBPGLSL8	BELL CANADA 5.55% 02-15-2054				
		Acquisitions	4,078,000.00	-3,991,077.90	
		Dispositions	-1,368,000.00		1,353,450.29
SBMYX9H8	BELL CANADA FIXED 3.2% DUE 02-15-2052				
		Acquisitions	1,454,000.00	-990,026.84	
		Dispositions	-1,104,000.00		772,398.53

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNYCQP9	BELL CDA GTD NT SER US-4 3.65% 03-17-2051				
		Acquisitions	83,000.00	-58,867.75	
		Dispositions	-289,000.00		222,994.74
C07831C103	BELLRING BRANDS INC COM USD0.01				
		Acquisitions	45,097.00	-2,563,466.38	
		Dispositions	-42,400.00		2,529,510.89
C084423102	BERKLEY W R CORP COM				
		Acquisitions	5,200.00	-422,705.43	
		Dispositions	-5,200.00		449,618.84
SBG0JBZ0	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048				
		Acquisitions	122,000.00	-88,409.74	
		Dispositions	-63,000.00		46,897.83
SBN6JKB2	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050				
		Acquisitions	375,000.00	-297,524.00	
		Dispositions	-367,000.00		294,764.39
SBNC3DJ7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053				
		Acquisitions	176,000.00	-151,240.32	
		Dispositions	-1,539,000.00		1,314,659.08
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	679,000.00	-430,255.38	
		Dispositions	-711,000.00		444,707.09
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Acquisitions	572,000.00	-364,085.60	
		Dispositions	-572,000.00		378,561.04
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG				
		Acquisitions	797,000.00	-677,609.61	
		Dispositions	-179,000.00		161,921.61
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049				
		Acquisitions	229,000.00	-200,656.67	
		Dispositions	-229,000.00		199,090.31
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	1,111,000.00	-880,844.97	
		Dispositions	-2,022,000.00		1,602,092.20
C084659AR2	BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,942,000.00	-1,653,115.20	
		Dispositions	-695,000.00		592,456.90
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	79,000.00	-74,875.41	
		Dispositions	-739,000.00		706,794.38
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	88,000.00	-89,279.08	
		Dispositions	-691,000.00		712,857.43
C090043100	BILL HOLDINGS INC COM USD0.00001				
		Acquisitions	4,200.00	-213,094.62	
		Dispositions	-4,200.00		223,710.34
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	2,200.00	-438,999.04	
		Dispositions	-2,200.00		397,478.60
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	1,900.00	-127,357.38	
		Dispositions	-1,000.00		63,950.44
SBRC16G7	BLACKROCK FDG INC 4.9% 01-08-2035				
		Acquisitions	700,000.00	-697,193.00	
		Dispositions	-700,000.00		700,182.00
SBPBJZ16	BLACKROCK FUNDING INC 5.0% 03-14-2034				
		Acquisitions	600,000.00	-599,064.00	
		Dispositions	-600,000.00		604,674.90
SBPBJYZ3	BLACKROCK FUNDING INC 5.25% 03-14-2054				
		Acquisitions	3,324,000.00	-3,311,489.39	
		Dispositions	-610,000.00		604,101.30
C09290D101	BLACKROCK INC NEW COM				
		Acquisitions	140.00	-135,040.63	
		Dispositions	-550.00		535,639.46
		Free Receipt	410.00	392,472.50	
C093671105	BLOCK H & R INC COM				
		Acquisitions	900.00	-54,981.22	
		Dispositions	-23,271.00		1,117,389.73
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	5,014,000.00	-3,462,744.51	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,396,000.00		2,292,879.47
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	4,069,000.00	-3,777,307.96	
		Dispositions	-1,732,000.00		1,603,378.15
SBC7H609	BOEING CO 6.875% DUE 03-15-2039				
		Acquisitions	195,000.00	-209,687.40	
		Dispositions	-610,000.00		648,796.85
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	2,229,000.00	-1,495,758.55	
		Dispositions	-1,266,000.00		867,040.41
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	1,850,000.00	-1,765,330.10	
		Dispositions	-3,380,000.00		3,309,971.53
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	6,322,000.00	-6,067,007.12	
		Dispositions	-2,485,000.00		2,325,038.55
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	543.00	-2,001,724.90	
		Dispositions	-1,467.00		5,419,793.35
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Acquisitions	4,100.00	-627,271.37	
		Dispositions	-2,600.00		367,101.23
C099724106	BORG WARNER INC COM				
		Acquisitions	39,500.00	-1,292,024.11	
		Dispositions	-37,900.00		1,313,780.88
C101137107	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	9,300.00	-715,535.99	
		Dispositions	-8,600.00		688,402.62
C103304101	BOYD GAMING CORP COM				
		Acquisitions	400.00	-27,745.00	
		Dispositions	-400.00		30,017.56
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	1,105,000.00	-683,390.53	
		Dispositions	-3,280,000.00		2,162,580.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	365,000.00	-237,063.85	
		Dispositions	-242,000.00		152,108.95
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	179,000.00	-120,796.36	
		Dispositions	-1,382,000.00		905,800.66
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	480,000.00	-329,995.20	
		Dispositions	-480,000.00		316,707.05
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO				
		Acquisitions	923,000.00	-688,963.66	
		Dispositions	-3,001,000.00		2,274,228.37
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	520,000.00	-371,472.40	
		Dispositions	-225,000.00		146,706.75
SBRBCFL9	BP CAP MKTS AMER INC 4.989% 04-10-2034				
		Acquisitions	1,035,000.00	-1,034,772.30	
		Dispositions	-305,000.00		300,879.45
SBPCTKV0	BP CAPITAL MARKETS 6.45% 12-31-2049				
		Acquisitions	1,275,000.00	-1,275,000.00	
		Dispositions	-1,275,000.00		1,320,136.75
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	2,496,000.00	-1,527,514.19	
		Dispositions	-2,159,000.00		1,248,420.66
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	969,000.00	-802,884.07	
		Dispositions	-1,409,000.00		1,170,963.42
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048				
		Acquisitions	562,000.00	-494,312.72	
		Dispositions	-562,000.00		511,369.42
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Acquisitions	13,207,000.00	-13,137,760.54	
		Dispositions	-8,220,000.00		8,311,053.61
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,882,000.00	-15,926,648.60	
		Dispositions	-3,586,000.00		3,609,191.44
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063				
		Acquisitions	1,156,000.00	-1,303,733.31	
		Dispositions	-3,701,000.00		4,130,046.45
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	89,600.00	-4,042,132.92	
		Dispositions	-185,041.00		9,603,987.12
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	2,444,000.00	-1,858,269.66	
		Dispositions	-1,444,000.00		1,096,535.64
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	190,000.00	-137,747.05	
		Dispositions	-502,000.00		365,382.77
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053				
		Acquisitions	1,591,000.00	-1,755,278.06	
		Dispositions	-3,231,000.00		3,544,290.91
SBLDBLH0	BRIXMOR OPER 2.5% DUE 08-16-2031				
		Acquisitions	153,000.00	-124,926.63	
		Dispositions	-542,000.00		446,135.84
SBMC8VY6	BRIXMOR OPER 4.05% DUE 07-01-2030				
		Acquisitions	51,000.00	-46,734.36	
		Dispositions	-51,000.00		46,612.98
SBJCX1Y0	BRIXMOR OPER 4.125% DUE 05-15-2029				
		Acquisitions	211,000.00	-199,405.55	
		Dispositions	-211,000.00		203,671.97
C11120U105	BRIXMOR PPTY GROUP INC COM				
		Acquisitions	22,700.00	-559,751.23	
		Dispositions	-20,900.00		509,465.33
C11135F101	BROADCOM INC COM				
		Acquisitions	3,046.00	-3,309,564.35	
		Dispositions	-29,349.00		8,065,658.07
		Free Receipt	25,380.00		
SBS6VJM7	BROADCOM INC SR NT 5.15% 11-15-2031				
		Acquisitions	485,000.00	-484,214.30	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-485,000.00		485,669.30
C11133T103	BROADRIDGE FINL SOLUTIONS INC COM STK				
		Acquisitions	800.00	-169,402.00	
		Dispositions	-5,700.00		1,177,116.82
SBSLL988	BROOKFIELD FIN INC 5.968% 03-04-2054				
		Acquisitions	965,000.00	-975,120.00	
		Dispositions	-610,000.00		622,859.40
C115236101	BROWN & BROWN INC COM				
		Acquisitions	6,700.00	-673,306.03	
		Dispositions	-41,646.00		3,437,871.44
C116794108	BRUKER CORP				
		Acquisitions	21,400.00	-1,520,682.23	
		Dispositions	-21,400.00		1,529,653.61
SBN0TS92	BSTN SCIENTIFIC 4.55% DUE 03-01-2039				
		Acquisitions	420,000.00	-394,027.20	
		Dispositions	-724,000.00		673,269.40
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	681,000.00	-621,097.72	
		Dispositions	-285,000.00		257,771.10
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045				
		Acquisitions	420,000.00	-354,796.26	
		Dispositions	-225,000.00		200,625.75
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044				
		Acquisitions	734,000.00	-682,914.64	
		Dispositions	-415,000.00		372,645.10
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052				
		Acquisitions	1,210,000.00	-780,864.90	
		Dispositions	-1,017,000.00		654,674.58
C122017106	BURLINGTON STORES INC COM				
		Acquisitions	1,070.00	-284,385.48	
		Dispositions	-1,070.00		276,055.13
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 4.62% FROM 11-26-2024 TO 11-27-2024				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 4.82% FROM 10-28-2024 TO 10-29-2024				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.28% FROM 04-18-2024 TO 04-19-2024				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 5.3% FROM 05-17-2024 TO 05-20-2024				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.32% FROM 04-04-2024 TO 04-05-2024				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.36% FROM 04-08-2024 TO 04-09-2024				
		Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.38% FROM 04-03-2024 TO 04-04-2024				
		Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 5.39% FROM 05-29-2024 TO 05-30-2024				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 5.39% FROM 06-17-2024 TO 06-18-2024				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 5.41% FROM 03-27-2024 TO 03-28-2024				
		Acquisitions	33,600,000.00	-33,600,000.00	
		Dispositions	-33,600,000.00		33,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.41% FROM 04-01-2024 TO 04-02-2024				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 5.45% FROM 07-25-2024 TO 07-26-2024				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799DEC4	BUY TO OPEN REPO W/BOFA SECU 4.67% FROM 12-02-2024 TO 12-03-2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BOFA SECU 5.41% FROM 03-27-2024 TO 03-28-2024				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799JUL3	BUY TO OPEN REPO W/BOFA SECU 5.41% FROM 07-16-2024 TO 07-17-2024				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 12-04-2024 TO 12-05-2024				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.62% FROM 12-05-2024 TO 12-06-2024				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.85% FROM 10-24-2024 TO 10-25-2024				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.86% FROM 10-18-2024 TO 10-21-2024				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.3% FROM 06-14-2024 TO 06-17-2024				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 02-23-2024 TO 02-26-2024				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 04-05-2024 TO 04-08-2024				
		Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 02-02-2024 TO 02-05-2024				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 02-05-2024 TO 02-06-2024				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 04-19-2024 TO 04-22-2024				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 06-27-2024 TO 06-28-2024				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.38% FROM 07-17-2024 TO 07-18-2024				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 04-02-2024 TO 04-03-2024				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 06-03-2024 TO 06-04-2024				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 07-26-2024 TO 07-29-2024				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.4% FROM 07-15-2024 TO 07-16-2024				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 5.42% FROM 04-01-2024 TO 04-02-2024				
		Acquisitions	25,700,000.00	-25,700,000.00	
		Dispositions	-25,700,000.00		25,700,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 5.3% FROM 02-22-2024 TO 02-23-2024				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 03-20-2024 TO 03-21-2024				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 05-16-2024 TO 05-17-2024				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 03-21-2024 TO 03-22-2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 04-24-2024 TO 04-25-2024				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 05-03-2024 TO 05-06-2024				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 06-13-2024 TO 06-14-2024				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.38% FROM 05-30-2024 TO 05-31-2024				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.39% FROM 03-28-2024 TO 04-01-2024				
		Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.4% FROM 03-27-2024 TO 03-28-2024				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 5.4% FROM 09-16-2024 TO 09-17-2024				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.42% FROM 04-01-2024 TO 04-02-2024				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Acquisitions	17,200.00	-1,579,434.49	
		Dispositions	-16,800.00		1,687,753.14
C127190304	CACI INTL INC CL A CL A				
		Acquisitions	1,930.00	-900,475.98	
		Dispositions	-2,710.00		1,165,439.61
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	280.00	-88,883.26	
		Dispositions	-5,616.00		1,685,770.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5BKEU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,625.00
S9MXKUZU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,402.95
S9MXS68U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,482.33
S9MXREKU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,519.91
S9M59LSU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,251.41
S9M9QHHU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,695.11
S9M9U57U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.36% 317U70BA1 03/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,693.63
S9M5EYGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,792.49
S9M98GLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.48% 317U6PSA9 02/09/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,506.61
S9M5LG3U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,036.84
S9M66ZAU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,404.08
S9M85PGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.7% 317U66HA3 04/07/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,340.27
S9M7XBRU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.818% 317U63FA2 24/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,185.50
S9MXC41U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,282.96
S9M9HFHU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.31% 317U6V2A4 13/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,724.99
S9M57M8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,239.68
S9M5BZ3U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,092.81
S9M5SMLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,588.64
S9M5BDTU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,061.21
S9M5QZ2U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,545.54
S9M5WQDU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,571.31
S9M5JECU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,697.95
S9M5NRBU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,716.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M96ZGU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.58% 317U6PCA6 27/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,351.51
S9M68SSU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,445.24
S9M7BZWU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		850.92
S9M7KNJU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,466.31
S9MXHV5U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,600.42
S9MX7AUU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,352.86
S9M99D0U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.43% 317U6R7A8 02/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,623.15
S9M6T46U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.48% 317U5IJA6 25/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,419.60
S9M6EJ2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U5CTA8 05/04/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,238.44
S9M64G2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.52% 317U56KA0 15/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,688.56
S9M6SFMU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.56% 317U5HPA1 22/04/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,839.75
S9M78VBU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.58% 317U5OSA3 15/05/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.04
S9M76D5U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.586% 317U5NRA6 13/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,492.05
S9M8CUAU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.61% 317U6C2A6 15/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		902.11
S9M7AVJU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.62% 317U5QFA2 17/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.57
S9M7HEAU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U5USA9 29/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,682.10
S9M7T30U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U60OA8 17/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,369.62
S9M6VC2U	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.48% 317U5K0A1 29/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,169.48
S9M7RMSU	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.68% 317U5YNA6 21/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,682.11
S9M6GK2U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,465.97
S9M61H3U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,640.63
S9M6X45U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,224.87
S9M6NFTU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,531.13

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6PEUU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,486.21
S9M6CEHU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		952.35
S9M8RF7U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.68% 317U6HYA0 05/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,380.72
S9M6KKQU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,333.16
S9M5UD9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,382.66
S9M78SVU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.42
S9M8CQSU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6BUA7 15/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,432.61
S9M8EV6U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6D4A2 18/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,661.06
S9M8WEHU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317U6LKA6 15/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,309.14
S9M79WRU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,647.19
S9M7M87U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,207.14
S9M7FK7U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		884.47
S9M82E2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U65FA7 28/06/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,432.86
S9MYF15U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.09% 317U7NYA6 27/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,064.58
S9M5GDQU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.42% 317U4WHA8 16/02/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,429.70
S9M73GVU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.481% 317U5M8A9 07/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,548.69
S9M8VQTU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.65% 317U6LFA2 12/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		951.91
S9M89TVU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.82% 317U6AHA4 11/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,437.08
S9MX410U	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		777.58
S9M9EZKU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U6UDA4 09/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,310.53
S9M8DC2U	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6CKA6 17/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,551.02
S9M8HSFU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6DXA0 22/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.53
S9M8TKBU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.7% 317U6ITA4 09/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		748.93

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8BNVU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.74% 317U6BBA8 15/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,440.01
S9M8KMXU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.57% 317U6E9A5 25/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,244.68
S9M8PZDU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.71% 317U6GOA3 02/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,093.59
S9M74YSU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,215.54
S9M86HYU	CALL SWO GBP BARCGB33 P 1DSONIA / R 3.7% 317U67AA8 05/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,972.99
S9M9UM9U	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.54% 317U6ZVA3 03/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,722.98
S9M84RVU	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.8% 317U65YA6 03/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,013.25
S9M6A37U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 3.7% 317U5A1A2 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,284.20
S9M95UQU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.605% 317U6P9A0 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9M78NTU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,860.00
S9M9RUSU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.195% 317U6YZA2 09/27/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,515.00
S9M9PPFU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205% 317U6XXA6 09/23/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M81L1U	CALL SWO USD BNPAFRPP P 1DSOFR / R 4.06% 317U64WA1 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,610.00
S9MX456U	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,680.00
S9M7NCSU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.8% 317U5XTA2 07/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,600.00
S9M8NA6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.85% 317U6GJA9 08/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,080.00
S9M75H1U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00
S9M76L4U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.96% 317U5OEA8 05/13/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9MX6GHU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX4Y0U	CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9MX4Y2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9M9WEHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,140.00
S9M9CC9U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.215% 317U6SOA7 09/06/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,920.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9GPQU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.24% 317U6UYA1 09/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,830.00
S9M9GUKU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.277% 317U6UVA4 09/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M5SNQU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U51GA6 03/01/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M98X0U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.47% 317U6R1A4 08/30/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,265.00
S9M98DEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.525% 317U6Q8A9 08/30/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,250.00
S9M6KMFU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.55% 317U5FHA4 04/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9M8HNAU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.64% 317U6E0A4 07/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,600.00
S9M8GMPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.675% 317U6DDA2 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,120.00
S9M6A74U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U5ANA8 03/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,930.00
S9M65WWU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U56TA1 03/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9M85LLU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U66KA9 07/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M86NLU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.85% 317U67FA3 07/05/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		4,165.00
S9M7EY5U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.07% 317U5TVA8 05/24/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,615.00
S9M7JVCU	CALL SWO USD CHASUS33 P 1DSOFR / R 4.08% 317U5VJA7 06/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M61H1U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.43% 317U54RA8 03/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,845.00
S9M5F50U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,560.00
S9M8LEPU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.71% 317U6F6A5 07/26/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,895.00
S9M6W88U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,160.00
S9M75YRU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX220U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,493.75
S9MX1SWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,546.25
S9MX9PUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9MXFV5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,522.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXJF3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,325.00
S9MXDN8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,191.00
S9M9NYHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.138% 317U6XDA8 09/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,390.00
S9M9MS2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.147% 317U6WFA8 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,240.00
S9M9QYQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151% 317U6YQA2 09/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M9MS1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U6W9A5 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,220.00
S9M9LX5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205% 317U6W4A0 09/19/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,320.00
S9M9K94U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.231% 317U6VVA2 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M9CQ1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.232% 317U6SQA5 09/06/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-800,000.00		3,840.00
S9M9K92U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.248% 317U6VRA7 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,870.00
S9M58SYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,010.00
S9MXS30U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,896.25
S9M99M4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.41% 317U6RLA2 09/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M5GAJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,150.00
S9MXUV4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,246.25
S9MXWNPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,158.75
S9M5JDJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		5,280.00
S9M6G01U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,625.00
S9M5MZDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,565.00
S9M98EGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.514% 317U6QCA4 08/30/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,923.75
S9M5LYXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,880.00
S9M8XEBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532% 317U6M9A7 08/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M8CQRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.54% 317U6C7A1 07/24/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,360.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M96WQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U6PFA3 08/26/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		4,070.00
S9M91X9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.558% 317U6N1A3 08/19/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M96WSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.565% 317U6PJA9 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9M8UG3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.569% 317U6LAA7 08/12/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,310.00
S9M5JZ1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U4YAA1 02/20/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8WEEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.595% 317U6LOA2 08/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M94ZHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599% 317U6OKA0 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,884.00
S9M95YJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.611% 317U6P0A9 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M92SEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.613% 317U6NFA8 08/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,860.00
S9MYFR5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9M8EV5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.628% 317U6D9A7 07/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,700.00
S9M94ZLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.643% 317U6OQA4 08/26/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8RXUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U6IHA7 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M8JPUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U6E5A9 07/24/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,437.50
S9M63A1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,870.00
S9M8TGMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.679% 317U6J8A5 08/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M6MQNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,383.50
S9M8GKMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U6DBA4 07/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,730.00
S9M6MQQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M8CQMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.689% 317U6BYA3 07/15/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,075.00
S9M67XUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M8MZ8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U6G4A5 07/29/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50
S9M68PUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M63ZYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,975.00
S9M6PGXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,441.25
S9M8PVSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.795% 317U6H3A4 08/02/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M84NDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843% 317U66EA6 07/03/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,685.00
S9M89QEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.88% 317U6AKA0 07/08/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,575.00
S9M7PXKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M7ATPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,913.75
S9M82D9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,430.00
S9M82E1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,230.00
S9M78STU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,800.00
S9M7BXVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,340.00
S9M7ES3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,791.25
S9M7H07U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9MXAQYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,240.00
S9M5SXYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.25% 317U51LA0 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,400.00
S9M5SXWU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.255% 317U51EA8 03/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,572.50
S9M5SXUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.31% 317U51CA0 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9M59KPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.35% 317U4ULA7 02/05/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,125.00
S9MXPCEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.366% 317U7D6A9 11/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,174.00
S9M5CE1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317U4VQA0 02/12/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,400.00
S9M6JLUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.5% 317U5F3A9 04/11/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,510.00
S9M5UZMU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.55% 317U51ZA5 03/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,590.00
S9M5X47U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U54HA9 03/11/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,568.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6DHDU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.624% 317U5BTA0 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M6DHEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.627% 317U5BSA1 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8MBFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.63% 317U6FOA5 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,064.00
S9M69P6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U59NA1 03/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,607.50
S9M6T75U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.678% 317U5IQA8 04/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,003.75
S9M6DHCU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U5BRA2 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M6UH8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U5J5A9 04/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,220.00
S9M8MBDU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U6FKA9 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M62A4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.7% 317U54WA2 03/13/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9M67ZFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U58HA0 03/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M8QRQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U6HWA2 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,180.00
S9M63L2U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.735% 317U56AA1 03/14/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9M6B32U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U5AZA5 04/02/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,573.75
S9M7U27U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.765% 317U61NA7 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,380.00
S9M7LPWU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.9% 317U5WKA3 06/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,520.00
S9M8WGXU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.586% 317U6LQA0 08/15/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,850.00
S9M6X91U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.8% 317U5LJA9 05/02/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9M7M38U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.935% 317U5XRA4 06/10/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,150.00
S9MXH44U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.035% 317U7AQA3 11/01/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9MXGL5U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXGL3U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXE76U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9MXKA8U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,460.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9SRPU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.16% 317U6ZMA3 09/30/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,925.00
S9M9GSRU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.28% 317U6UXA2 09/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,892.50
S9MXRPYU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,005.00
S9MXPC8U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,494.00
S9MXPD0U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,796.00
S9MXPC5U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,510.00
S9M99J4U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.408% 317U6RNA0 09/03/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,580.00
S9MXU13U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,173.75
S9MXVVVU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,511.25
S9M8X47U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.55% 317U6MJA6 08/19/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9M5MD7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.553% 317U4Z8A1 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,610.00
S9M8CWGU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.586% 317U6BWA5 07/15/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9M95L1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.6% 317U6P3A6 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,270.00
S9M6CBBU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.64% 317U5BBA9 03/28/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,260.00
S9M67WKU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.687% 317U58AA7 03/21/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,385.00
S9M6UT2U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.69% 317U5J7A7 04/26/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,520.00
S9MYCW4U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,397.50
S9M6RGVU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,322.50
S9MYEPYU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,132.00
S9M74E7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.793% 317U5MTA6 05/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,580.00
S9M73LLU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.8% 317U5MFA1 05/06/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,540.00
S9M7316U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.822% 317U5MLA4 05/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,620.00
S9M88VCU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.885% 317U69WA0 07/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,060.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M75C7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.928% 317U5NNA0 05/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9M7PUQU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.93% 317U5Y6A5 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M7PUSU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.945% 317U5YEA6 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MXE24U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,560.00
S9M9PUVU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.198% 317U6XZA4 09/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M58REU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,507.50
S9MY2VXU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,810.00
SBGPMC28	CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049				
		Acquisitions	98,000.00	-87,512.04	
		Dispositions	-98,000.00		88,075.54
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO				
		Acquisitions	359,000.00	-306,159.41	
		Dispositions	-70,000.00		61,096.70
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043				
		Acquisitions	532,000.00	-460,988.64	
		Dispositions	-208,000.00		179,922.08
C13648TAF4	CANADIAN PAC RY CO 4.7% 05-01-2048				
		Acquisitions	405,000.00	-364,771.35	
		Dispositions	-578,000.00		511,471.54
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	940,000.00	-631,851.15	
		Dispositions	-765,000.00		508,204.35
C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050				
		Acquisitions	730,000.00	-527,726.20	
		Dispositions	-215,000.00		163,432.25
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Acquisitions	2,439,000.00	-2,554,748.67	
		Dispositions	-1,910,000.00		1,974,705.18
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035				
		Acquisitions	152,000.00	-154,380.32	
		Dispositions	-152,000.00		150,258.08
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	6,200.00	-871,969.08	
		Dispositions	-9,400.00		1,332,633.73
SBMCQHF3	CAPITAL ONE FINL CORP PERP PFD SER M FXDTO FLTG 3.95% 12-31-2049				
		Acquisitions	2,053,000.00	-1,839,305.00	
		Dispositions	-2,053,000.00		1,891,291.13
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Acquisitions	2,075,000.00	-2,044,642.12	
		Dispositions	-306,000.00		299,423.48
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	42,915.00	-4,565,254.87	
		Dispositions	-67,944.00		7,307,071.77
C142339100	CARLISLE COMPANIES INC COM				
		Acquisitions	3,550.00	-1,309,376.23	
		Dispositions	-3,550.00		1,443,020.20
C143658300	CARNIVAL CORP COM PAIRED				
		Acquisitions	16,496.00	-277,372.12	
		Dispositions	-16,496.00		276,567.83
CLX2299340	CARNIVAL CORPORATION (2028) TERM LN SENIOR SECURED 10-18-2028				
		Dispositions	-836,119.57		841,859.33
		Free Receipt	836,119.57	831,938.97	
SB88N0G2	CAROLINA PWR & LT 4.1 DUE 05-15-2042				
		Acquisitions	395,000.00	-319,349.60	
		Dispositions	-168,000.00		135,952.32

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C144285103	CARPENTER TECHNOLOGY CORP COM				
		Acquisitions	400.00	-64,837.14	
		Dispositions	-400.00		67,773.17
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050				
		Acquisitions	725,000.00	-554,754.81	
		Dispositions	-2,649,000.00		1,996,983.87
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049				
		Acquisitions	655,000.00	-490,995.05	
		Dispositions	-860,000.00		633,933.90
SB95BMR1	CATERPILLAR INS 3.803% DUE 08-15-2042				
		Acquisitions	235,000.00	-193,987.80	
		Dispositions	-355,000.00		312,187.00
C148929102	CAVA GROUP INC COM				
		Acquisitions	6,300.00	-773,511.25	
		Dispositions	-4,800.00		591,882.53
C12503M108	CBOE GLOBAL MARKETS INC				
		Acquisitions	4,300.00	-863,061.96	
		Dispositions	-10,700.00		2,063,947.78
C12504L109	CBRE GROUP INC CL A CL A				
		Acquisitions	35,606.00	-3,390,483.22	
		Dispositions	-49,827.00		5,124,036.45
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045				
		Acquisitions	560,000.00	-423,154.60	
		Dispositions	-174,000.00		124,758.00
C12510Q100	CCC INTELLIGENT SOLUTIONS HLDGS INC COM				
		Acquisitions	11,300.00	-117,138.68	
		Dispositions	-11,300.00		116,257.30
S9B2TS7U	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA				
		Acquisitions	5,275,000.00	-5,275,000.00	
		Dispositions	-451,000.00		451,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	2,202,000.00	-2,202,000.00	
		Dispositions	-2,454,000.00		2,454,000.00
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	62,000.00	-53,514.68	
		Dispositions	-396,000.00		354,894.81
C03073E105	CENCORA INC				
		Acquisitions	8,030.00	-1,875,147.44	
		Dispositions	-9,600.00		2,165,626.88
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052				
		Acquisitions	125,000.00	-89,109.15	
		Dispositions	-1,856,000.00		1,362,678.71
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	17,700.00	-1,304,232.66	
		Dispositions	-71,185.00		5,369,017.38
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	310,000.00	-204,097.80	
		Dispositions	-5,000.00		3,262.20
SBJ52166	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049				
		Acquisitions	180,000.00	-150,658.20	
		Dispositions	-685,000.00		583,454.10
SBN92ZW4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051				
		Acquisitions	937,000.00	-666,682.03	
		Dispositions	-392,000.00		279,559.60
SBRC25Y1	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.15% 03-01-2034				
		Acquisitions	1,525,000.00	-1,518,137.50	
		Dispositions	-1,185,000.00		1,183,884.45
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	200.00	-16,877.53	
		Dispositions	-200.00		17,413.01
C808513BK0	CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO				
		Acquisitions	2,364,000.00	-2,163,398.00	
		Dispositions	-3,364,000.00		3,136,155.70
SBP4YBS7	CHARLES SCHWAB CORP 5.853% 05-19-2034				
		Acquisitions	947,000.00	-972,363.86	
		Dispositions	-947,000.00		981,369.76
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	805,000.00	-648,216.70	
		Dispositions	-695,000.00		552,663.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	340,000.00	-335,865.60	
		Dispositions	-340,000.00		333,594.40
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	710,000.00	-664,977.55	
		Dispositions	-287,000.00		262,214.68
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055				
		Acquisitions	225,000.00	-214,299.00	
		Dispositions	-1,180,000.00		1,096,790.98
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	4,197,000.00	-2,689,599.21	
		Dispositions	-1,064,000.00		692,766.75
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062				
		Acquisitions	4,811,000.00	-2,977,130.14	
		Dispositions	-3,459,000.00		2,071,357.26
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053				
		Acquisitions	812,000.00	-638,152.91	
		Dispositions	-1,220,000.00		974,846.69
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	56,000.00	-43,046.08	
		Dispositions	-916,000.00		700,575.16
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	8,009,000.00	-5,347,052.51	
		Dispositions	-828,000.00		521,024.96
C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034				
		Acquisitions	900,000.00	-897,795.00	
		Dispositions	-900,000.00		906,254.20
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	58,000.00	-43,997.06	
		Dispositions	-3,372,000.00		2,591,791.21
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	1,053,000.00	-668,755.10	
		Dispositions	-3,542,000.00		2,276,098.89
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	447,000.00	-315,633.07	
		Dispositions	-1,092,000.00		804,513.96
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				
		Acquisitions	6,826,000.00	-4,146,094.94	
		Dispositions	-2,511,000.00		1,510,287.92
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048				
		Acquisitions	4,854,000.00	-4,343,224.78	
		Dispositions	-468,000.00		390,142.48
C16359R103	CHEMED CORP NEW COM				
		Acquisitions	2,470.00	-1,482,260.70	
		Dispositions	-2,470.00		1,399,302.99
SBNM26W8	CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039				
		Acquisitions	1,057,000.00	-851,890.73	
		Dispositions	-888,000.00		706,620.30
C16411R208	CHENIERE ENERGY INC COM NEW				
		Acquisitions	14,300.00	-2,278,792.20	
		Dispositions	-23,785.00		4,009,224.92
C166764100	CHEVRON CORP COM				
		Acquisitions	2,000.00	-326,583.87	
		Dispositions	-2,000.00		311,838.25
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050				
		Acquisitions	240,000.00	-163,912.35	
		Dispositions	-455,000.00		317,125.90
SBPKC1G3	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG				
		Acquisitions	764,000.00	-472,824.32	
		Dispositions	-582,000.00		346,179.46
C166756AU0	CHEVRON U S A INC 5.25% 11-15-2043				
		Acquisitions	358,000.00	-378,250.27	
		Dispositions	-1,170,000.00		1,192,534.02
C16679L109	CHEWY INC CLASS A				
		Acquisitions	1,700.00	-52,995.25	
		Dispositions	-500.00		16,851.28
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	16,645.00	-3,183,162.02	
		Dispositions	-37,127.00		3,188,019.32

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	20,482.00		
SBM8K6Y1	CHUBB INA HLDGS INC 5.0% 03-15-2034				
		Acquisitions	3,830,000.00	-3,836,679.45	
		Dispositions	-1,335,000.00		1,357,730.55
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				
		Acquisitions	280,000.00	-234,080.00	
		Dispositions	-280,000.00		243,090.40
SBNW0TL2	CI FINANCIAL CO 4.1% 06-15-2051				
		Acquisitions	370,000.00	-223,139.60	
		Dispositions	-370,000.00		243,992.80
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,035,000.00	-921,120.45	
		Dispositions	-205,000.00		180,680.85
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054				
		Acquisitions	2,635,000.00	-2,557,204.30	
		Dispositions	-750,000.00		755,979.80
C172908105	CINTAS CORP COM				
		Acquisitions	4,320.00	-1,216,379.47	
		Dispositions	-4,120.00		1,194,149.16
C172755100	CIRRUS LOGIC INC COM				
		Acquisitions	9,200.00	-891,586.35	
		Dispositions	-9,200.00		1,059,213.20
SBMG9FG5	CISCO SYS INC 4.95% 02-26-2031				
		Acquisitions	2,530,000.00	-2,524,965.30	
		Dispositions	-2,530,000.00		2,534,452.80
SBMG7QQ6	CISCO SYS INC 5.05% 02-26-2034				
		Acquisitions	3,540,000.00	-3,555,555.90	
		Dispositions	-3,540,000.00		3,589,662.60
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	5,481,000.00	-5,469,281.47	
		Dispositions	-1,526,000.00		1,539,878.66
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG				
		Acquisitions	670,000.00	-721,067.40	
		Dispositions	-700,000.00		733,670.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064				
		Acquisitions	4,669,000.00	-4,652,858.05	
		Dispositions	-1,484,000.00		1,485,606.95
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	44,300.00	-2,078,705.10	
		Dispositions	-39,600.00		1,988,041.78
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	420,000.00	-297,775.80	
		Dispositions	-755,000.00		545,510.15
SBMC9RY1	CITIGROUP INC 3.875% 12-29-2049				
		Acquisitions	879,000.00	-822,966.25	
		Dispositions	-879,000.00		826,260.00
C172967LU3	CITIGROUP INC 3.878% DUE 01-24-2039				
		Acquisitions	185,000.00	-156,861.50	
		Dispositions	-605,000.00		519,475.60
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	355,000.00	-320,089.30	
		Dispositions	-355,000.00		335,325.90
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045				
		Acquisitions	525,000.00	-471,555.00	
		Dispositions	-470,000.00		426,896.30
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	1,257,000.00	-1,139,458.92	
		Dispositions	-402,000.00		353,032.38
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG				
		Acquisitions	780,000.00	-776,685.00	
		Dispositions	-780,000.00		762,060.00
C172967PL9	CITIGROUP INC 5.449% 06-11-2035				
		Acquisitions	4,781,000.00	-4,787,440.01	
		Dispositions	-4,781,000.00		4,907,397.40
SBRBYMP8	CITIGROUP INC 5.827% 02-13-2035				
		Acquisitions	8,300,000.00	-8,278,156.89	
		Dispositions	-2,696,000.00		2,726,640.54
SB1CDG16	CITIGROUP INC 6.125% DUE 08-25-2036				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,583,000.00	-1,648,866.30	
		Dispositions	-350,000.00		379,589.00
SBPDZKQ2	CITIGROUP INC 7.0% 12-31-2049				
		Acquisitions	1,545,000.00	-1,545,000.00	
		Dispositions	-1,545,000.00		1,548,862.50
SBRJNZR0	CITIGROUP INC 7.125% 12-31-2049				
		Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,406,191.25
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039				
		Acquisitions	905,000.00	-1,159,934.25	
		Dispositions	-260,000.00		328,255.30
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	33,600.00	-2,080,894.45	
		Dispositions	-59,700.00		3,453,718.57
C18539C204	CLEARWAY ENERGY INC CL C CL C				
		Acquisitions	10,800.00	-326,878.51	
		Dispositions	-10,800.00		312,902.48
C189054109	CLOROX CO COMMON STOCK USD 1 PAR				
		Acquisitions	13,200.00	-2,047,330.35	
		Dispositions	-11,900.00		1,703,580.15
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050				
		Acquisitions	815,000.00	-530,057.25	
		Dispositions	-210,000.00		133,398.30
SBS56213	COCA COLA CO 5.0% 05-13-2034				
		Acquisitions	500,000.00	-498,485.00	
		Dispositions	-500,000.00		499,165.00
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054				
		Acquisitions	1,115,000.00	-1,110,378.70	
		Dispositions	-1,115,000.00		1,123,855.20
SBS56224	COCA COLA CO 5.4% 05-13-2064				
		Acquisitions	4,363,000.00	-4,457,850.72	
		Dispositions	-2,963,000.00		3,017,212.85
C191216100	COCA COLA CO COM				
		Acquisitions	35,500.00	-2,411,251.64	
		Dispositions	-127,300.00		8,127,052.13

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055				
		Acquisitions	4,639,000.00	-4,707,068.74	
		Dispositions	-2,894,000.00		2,922,795.90
C191098102	COCA-COLA CONSOLIDATED INC COM				
		Acquisitions	274.00	-267,894.06	
		Dispositions	-274.00		313,105.66
C19247G107	COHERENT CORP COM				
		Acquisitions	5,100.00	-269,386.42	
		Dispositions	-5,100.00		339,261.14
C19260Q107	COINBASE GLOBAL INC COM CL A				
		Acquisitions	6,600.00	-852,125.14	
		Dispositions	-6,600.00		945,528.07
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	5,700.00	-492,490.77	
		Dispositions	-5,700.00		484,866.22
C013872106	COM ALCOA CORPORATION COM USD0.01				
		Acquisitions	46,900.00	-1,677,244.02	
		Dispositions	-46,200.00		1,573,059.15
SBQPF818	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	985,000.00	-970,688.60	
		Dispositions	-460,000.00		450,713.35
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	44,000.00	-42,655.80	
		Dispositions	-801,000.00		779,587.57
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	529,000.00	-329,760.36	
		Dispositions	-1,369,000.00		860,171.64
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	1,501,000.00	-978,017.22	
		Dispositions	-968,000.00		628,947.77
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063				
		Acquisitions	7,834,000.00	-4,822,135.94	
		Dispositions	-955,000.00		592,155.60
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	405,000.00	-297,436.05	
		Dispositions	-240,000.00		176,853.60
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038				
		Acquisitions	570,000.00	-504,506.40	
		Dispositions	-285,000.00		244,353.30
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	220,000.00	-180,191.00	
		Dispositions	-609,000.00		497,391.17
SBF22PR0	COMCAST CORP NEW 4% DUE 08-15-2047				
		Acquisitions	265,000.00	-214,822.25	
		Dispositions	-190,000.00		157,150.90
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052				
		Acquisitions	305,000.00	-237,756.65	
		Dispositions	-474,000.00		401,691.30
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	425,000.00	-389,682.50	
		Dispositions	-425,000.00		407,910.75
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035				
		Acquisitions	450,000.00	-415,390.50	
		Dispositions	-450,000.00		421,436.30
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044				
		Acquisitions	650,000.00	-595,192.00	
		Dispositions	-650,000.00		582,309.00
SBT029X4	COMCAST CORP NEW 5.3% 06-01-2034				
		Acquisitions	2,335,000.00	-2,336,652.20	
		Dispositions	-2,335,000.00		2,373,334.60
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054				
		Acquisitions	1,254,000.00	-1,270,898.92	
		Dispositions	-999,000.00		1,053,097.41
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056				
		Acquisitions	4,591,000.00	-2,823,341.35	
		Dispositions	-6,233,000.00		3,927,477.28
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049				
		Acquisitions	1,305,000.00	-1,027,048.05	
		Dispositions	-1,240,000.00		1,016,609.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039				
		Acquisitions	175,000.00	-199,372.25	
		Dispositions	-110,000.00		122,586.20
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	8,800.00	-405,790.00	
		Dispositions	-8,800.00		390,301.69
C200340107	COMERICA INC COM				
		Acquisitions	3,200.00	-178,574.86	
		Dispositions	-22,800.00		1,168,008.60
C199908104	COMFORT SYS USA INC COM				
		Acquisitions	6,750.00	-2,120,429.93	
		Dispositions	-7,980.00		2,786,019.54
C201723103	COMMERCIAL METALS CO COM				
		Acquisitions	1,100.00	-56,850.75	
		Dispositions	-14,900.00		753,776.66
SBRS7WS3	COMMONSPIRIT HEALTH 5.205% 12-01-2031				
		Acquisitions	780,000.00	-780,000.00	
		Dispositions	-780,000.00		777,595.20
SBQV0HX2	COMMONSPIRIT HEALTH 5.318% 12-01-2034				
		Acquisitions	2,195,000.00	-2,194,545.90	
		Dispositions	-510,000.00		515,773.20
SBRRGQ34	COMMONSPIRIT HEALTH 5.548% 12-01-2054				
		Acquisitions	1,050,000.00	-1,050,000.00	
		Dispositions	-462,000.00		458,790.39
SBHQ3TB5	COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO				
		Acquisitions	135,000.00	-102,913.57	
		Dispositions	-135,000.00		106,909.20
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051				
		Acquisitions	78,000.00	-50,138.40	
		Dispositions	-469,000.00		315,197.64
SBDT5L92	COMMONWEALTH EDISON CO 3.75% 08-15-2047				
		Acquisitions	68,000.00	-50,615.80	
		Dispositions	-68,000.00		51,876.52
SBFYRPY0	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	67,000.00	-51,600.72	
		Dispositions	-67,000.00		53,672.36
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053				
		Acquisitions	180,000.00	-178,072.20	
		Dispositions	-707,000.00		668,212.98
C204166102	COMMVAULT SYS INC COM STK				
		Acquisitions	500.00	-69,475.54	
		Dispositions	-100.00		16,225.65
SBKP4ZT0	COMWLTH EDISON CO 2.75% DUE 09-01-2051				
		Acquisitions	603,000.00	-366,369.70	
		Dispositions	-83,000.00		53,208.81
SBYQHP74	COMWLTH EDISON CO 3.65% DUE 06-15-2046				
		Acquisitions	69,000.00	-50,545.95	
		Dispositions	-69,000.00		52,840.89
SBKMGBX5	COMWLTH EDISON CO FIXED 3% DUE 03-01-2050				
		Acquisitions	80,000.00	-50,662.40	
		Dispositions	-80,000.00		52,871.20
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	1,264,000.00	-1,194,815.28	
		Dispositions	-648,000.00		628,684.75
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	3,820,000.00	-2,990,389.60	
		Dispositions	-2,071,000.00		1,610,806.36
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	221,000.00	-224,549.16	
		Dispositions	-1,913,000.00		1,908,500.35
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063				
		Acquisitions	563,000.00	-584,676.30	
		Dispositions	-467,000.00		474,460.60
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062				
		Acquisitions	2,968,000.00	-2,328,180.96	
		Dispositions	-1,379,000.00		1,052,498.74
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	1,900.00	-211,599.27	
		Dispositions	-8,500.00		941,257.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBTBKC38	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055				
		Acquisitions	2,015,000.00	-2,008,330.35	
		Dispositions	-100,000.00		95,060.00
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	265,000.00	-199,378.05	
		Dispositions	-265,000.00		213,669.50
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI				
		Acquisitions	6,590.00	-1,269,116.45	
		Dispositions	-6,160.00		1,340,676.65
SBP9QGH2	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054				
		Acquisitions	825,000.00	-855,090.25	
		Dispositions	-182,000.00		182,434.98
SBRRD709	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053				
		Acquisitions	41,000.00	-44,788.40	
		Dispositions	-677,000.00		722,120.18
C21038PDQ6	CONSTELLATION ENERGY GENERATION LLC DISCCOML PAPER 4/2 YRS 1&2 04-24-2024				
		Acquisitions	4,000,000.00	-3,989,397.23	
		Dispositions	-4,000,000.00		4,000,000.00
SBGYTGD9	CONSUMERS ENERGY 4.35% DUE 04-15-2049				
		Acquisitions	282,000.00	-248,670.38	
		Dispositions	-282,000.00		245,209.62
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	250,000.00	-252,307.50	
		Dispositions	-1,096,000.00		1,168,938.80
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO				
		Acquisitions	250,000.00	-243,767.50	
		Dispositions	-250,000.00		242,875.00
SBPYS2Y2	COREBRIDGE FINANCIAL INC 4.4% 04-05-2052				
		Acquisitions	1,500,000.00	-1,207,500.00	
		Dispositions	-970,000.00		818,582.61
C21871X109	COREBRIDGE FINL INC COM				
		Acquisitions	34,600.00	-1,031,149.61	
		Dispositions	-63,800.00		1,613,781.00
C22160K105	COSTCO WHOLESALE CORP NEW COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,990.00	-6,999,150.66	
		Dispositions	-8,610.00		7,058,592.33
SBQS7T96	COTERRA ENERGY INC 5.6% 03-15-2034				
		Acquisitions	99,000.00	-99,439.56	
		Dispositions	-99,000.00		97,302.15
C127097103	COTERRA ENERGY INC COM				
		Acquisitions	73,081.00	-1,954,861.42	
		Dispositions	-128,381.00		3,109,408.60
C224408104	CRANE CO NEW COM				
		Acquisitions	1,200.00	-189,279.00	
		Dispositions	-1,200.00		213,299.13
CG25508105	CRH ORD EUR 0.32				
		Acquisitions	7,000.00	-545,372.99	
		Dispositions	-6,600.00		529,552.90
C227046109	CROCS INC COM				
		Acquisitions	4,200.00	-500,472.13	
		Dispositions	-4,200.00		519,270.89
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	4,830.00	-1,494,823.36	
		Dispositions	-4,830.00		1,538,963.43
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	850,000.00	-647,841.45	
		Dispositions	-99,000.00		74,654.91
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Acquisitions	2,533,000.00	-1,724,742.27	
		Dispositions	-1,778,000.00		1,164,459.50
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	365,000.00	-255,242.35	
		Dispositions	-875,000.00		636,376.70
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	642,000.00	-491,336.98	
		Dispositions	-215,000.00		177,261.05
SB8MZYR3	CSX CORP 4.1 DUE 03-15-2044				
		Acquisitions	375,000.00	-322,447.50	
		Dispositions	-1,287,000.00		1,112,150.13

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	841,000.00	-752,406.21	
		Dispositions	-968,000.00		844,439.01
SB56PH80	CSX CORP 4.75% DUE 05-30-2042				
		Acquisitions	1,057,000.00	-981,963.57	
		Dispositions	-640,000.00		603,065.90
C126408103	CSX CORP COM STK				
		Acquisitions	63,800.00	-2,244,281.01	
		Dispositions	-63,800.00		2,421,243.02
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054				
		Acquisitions	912,000.00	-911,442.89	
		Dispositions	-237,000.00		235,300.59
C231021106	CUMMINS INC				
		Acquisitions	10,850.00	-2,811,499.12	
		Dispositions	-13,250.00		3,733,902.54
C231561101	CURTISS WRIGHT CORP COM				
		Acquisitions	2,835.00	-677,419.24	
		Dispositions	-8,035.00		2,215,687.03
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	3,942,000.00	-2,650,573.18	
		Dispositions	-4,647,000.00		3,199,193.60
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	706,000.00	-567,052.36	
		Dispositions	-952,000.00		786,133.04
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050				
		Acquisitions	232,000.00	-185,258.96	
		Dispositions	-232,000.00		176,582.16
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	960,000.00	-853,728.00	
		Dispositions	-3,908,000.00		3,475,342.47
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	5,615,000.00	-4,929,378.22	
		Dispositions	-7,768,000.00		6,909,606.62
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	922,000.00	-807,583.34	
		Dispositions	-1,717,000.00		1,524,474.89
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	139,000.00	-133,070.26	
		Dispositions	-173,000.00		161,993.83
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	4,493,000.00	-4,459,304.30	
		Dispositions	-2,025,000.00		1,982,164.34
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044				
		Acquisitions	1,020,000.00	-1,012,144.00	
		Dispositions	-500,000.00		494,539.50
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063				
		Acquisitions	56,000.00	-55,627.04	
		Dispositions	-115,000.00		113,921.88
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054				
		Acquisitions	8,265,000.00	-8,212,297.83	
		Dispositions	-4,549,000.00		4,551,421.08
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050				
		Acquisitions	965,000.00	-576,452.97	
		Dispositions	-560,000.00		362,587.04
C235851102	DANAHER CORP COM				
		Acquisitions	1,480.00	-391,294.07	
		Dispositions	-1,480.00		400,762.42
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	570,000.00	-365,974.20	
		Dispositions	-1,233,000.00		777,824.93
C23804L103	DATADOG INC COM USD0.00001 CL A				
		Acquisitions	10,600.00	-1,266,582.16	
		Dispositions	-16,800.00		2,066,898.06
SBKR3FX9	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044				
		Acquisitions	637,000.00	-610,780.87	
		Dispositions	-46,000.00		45,152.68
C243537107	DECKERS OUTDOOR CORP COM				
		Acquisitions	7,490.00	-1,532,384.73	
		Dispositions	-9,640.00		1,543,777.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	2,450.00		
SBSVHXY0	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034				
		Acquisitions	680,000.00	-679,578.40	
		Dispositions	-680,000.00		666,210.45
SBRBVT70	DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041				
		Acquisitions	1,494,000.00	-1,117,293.28	
		Dispositions	-1,334,000.00		1,000,543.46
SBRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051				
		Acquisitions	1,109,000.00	-766,760.67	
		Dispositions	-1,246,000.00		886,864.24
SBRXFV63	DELL INTL L L C /EMC CORP 4.85% 02-01-2035				
		Acquisitions	1,510,000.00	-1,504,654.60	
		Dispositions	-190,000.00		186,663.60
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046				
		Acquisitions	227,000.00	-297,092.30	
		Dispositions	-227,000.00		293,926.41
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK				
		Acquisitions	2,100.00	-223,565.37	
		Dispositions	-17,422.00		1,482,603.09
SBM9YRS3	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG				
		Acquisitions	815,000.00	-683,642.80	
		Dispositions	-215,000.00		179,000.40
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO				
		Acquisitions	1,553,000.00	-1,284,173.33	
		Dispositions	-1,094,000.00		918,084.74
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	379,000.00	-322,228.30	
		Dispositions	-1,240,000.00		1,083,426.68
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	53,000.00	-50,870.99	
		Dispositions	-53,000.00		49,341.94
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	27,500.00	-1,326,569.01	
		Dispositions	-27,500.00		1,182,565.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C252131107	DEXCOM INC COM				
		Acquisitions	15,600.00	-1,926,631.43	
		Dispositions	-22,100.00		2,542,332.39
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	1,165,000.00	-1,216,527.17	
		Dispositions	-1,143,000.00		1,193,435.24
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	1,471,000.00	-1,157,593.11	
		Dispositions	-2,760,000.00		2,170,981.72
SBMDPVS0	DIAMONDBACK ENERGY INC 5.4% 04-18-2034				
		Acquisitions	350,000.00	-348,876.50	
		Dispositions	-350,000.00		349,100.50
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054				
		Acquisitions	5,988,000.00	-5,889,930.65	
		Dispositions	-1,846,000.00		1,796,562.68
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064				
		Acquisitions	6,113,000.00	-6,002,736.51	
		Dispositions	-1,319,000.00		1,334,983.96
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	518,000.00	-418,045.92	
		Dispositions	-785,000.00		640,288.96
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	2,000.00	-218,957.39	
		Dispositions	-2,000.00		194,772.93
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055				
		Acquisitions	1,873,000.00	-1,199,693.96	
		Dispositions	-4,256,000.00		2,827,469.04
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Acquisitions	2,453,000.00	-1,598,649.66	
		Dispositions	-336,000.00		216,458.16
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	113,000.00	-92,111.95	
		Dispositions	-1,620,000.00		1,312,458.06
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,372,000.00	-1,785,741.13	
		Dispositions	-2,213,000.00		1,707,542.63
SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044				
		Acquisitions	567,000.00	-481,186.55	
		Dispositions	-317,000.00		260,745.18
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037				
		Acquisitions	605,000.00	-705,017.50	
		Dispositions	-1,090,000.00		1,240,343.77
C256163106	DOCUSIGN INC COM				
		Acquisitions	1,210.00	-68,390.70	
		Dispositions	-11,588.00		681,286.65
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	1,054,000.00	-1,054,000.00	
		Dispositions	-1,054,000.00		1,054,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY				
		Acquisitions	815,000.00	-815,000.00	
		Dispositions	-815,000.00		815,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	9,560,000.00	-9,560,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	2,101,000.00	-2,101,000.00	
		Dispositions	-1,592,000.00		1,592,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	2,803,000.00	-2,803,000.00	
		Dispositions	-2,803,000.00		2,803,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	9,510,000.00	-9,510,000.00	
		Dispositions	-7,730,000.00		7,730,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	5,480,000.00	-5,480,000.00	
		Dispositions	-5,190,000.00		5,190,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				
		Acquisitions	6,850,000.00	-6,850,000.00	
		Dispositions	-5,500,000.00		5,500,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052				
		Acquisitions	63,000.00	-54,911.43	
		Dispositions	-803,000.00		687,290.87
SBMGQVR9	DOMINION ENERGY INC 3.3% DUE 04-15-2041				
		Acquisitions	249,000.00	-181,719.40	
		Dispositions	-249,000.00		179,613.66
SBS60QC3	DOMINION ENERGY INC 7.0% 06-01-2054				
		Acquisitions	1,645,000.00	-1,686,946.28	
		Dispositions	-1,018,000.00		1,061,099.55
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053				
		Acquisitions	81,000.00	-87,740.95	
		Dispositions	-556,000.00		609,493.63
SB4XHFS8	DOMINION RESOURCES INC 4.9% 08-01-2041				
		Acquisitions	143,000.00	-125,233.68	
		Dispositions	-679,000.00		605,245.77
SBD5VF47	DOW CHEM CO 4.625% DUE 10-01-2044				
		Acquisitions	410,000.00	-365,260.80	
		Dispositions	-410,000.00		372,944.20
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050				
		Acquisitions	326,000.00	-240,436.47	
		Dispositions	-326,000.00		241,044.40
SBSHRL95	DOW CHEMICAL CO 5.6% 02-15-2054				
		Acquisitions	228,000.00	-223,611.00	
		Dispositions	-228,000.00		215,320.92
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	118,000.00	-134,514.10	
		Dispositions	-291,000.00		330,311.41
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038				
		Acquisitions	2,007,000.00	-2,028,089.53	
		Dispositions	-740,000.00		736,838.92
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048				
		Acquisitions	1,356,000.00	-1,380,558.40	
		Dispositions	-393,000.00		373,904.52
C26210C104	DROPBOX INC CL A CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	59,200.00	-1,330,479.78	
		Dispositions	-59,200.00		1,448,181.17
SBPYT0D0	DTE ELEC CO 5.4% DUE 04-01-2053				
		Acquisitions	2,189,000.00	-2,307,495.08	
		Dispositions	-1,122,000.00		1,108,573.06
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	1,508,000.00	-997,006.84	
		Dispositions	-134,000.00		87,221.94
SBQ66JJ5	DTE ENERGY CO 5.85% 06-01-2034				
		Acquisitions	1,600,000.00	-1,660,358.05	
		Dispositions	-1,195,000.00		1,243,313.85
SBKFV9W2	DUKE ENERGY 3.2% DUE 08-15-2049				
		Acquisitions	840,000.00	-572,322.50	
		Dispositions	-299,000.00		206,094.72
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045				
		Acquisitions	770,000.00	-586,894.00	
		Dispositions	-161,000.00		128,650.27
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052				
		Acquisitions	310,000.00	-245,476.60	
		Dispositions	-483,000.00		371,560.82
SBSPCBB4	DUKE ENERGY 4.15% DUE 12-01-2044				
		Acquisitions	188,000.00	-153,821.60	
		Dispositions	-205,000.00		167,189.80
SB1YBZM2	DUKE ENERGY 6.1% DUE 06-01-2037				
		Acquisitions	285,000.00	-306,010.20	
		Dispositions	-200,000.00		204,082.00
SBKP32L8	DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO				
		Acquisitions	474,000.00	-362,823.30	
		Dispositions	-91,000.00		62,822.76
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	255,000.00	-186,333.60	
		Dispositions	-57,000.00		39,426.33
SBQ0N1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053				
		Acquisitions	295,000.00	-296,608.91	
		Dispositions	-681,000.00		682,831.08

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	1,605,000.00	-1,639,281.10	
		Dispositions	-635,000.00		626,151.92
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	179,000.00	-129,227.26	
		Dispositions	-480,000.00		372,000.00
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047				
		Acquisitions	184,000.00	-135,424.00	
		Dispositions	-184,000.00		140,049.48
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Acquisitions	1,345,000.00	-1,177,501.94	
		Dispositions	-779,000.00		694,344.51
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	406,000.00	-372,994.40	
		Dispositions	-699,000.00		603,643.62
SBRDX0K4	DUKE ENERGY CORP NEW 6.1% 09-15-2053				
		Acquisitions	1,500,000.00	-1,570,980.00	
		Dispositions	-187,000.00		190,734.06
C26441CBP9	DUKE ENERGY CORP NEW FXD TO FXD RESET RATE JR 3.25% 01-15-2082				
		Acquisitions	846,000.00	-760,342.50	
		Dispositions	-846,000.00		761,566.75
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	835,000.00	-567,987.46	
		Dispositions	-667,000.00		470,666.08
SBDRYRQ0	DUKE ENERGY FIXED 3.7% DUE 12-01-2047				
		Acquisitions	245,000.00	-177,928.80	
		Dispositions	-373,000.00		289,753.86
SBM9B9B1	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO				
		Acquisitions	405,000.00	-422,042.40	
		Dispositions	-285,000.00		298,984.95
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053				
		Acquisitions	1,097,000.00	-1,224,048.57	
		Dispositions	-1,377,000.00		1,532,389.47
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	545,000.00	-520,864.00	
		Dispositions	-670,000.00		641,455.90
SBHZRWQ4	DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG				
		Acquisitions	74,000.00	-58,562.86	
		Dispositions	-74,000.00		61,311.96
SBS9DJW0	DUKE ENERGY OHIO INC 5.6% 03-15-2054				
		Acquisitions	441,000.00	-428,990.94	
		Dispositions	-441,000.00		422,860.09
SBMF9RC6	DUKE ENERGY OHIO INC 5.65% 04-01-2053				
		Acquisitions	308,000.00	-304,234.07	
		Dispositions	-190,000.00		200,769.20
SBF58H68	DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047				
		Acquisitions	72,000.00	-53,133.84	
		Dispositions	-72,000.00		53,441.28
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	894,000.00	-868,723.50	
		Dispositions	-413,000.00		419,888.32
SBMZN0W9	DUKE UNIV 2.832% 10-01-2055				
		Acquisitions	1,221,000.00	-844,954.92	
		Dispositions	-370,000.00		250,260.60
C26603R106	DUOLINGO INC CL A COM CL A COM				
		Acquisitions	6,600.00	-1,329,490.26	
		Dispositions	-7,500.00		1,532,517.70
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK				
		Acquisitions	25,600.00	-2,044,998.71	
		Dispositions	-23,400.00		2,035,516.32
C268150109	DYNATRACE INC COM				
		Acquisitions	19,400.00	-956,683.47	
		Dispositions	-19,400.00		903,548.83
C26856L103	E L F BEAUTY INC COM				
		Acquisitions	16,600.00	-2,612,817.21	
		Dispositions	-16,600.00		2,359,825.14
SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044				
		Acquisitions	265,000.00	-227,381.84	
		Dispositions	-52,000.00		46,131.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042				
		Acquisitions	50,000.00	-43,199.00	
		Dispositions	-314,000.00		283,115.23
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	8,790.00	-2,739,732.70	
		Dispositions	-17,510.00		5,516,098.98
C278642103	EBAY INC COM USD0.001				
		Acquisitions	26,100.00	-1,171,506.46	
		Dispositions	-37,990.00		1,981,311.94
SBPKC1L8	ECOLAB INC 2.7% DUE 12-15-2051				
		Acquisitions	69,000.00	-41,949.24	
		Dispositions	-1,217,000.00		748,373.57
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO				
		Acquisitions	72,000.00	-45,220.32	
		Dispositions	-72,000.00		47,003.04
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	4,700.00	-1,074,823.34	
		Dispositions	-24,020.00		5,579,998.04
C281020AX5	EDISON INTL 8.125% 06-15-2053				
		Acquisitions	1,180,000.00	-1,228,675.00	
		Dispositions	-2,815,000.00		2,953,688.00
C281020107	EDISON INTL COM				
		Acquisitions	300.00	-25,028.81	
		Dispositions	-300.00		26,125.52
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	24,200.00	-2,094,036.90	
		Dispositions	-24,200.00		2,095,914.09
SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Acquisitions	464,000.00	-385,598.22	
		Dispositions	-169,000.00		144,155.82
C285512109	ELECTR ARTS COM				
		Acquisitions	10,000.00	-1,437,208.52	
		Dispositions	-30,119.00		4,213,405.46
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	735,000.00	-683,882.90	
		Dispositions	-115,000.00		108,712.95
SBSWYK61	ELEVANCE HEALTH INC 5.65% 06-15-2054				
		Acquisitions	4,558,000.00	-4,578,647.06	
		Dispositions	-1,377,000.00		1,390,771.98
C036752103	ELEVANCE HEALTH INC				
		Acquisitions	1,520.00	-727,618.06	
		Dispositions	-13,600.00		6,868,206.07
SBR17WN5	ELEVANCE HLTH INC 4.65% DUE 08-15-2044				
		Acquisitions	286,000.00	-258,953.92	
		Dispositions	-286,000.00		249,743.78
SBSLSJW3	ELI LILLY & CO 4.6% 08-14-2034				
		Acquisitions	695,000.00	-694,777.60	
		Dispositions	-695,000.00		698,773.85
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	534,000.00	-532,580.17	
		Dispositions	-166,000.00		156,841.11
SBSLSJZ6	ELI LILLY & CO 5.2% 08-14-2064				
		Acquisitions	2,369,000.00	-2,447,024.81	
		Dispositions	-1,124,000.00		1,077,533.84
C532457108	ELI LILLY & CO COM				
		Acquisitions	7,480.00	-6,052,428.05	
		Dispositions	-15,920.00		13,088,609.61
SBSHRLD9	ELI LILLY AND COMPANY 4.7% 02-09-2034				
		Acquisitions	1,015,000.00	-1,012,573.60	
		Dispositions	-1,015,000.00		1,007,221.40
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054				
		Acquisitions	6,468,000.00	-6,363,183.51	
		Dispositions	-3,583,000.00		3,495,754.48
C29084Q100	EMCOR GROUP INC COM				
		Acquisitions	13,008.00	-4,084,996.72	
		Dispositions	-19,558.00		6,555,007.80
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	2,800.00	-272,412.04	
		Dispositions	-24,100.00		2,629,616.62

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040				
		Acquisitions	462,000.00	-447,698.52	
		Dispositions	-278,000.00		277,357.82
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054				
		Acquisitions	4,396,000.00	-4,419,861.16	
		Dispositions	-1,163,000.00		1,197,572.68
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053				
		Acquisitions	1,812,000.00	-2,031,589.05	
		Dispositions	-983,000.00		1,112,785.04
C29250NCF0	ENBRIDGE INC 7.2% DUE 06-27-2054				
		Acquisitions	835,000.00	-835,000.00	
		Dispositions	-835,000.00		837,087.50
C29250NBT1	ENBRIDGE INC 8.5% 01-15-2084				
		Acquisitions	1,380,000.00	-1,475,026.25	
		Dispositions	-1,380,000.00		1,498,385.00
C29250NBS3	ENBRIDGE INC FIXED 8.25% DUE 01-15-2084				
		Acquisitions	387,000.00	-402,963.75	
		Dispositions	-387,000.00		400,545.00
SBD9N4C0	ENBRIDGE INC FLTG RT 6% DUE 01-15-2077				
		Acquisitions	844,000.00	-814,460.00	
		Dispositions	-844,000.00		814,430.00
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051				
		Acquisitions	64,000.00	-42,528.00	
		Dispositions	-435,000.00		303,556.80
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				
		Acquisitions	49,000.00	-43,326.78	
		Dispositions	-53,000.00		47,029.02
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045				
		Acquisitions	1,018,000.00	-922,168.54	
		Dispositions	-1,280,000.00		1,156,801.90
SBDWGZW3	ENERGY TRANSFER 5.95 DUE 10-01-2043				
		Acquisitions	522,000.00	-529,229.70	
		Dispositions	-545,000.00		530,253.95
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	831,000.00	-853,509.93	
		Dispositions	-576,000.00		584,052.03
SBL569C4	ENERGY TRANSFER L P 5.6% 09-01-2034				
		Acquisitions	470,000.00	-483,794.50	
		Dispositions	-470,000.00		490,426.20
SBQHNMV8	ENERGY TRANSFER LP 5.55% 05-15-2034				
		Acquisitions	480,000.00	-478,040.50	
		Dispositions	-480,000.00		482,395.35
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054				
		Acquisitions	6,457,000.00	-6,413,074.15	
		Dispositions	-1,884,000.00		1,845,651.87
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	4,856,000.00	-4,143,824.16	
		Dispositions	-1,034,000.00		890,572.64
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054				
		Acquisitions	710,000.00	-705,754.00	
		Dispositions	-710,000.00		723,759.80
SBQKW030	ENTERGY LA LLC 5.7% 03-15-2054				
		Acquisitions	315,000.00	-317,447.55	
		Dispositions	-315,000.00		312,383.40
SBFZJ0C8	ENTERGY LOUISIANA LLC 4.2% 09-01-2048				
		Acquisitions	355,000.00	-296,950.40	
		Dispositions	-1,240,000.00		1,067,013.00
SBNSN2M7	ENTERGY MISS LLC 5.85% 06-01-2054				
		Acquisitions	820,000.00	-819,981.90	
		Dispositions	-210,000.00		222,098.10
SBJ2NY41	ENTERGY TEX INC 4.5% 03-30-2039				
		Acquisitions	50,000.00	-44,576.50	
		Dispositions	-265,000.00		248,989.50
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051				
		Acquisitions	248,000.00	-185,756.70	
		Dispositions	-248,000.00		188,844.56
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	195,000.00	-155,674.35	
		Dispositions	-312,000.00		254,120.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044				
		Acquisitions	650,000.00	-606,287.50	
		Dispositions	-1,805,000.00		1,680,120.90
SB3P4VB5	ENTERPRISE PRODS 5.95% DUE 02-01-2041				
		Acquisitions	615,000.00	-625,079.85	
		Dispositions	-615,000.00		646,899.15
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	535,000.00	-383,461.25	
		Dispositions	-854,000.00		582,615.84
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046				
		Acquisitions	355,000.00	-314,526.45	
		Dispositions	-1,070,000.00		981,207.41
SBRJDG11	ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034				
		Acquisitions	1,750,000.00	-1,723,855.00	
		Dispositions	-1,750,000.00		1,725,978.30
SB5LM203	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042				
		Acquisitions	1,020,000.00	-939,022.20	
		Dispositions	-635,000.00		570,401.45
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	3,466,000.00	-2,363,905.70	
		Dispositions	-987,000.00		693,142.11
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	477,000.00	-432,403.52	
		Dispositions	-484,000.00		462,416.81
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	200.00	-13,668.50	
		Dispositions	-200.00		13,507.16
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	5,100.00	-359,927.10	
		Dispositions	-5,100.00		394,488.27
C29444U700	EQUINIX INC COM PAR $0.001				
		Acquisitions	5,680.00	-4,569,621.11	
		Dispositions	-8,839.00		7,281,584.50
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	491,000.00	-304,897.70	
		Dispositions	-1,278,000.00		807,206.36
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052				
		Acquisitions	124,000.00	-85,306.76	
		Dispositions	-183,000.00		123,460.97
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	57,178.00	-2,115,949.32	
		Dispositions	-52,000.00		2,038,933.84
CG3198U102	ESSENT GROUP LTD COM STK				
		Acquisitions	5,000.00	-306,394.02	
		Dispositions	-13,100.00		763,305.88
SBRXJSV9	ESSENTIAL UTILITIES INC 5.375% 01-15-2034				
		Acquisitions	345,000.00	-344,623.95	
		Dispositions	-345,000.00		338,859.00
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				
		Acquisitions	910,000.00	-826,320.65	
		Dispositions	-225,000.00		211,704.75
C29786A106	ETSY INC COM				
		Acquisitions	16,200.00	-1,068,879.87	
		Dispositions	-16,200.00		1,082,513.16
C298736109	EURONET WORLDWIDE INC COM				
		Acquisitions	6,400.00	-685,492.95	
		Dispositions	-6,400.00		667,570.62
C29977A105	EVERCORE INC				
		Acquisitions	6,890.00	-1,562,425.76	
		Dispositions	-6,180.00		1,332,722.25
SBMXMYK4	EVERGY KANS CENT INC 5.7% 03-15-2053				
		Acquisitions	195,000.00	-199,750.20	
		Dispositions	-445,000.00		447,037.45
SBLDCH20	EVERSOURCE ENERGY 5.95% 07-15-2034				
		Acquisitions	1,890,000.00	-1,884,764.70	
		Dispositions	-590,000.00		590,265.50
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	28,766.00	-1,880,330.63	
		Dispositions	-28,200.00		1,816,514.37

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKQN9J4	EXELON CORP 4.1% DUE 03-15-2052				
		Acquisitions	787,000.00	-615,330.29	
		Dispositions	-207,000.00		161,667.87
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	780,000.00	-654,388.80	
		Dispositions	-2,628,000.00		2,247,658.02
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050				
		Acquisitions	185,000.00	-155,168.75	
		Dispositions	-185,000.00		165,726.70
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045				
		Acquisitions	68,000.00	-60,595.48	
		Dispositions	-68,000.00		62,680.36
SBSNSFP6	EXELON CORP 5.45% 03-15-2034				
		Acquisitions	835,000.00	-833,622.25	
		Dispositions	-835,000.00		835,091.85
SB0LK7L8	EXELON CORP 5.625% DUE 06-15-2035				
		Acquisitions	340,000.00	-341,230.80	
		Dispositions	-340,000.00		346,813.60
C30161N101	EXELON CORP COM				
		Acquisitions	2,300.00	-91,823.70	
		Dispositions	-2,300.00		85,050.70
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	4,300.00	-171,041.49	
		Dispositions	-2,900.00		113,089.10
C302130109	EXPEDITORS INTL WASH INC COM				
		Acquisitions	1,100.00	-135,760.56	
		Dispositions	-1,100.00		135,348.48
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	586,000.00	-413,044.20	
		Dispositions	-586,000.00		411,665.14
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	8,019,000.00	-6,005,134.99	
		Dispositions	-1,717,000.00		1,260,053.44
SBW9RTS6	EXXON MOBIL CORP 3.567% DUE 03-06-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	120,000.00	-92,571.60	
		Dispositions	-260,000.00		216,434.40
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	2,329,000.00	-2,011,163.79	
		Dispositions	-210,000.00		176,723.40
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	580,000.00	-539,748.00	
		Dispositions	-2,525,000.00		2,267,000.15
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	2,100.00	-249,717.10	
		Dispositions	-40,711.00		4,476,963.91
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	1,878,000.00	-1,636,035.87	
		Dispositions	-1,467,000.00		1,275,266.39
C315616102	F5 INC COM STK NPV				
		Acquisitions	4,000.00	-754,732.67	
		Dispositions	-3,830.00		717,276.56
SB8DMKV9	FEDEX CORP 3.875% DUE 08-01-2042				
		Acquisitions	1,096,000.00	-858,548.80	
		Dispositions	-781,000.00		615,200.69
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048				
		Acquisitions	345,000.00	-269,710.65	
		Dispositions	-135,000.00		106,701.30
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045				
		Acquisitions	904,000.00	-729,533.16	
		Dispositions	-445,000.00		369,185.35
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047				
		Acquisitions	1,322,000.00	-1,083,418.66	
		Dispositions	-110,000.00		90,560.80
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046				
		Acquisitions	381,000.00	-318,476.64	
		Dispositions	-1,937,000.00		1,643,830.61
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045				
		Acquisitions	1,397,000.00	-1,208,905.94	
		Dispositions	-1,157,000.00		1,004,160.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	676,000.00	-603,678.87	
		Dispositions	-636,000.00		601,101.38
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	569,000.00	-532,406.76	
		Dispositions	-479,000.00		452,146.74
SBMWPYT3	FEDEX CORP NT 3.25% 05-15-2041				
		Acquisitions	265,000.00	-188,351.40	
		Dispositions	-265,000.00		195,319.50
SBYMMY54	FID NATL 4.5% DUE 08-15-2046				
		Acquisitions	48,000.00	-39,960.96	
		Dispositions	-48,000.00		40,534.08
SBNSQ4P3	FID NATL 5.625% DUE 07-15-2052				
		Acquisitions	154,000.00	-150,496.50	
		Dispositions	-769,000.00		768,979.73
SBKQN7C3	FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041				
		Acquisitions	1,333,000.00	-964,557.72	
		Dispositions	-244,000.00		177,217.20
SBMGBZR2	FIFTH THIRD BANCORP 5.631% 01-29-2032				
		Acquisitions	1,607,000.00	-1,602,596.03	
		Dispositions	-1,607,000.00		1,639,218.02
C320517105	FIRST HORIZON CORPORATION COM				
		Acquisitions	34,200.00	-489,571.81	
		Dispositions	-140,500.00		2,173,727.81
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	3,390,000.00	-2,293,984.86	
		Dispositions	-66,000.00		44,348.70
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047				
		Acquisitions	1,831,000.00	-1,585,735.85	
		Dispositions	-508,000.00		448,384.70
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	923,000.00	-828,335.62	
		Dispositions	-280,000.00		241,857.90
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,442,000.00	-1,181,654.28	
		Dispositions	-411,000.00		339,717.79
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049				
		Acquisitions	67,000.00	-46,334.52	
		Dispositions	-256,000.00		179,929.29
SB84TPY7	FL PWR & LT CO 3.8% DUE 12-15-2042				
		Acquisitions	995,000.00	-820,279.15	
		Dispositions	-54,000.00		44,200.62
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	210,000.00	-168,581.70	
		Dispositions	-210,000.00		175,238.70
SB4WT7C3	FL PWR & LT CO 5.69% DUE 03-01-2040				
		Acquisitions	177,000.00	-193,167.18	
		Dispositions	-422,000.00		443,504.45
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	584,000.00	-380,773.84	
		Dispositions	-2,828,000.00		1,812,355.58
SBQKMPC4	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054				
		Acquisitions	4,579,000.00	-4,835,266.97	
		Dispositions	-1,083,000.00		1,125,248.01
SBGC1MZ1	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049				
		Acquisitions	210,000.00	-175,144.20	
		Dispositions	-385,000.00		312,562.25
SB8HN579	FLORIDA PWR CORP 3.85% DUE 11-15-2042				
		Acquisitions	82,000.00	-66,679.12	
		Dispositions	-82,000.00		65,967.36
SB27YLH2	FLORIDA PWR CORP 6.35% DUE 09-15-2037				
		Acquisitions	439,000.00	-473,799.53	
		Dispositions	-2,552,000.00		2,754,157.77
SB39XY20	FLORIDA PWR CORP 6.4% DUE 06-15-2038				
		Acquisitions	54,000.00	-58,556.52	
		Dispositions	-54,000.00		58,384.80
C34354P105	FLOWSERVE CORP COM				
		Acquisitions	12,900.00	-609,300.96	
		Dispositions	-25,200.00		1,209,039.49

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQB8GS4	FORD MOTOR CREDIT CO LLC 6.05% 03-05-2031				
		Acquisitions	789,000.00	-785,477.49	
		Dispositions	-789,000.00		779,113.83
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	627,000.00	-548,695.88	
		Dispositions	-4,349,000.00		3,716,590.26
SBG48VR5	FORD MTR CO DEL 7.4% DUE 11-01-2046				
		Acquisitions	1,240,000.00	-1,340,231.05	
		Dispositions	-390,000.00		432,755.20
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	9,146,000.00	-7,477,314.71	
		Dispositions	-3,331,000.00		2,797,945.90
C34959E109	FORTINET INC COM				
		Acquisitions	36,377.00	-2,508,184.55	
		Dispositions	-34,577.00		2,308,462.45
C34959J108	FORTIVE CORP COM MON STOCK				
		Acquisitions	9,700.00	-807,910.22	
		Dispositions	-9,700.00		794,633.30
S9DX1T2L	FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	819,000.00	-819,000.00	
		Dispositions	-819,000.00		819,000.00
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	10,570,000.00	-10,570,000.00	
		Dispositions	-10,570,000.00		10,570,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	42,130,000.00	-42,130,000.00	
		Dispositions	-42,130,000.00		42,130,000.00
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043				
		Acquisitions	131,000.00	-124,992.00	
		Dispositions	-305,000.00		295,870.97
C999599GH0	FUT DEC 24 10 YR T-NOTES				
		Free Delivery	-972.00		
		Free Receipt	972.00	-110,784,572.54	
C999599GH0	FUT DEC 24 10 YR T-NOTES				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-972.00		
		Free Receipt	972.00	-110,784,572.54	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-566.00		
		Free Receipt	566.00	-62,185,985.17	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-566.00		
		Free Receipt	566.00	-62,185,985.17	
C999599GH0	FUT DEC 24 CBT UL T-BONDS				
		Free Delivery	-1,474.00		
		Free Receipt	1,474.00	-194,037,705.93	
C999599GH0	FUT DEC 24 CBT UL T-BONDS				
		Free Delivery	-1,474.00		
		Free Receipt	1,474.00	-194,037,705.93	
C999599GH0	FUT DEC 24 CBT ULT TNOTE				
		Free Delivery	-1,336.00		
		Free Receipt	1,336.00	-156,100,681.46	
C999599GH0	FUT DEC 24 CBT ULT TNOTE				
		Free Delivery	-1,336.00		
		Free Receipt	1,336.00	-156,100,681.46	
C999599GH0	FUT DEC 24 LIF LONG GILT				
		Free Delivery	-38.00		
		Free Receipt	38.00	-4,932,881.78	
C999599GH0	FUT DEC 24 LIF LONG GILT				
		Free Delivery	-38.00		
		Free Receipt	38.00	-4,932,881.78	
C999599GH0	FUT DEC 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,061,676.73	
C999599GH0	FUT DEC 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,061,676.73	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-1,367.00		
		Free Receipt	1,367.00	-168,483,951.31	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-1,367.00		
		Free Receipt	1,367.00	-168,483,951.31	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-1,644.00		
		Free Receipt	1,644.00	-340,393,734.03	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-1,644.00		
		Free Receipt	1,644.00	-340,393,734.03	
C999599GH0	FUT JUN 24 10 YR T-NOTES				
		Free Delivery	-647.00		
		Free Receipt	647.00	-71,081,805.22	
C999599GH0	FUT JUN 24 10 YR T-NOTES				
		Free Delivery	-647.00		
		Free Receipt	647.00	-71,081,805.22	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-878.00		
		Free Receipt	878.00	-93,358,569.82	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-878.00		
		Free Receipt	878.00	-93,358,569.82	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-177,725,911.83	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-177,725,911.83	
C999599GH0	FUT JUN 24 CBT ULT TNOTE				
		Free Delivery	-1,315.00		
		Free Receipt	1,315.00	-148,548,798.09	
C999599GH0	FUT JUN 24 CBT ULT TNOTE				
		Free Delivery	-1,315.00		
		Free Receipt	1,315.00	-148,548,798.09	
C999599GH0	FUT JUN 24 LIF LONG GILT				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,336,436.37	
C999599GH0	FUT JUN 24 LIF LONG GILT				
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,336,436.37	
C999599GH0	FUT JUN 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,870,796.80	
C999599GH0	FUT JUN 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,870,796.80	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-1,086.00		
		Free Receipt	1,086.00	-128,482,597.07	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-1,086.00		
		Free Receipt	1,086.00	-128,482,597.07	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				
		Free Delivery	-2,282.00		
		Free Receipt	2,282.00	-465,532,820.78	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				
		Free Delivery	-2,282.00		
		Free Receipt	2,282.00	-465,532,820.78	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-428.00		
		Free Receipt	309.00	-34,549,861.96	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-309.00		
		Free Receipt	428.00	-47,760,115.00	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-242.00		
		Free Receipt	448.00	-48,312,486.23	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-448.00		
		Free Receipt	242.00	-26,104,443.12	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-583.00		
		Free Receipt	700.00	-88,718,040.06	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-700.00		
		Free Receipt	583.00	-74,101,309.81	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-1,095.00		
		Free Receipt	706.00	-81,443,701.53	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-706.00		
		Free Receipt	1,095.00	-125,778,886.64	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-757.00		
		Free Receipt	116.00	-14,002,493.80	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-116.00		
		Free Receipt	757.00	-88,761,792.18	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-1,604.00		
		Free Receipt	909.00	-185,876,614.39	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-909.00		
		Free Receipt	1,604.00	-328,125,553.26	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-290.00		
		Free Receipt	210.00	-23,328,736.30	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-210.00		
		Free Receipt	290.00	-32,112,116.34	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-1,259.00		
		Free Receipt	398.00	-48,865,224.36	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-398.00		
		Free Receipt	1,259.00	-154,958,619.83	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-919.00		
		Free Receipt	173.00	-19,579,917.55	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-173.00		
		Free Receipt	919.00	-103,965,265.31	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-259.00		
		Free Receipt	1,295.00	-151,487,491.52	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-1,295.00		
		Free Receipt	259.00	-30,303,648.84	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-337.00		
		Free Receipt	988.00	-203,292,543.90	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-988.00		
		Free Receipt	337.00	-69,338,507.55	
C999599GH0	FUT SEP 24 10 YR T-NOTES				
		Free Delivery	-695.00		
		Free Receipt	695.00	-76,550,138.84	
C999599GH0	FUT SEP 24 10 YR T-NOTES				
		Free Delivery	-695.00		
		Free Receipt	695.00	-76,550,138.84	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-737.00		
		Free Receipt	737.00	-78,224,445.41	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-737.00		
		Free Receipt	737.00	-78,224,445.41	
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-1,442.00		
		Free Receipt	1,442.00	-181,845,815.77	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-1,442.00		
		Free Receipt	1,442.00	-181,845,815.77	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-1,185.00		
		Free Receipt	1,185.00	-134,433,166.70	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-1,185.00		
		Free Receipt	1,185.00	-134,433,166.70	
C999599GH0	FUT SEP 24 LIF LONG GILT				
		Free Delivery	-43.00		
		Free Receipt	43.00	-5,321,276.99	
C999599GH0	FUT SEP 24 LIF LONG GILT				
		Free Delivery	-43.00		
		Free Receipt	43.00	-5,321,276.99	
C999599GH0	FUT SEP 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,495,083.39	
C999599GH0	FUT SEP 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,495,083.39	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-1,447.00		
		Free Receipt	1,447.00	-171,188,295.50	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-1,447.00		
		Free Receipt	1,447.00	-171,188,295.50	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-1,649.00		
		Free Receipt	1,649.00	-337,695,894.98	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-1,649.00		
		Free Receipt	1,649.00	-337,695,894.98	
C363576109	GALLAGHER ARTHUR J & CO COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,930.00	-557,584.54	
		Dispositions	-1,930.00		555,769.78
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051				
		Acquisitions	330,000.00	-229,432.50	
		Dispositions	-903,000.00		616,957.72
C364760108	GAP INC COM				
		Acquisitions	12,000.00	-286,358.62	
		Dispositions	-11,400.00		253,762.38
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	9,000.00	-1,496,393.54	
		Dispositions	-15,600.00		2,463,420.52
C366651107	GARTNER INC COM				
		Acquisitions	1,640.00	-756,533.46	
		Dispositions	-1,550.00		744,604.63
SBRQP591	GATX CORP 6.05% 03-15-2034				
		Acquisitions	175,000.00	-179,448.50	
		Dispositions	-175,000.00		182,953.75
SBR3T9Z0	GATX CORP 6.05% 06-05-2054				
		Acquisitions	250,000.00	-249,897.50	
		Dispositions	-250,000.00		253,865.00
C369604301	GE AEROSPACE				
		Acquisitions	5,800.00	-981,736.27	
		Dispositions	-5,800.00		1,060,714.46
SB8ZQTV2	GEN DYNAMICS CORP 3.6% DUE 11-15-2042				
		Acquisitions	97,000.00	-75,105.16	
		Dispositions	-97,000.00		77,268.26
C37045V100	GEN MTRS CO COM				
		Acquisitions	69,000.00	-2,788,144.64	
		Dispositions	-120,783.00		4,882,127.52
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-746,529.32	
		Dispositions	-4,900.00		781,994.04
C369550108	GENERAL DYNAMICS CORP COM				
		Acquisitions	720.00	-209,401.40	
		Dispositions	-720.00		206,996.54

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C36955DDW7	GENERAL DYNAMICS CORP DISC COML PAPER 4/2 YRS 1&2 04-30-2024				
		Acquisitions	1,800,000.00	-1,792,229.99	
		Dispositions	-1,800,000.00		1,800,000.00
SBNXM843	GENERAL DYNAMICS CORP NT 2.85% 06-01-2041				
		Acquisitions	805,000.00	-573,297.05	
		Dispositions	-134,000.00		97,361.50
C370334104	GENERAL MILLS INC COM				
		Acquisitions	16,400.00	-1,137,308.85	
		Dispositions	-16,400.00		1,130,463.07
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034				
		Acquisitions	1,055,000.00	-1,055,191.20	
		Dispositions	-1,055,000.00		1,078,274.70
SBPMRJ28	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034				
		Acquisitions	1,171,000.00	-1,158,119.00	
		Dispositions	-1,171,000.00		1,157,311.01
SBS4CSD6	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034				
		Acquisitions	1,520,000.00	-1,538,872.00	
		Dispositions	-1,875,000.00		1,904,272.35
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038				
		Acquisitions	164,000.00	-148,198.60	
		Dispositions	-1,574,000.00		1,465,403.60
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	5,399,000.00	-4,854,137.28	
		Dispositions	-1,547,000.00		1,358,196.03
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	3,024,000.00	-2,732,262.06	
		Dispositions	-3,131,000.00		2,900,513.08
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	2,066,000.00	-2,021,870.26	
		Dispositions	-403,000.00		381,643.04
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				
		Acquisitions	1,564,000.00	-1,570,387.49	
		Dispositions	-2,594,000.00		2,621,558.15
SBMW7ZC9	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,950,000.00	-1,845,314.15	
		Dispositions	-1,050,000.00		974,823.80
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051				
		Acquisitions	583,000.00	-396,816.96	
		Dispositions	-129,000.00		88,530.07
C375558BJ1	GILEAD SCIENCES 4% DUE 09-01-2036				
		Acquisitions	764,000.00	-707,639.72	
		Dispositions	-2,039,000.00		1,816,529.80
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047				
		Acquisitions	1,187,000.00	-966,829.54	
		Dispositions	-1,009,000.00		834,817.74
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045				
		Acquisitions	1,436,000.00	-1,263,000.30	
		Dispositions	-1,164,000.00		1,049,727.53
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				
		Acquisitions	649,000.00	-591,695.94	
		Dispositions	-1,192,000.00		1,048,742.05
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044				
		Acquisitions	225,000.00	-205,969.50	
		Dispositions	-1,440,000.00		1,376,551.60
SBM9W8W8	GILEAD SCIENCES 5.5% DUE 11-15-2054				
		Acquisitions	644,000.00	-642,125.96	
		Dispositions	-551,000.00		549,085.26
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	59,000.00	-58,352.18	
		Dispositions	-59,000.00		59,901.52
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	911,000.00	-639,255.28	
		Dispositions	-525,000.00		367,374.00
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053				
		Acquisitions	1,121,000.00	-1,172,876.41	
		Dispositions	-3,398,000.00		3,468,951.65
C375558103	GILEAD SCIENCES INC				
		Acquisitions	34,750.00	-2,555,329.36	
		Dispositions	-33,050.00		2,578,868.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C37637K108	GITLAB INC CL A COM				
		Acquisitions	18,700.00	-1,001,713.89	
		Dispositions	-24,500.00		1,471,993.38
C377322102	GLAUKOS CORP COM				
		Acquisitions	1,300.00	-167,512.25	
		Dispositions	-1,300.00		166,725.85
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,445,000.00	-1,627,345.95	
		Dispositions	-425,000.00		496,927.00
SBP6L0G7	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO				
		Acquisitions	338,000.00	-331,212.96	
		Dispositions	-1,114,000.00		1,090,458.25
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	58,000.00	-44,443.08	
		Dispositions	-2,360,000.00		1,839,565.32
C37959E102	GLOBE LIFE INC COM				
		Acquisitions	8,500.00	-988,527.59	
		Dispositions	-8,500.00		666,860.39
C380237107	GODADDY INC CL A CL A				
		Acquisitions	14,700.00	-1,775,130.67	
		Dispositions	-22,852.00		2,895,019.97
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,975,000.00	-1,861,319.62	
		Dispositions	-271,000.00		248,109.02
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	1,910,000.00	-1,797,834.00	
		Dispositions	-152,000.00		139,738.16
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045				
		Acquisitions	1,192,000.00	-1,125,273.72	
		Dispositions	-412,000.00		401,486.19
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	1,250,000.00	-1,327,966.90	
		Dispositions	-535,000.00		593,415.30
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-353,009.60	
		Dispositions	-4,413,000.00		4,837,456.20
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	1,801,000.00	-1,460,224.27	
		Dispositions	-1,090,000.00		850,232.10
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	1,337,000.00	-946,697.10	
		Dispositions	-198,000.00		136,540.80
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	250,000.00	-186,780.00	
		Dispositions	-2,840,000.00		2,132,472.40
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038				
		Acquisitions	1,805,000.00	-1,531,590.95	
		Dispositions	-4,090,000.00		3,519,696.84
SBSF0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035				
		Acquisitions	8,545,000.00	-8,545,000.00	
		Dispositions	-4,847,000.00		4,731,104.54
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035				
		Acquisitions	6,415,000.00	-6,415,365.70	
		Dispositions	-4,715,000.00		4,827,584.05
SBP092R2	GOLDMAN SACHS GROUP INC 6.125% 12-31-2049				
		Acquisitions	1,425,000.00	-1,425,000.00	
		Dispositions	-1,425,000.00		1,437,302.50
SBMX7GN6	GOLDMAN SACHS GROUP INC 6.561% 10-24-2034				
		Acquisitions	115,000.00	-125,061.35	
		Dispositions	-115,000.00		121,871.25
SBMD9ZH9	GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049				
		Acquisitions	938,000.00	-853,580.00	
		Dispositions	-938,000.00		893,509.05
SBNDC1K0	GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PFD 3.8% 12-31-2049				
		Acquisitions	1,049,000.00	-965,201.35	
		Dispositions	-1,049,000.00		978,192.50
C384747101	GRAIL INC COM				
		Dispositions	-81.33		1,254.84
		Free Receipt	81.33	1,408.18	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C384802104	GRAINGER W W INC COM				
		Acquisitions	180.00	-172,562.85	
		Dispositions	-180.00		172,075.71
C92943EAB2	GTCR W MERGER SUB LLC TLB 09-20-2030				
		Acquisitions	0.00	0.00	
		Dispositions	-800,000.00		803,875.00
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Acquisitions	400.00	-70,163.23	
		Dispositions	-100.00		19,403.21
SBP0SVV6	HALEON US CAPITAL LLC 4.0% 03-24-2052				
		Acquisitions	405,000.00	-346,842.00	
		Dispositions	-170,000.00		142,138.70
SB5TFVQ3	HALLIBURTON CO 4.5 DUE 11-15-2041				
		Acquisitions	77,000.00	-65,737.21	
		Dispositions	-1,143,000.00		1,026,264.57
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043				
		Acquisitions	955,000.00	-849,105.45	
		Dispositions	-1,839,000.00		1,689,692.13
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	102,000.00	-95,503.62	
		Dispositions	-1,630,000.00		1,544,110.13
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	8,900.00	-475,066.78	
		Dispositions	-27,392.00		1,149,782.54
C407497106	HAMILTON LANE INC CL A CL A				
		Acquisitions	3,700.00	-434,176.74	
		Dispositions	-3,700.00		474,221.12
SBK5R469	HARTFORD INS GROUP 3.6% DUE 08-19-2049				
		Acquisitions	348,000.00	-251,788.75	
		Dispositions	-348,000.00		270,552.86
C416515104	HARTFORD INS GROUP INC COM				
		Acquisitions	4,300.00	-470,754.71	
		Dispositions	-44,079.00		4,317,860.85
C418056107	HASBRO INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	32,000.00	-1,960,074.74	
		Dispositions	-28,600.00		2,032,846.82
C40412C101	HCA HEALTHCARE INC COM				
		Acquisitions	5,900.00	-1,894,676.96	
		Dispositions	-5,900.00		2,100,901.84
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	1,955,000.00	-1,372,517.54	
		Dispositions	-2,018,000.00		1,352,455.18
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				
		Acquisitions	461,000.00	-430,571.89	
		Dispositions	-2,133,000.00		1,905,848.38
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				
		Acquisitions	47,000.00	-43,751.36	
		Dispositions	-130,000.00		121,430.75
SBQPF7Y4	HCA INC 5.9% 06-01-2053				
		Acquisitions	870,000.00	-850,667.42	
		Dispositions	-536,000.00		525,485.73
SBQ1PKQ1	HCA INC 5.95% 09-15-2054				
		Acquisitions	1,573,000.00	-1,587,802.17	
		Dispositions	-640,000.00		671,243.90
SBLD74J1	HCA INC 6.0% 04-01-2054				
		Acquisitions	4,355,000.00	-4,341,688.63	
		Dispositions	-2,207,000.00		2,362,702.48
SBLD74Y6	HCA INC 6.1% 04-01-2064				
		Acquisitions	345,000.00	-360,948.15	
		Dispositions	-45,000.00		42,945.30
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052				
		Acquisitions	6,259,000.00	-5,238,252.66	
		Dispositions	-4,709,000.00		3,952,613.39
SB453WJ4	HCP INC 6.75% DUE 02-01-2041				
		Acquisitions	289,000.00	-319,102.97	
		Dispositions	-289,000.00		316,377.90
C42250P103	HEALTHPEAK OP LLC				
		Acquisitions	87,450.00	-1,513,027.96	
		Dispositions	-87,450.00		1,595,470.82

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	933,000.00	-934,120.09	
		Dispositions	-1,215,000.00		1,228,077.66
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	1,305,000.00	-1,327,413.95	
		Dispositions	-772,000.00		777,660.82
SB55GWZ6	HESS CORP 6% DUE 01-15-2040				
		Acquisitions	454,000.00	-476,483.97	
		Dispositions	-77,000.00		79,778.16
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM				
		Acquisitions	13,000.00	-199,760.03	
		Dispositions	-35,700.00		617,264.49
C403949100	HF SINCLAIR CORPORATION COM USD0.01				
		Acquisitions	11,500.00	-670,145.57	
		Dispositions	-11,500.00		620,538.82
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW				
		Acquisitions	4,600.00	-890,196.79	
		Dispositions	-4,600.00		953,963.69
C436440101	HOLOGIC INC COM				
		Acquisitions	37,009.00	-2,723,520.37	
		Dispositions	-44,409.00		3,329,685.64
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	1,034,000.00	-627,905.26	
		Dispositions	-742,000.00		448,794.84
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	311,000.00	-226,124.99	
		Dispositions	-1,610,000.00		1,135,576.35
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	340,000.00	-249,206.40	
		Dispositions	-232,000.00		163,064.72
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043				
		Acquisitions	595,000.00	-514,002.95	
		Dispositions	-1,816,000.00		1,583,550.01
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,207,000.00	-1,209,836.45	
		Dispositions	-245,000.00		233,514.40
SBPLZ1N8	HOME DEPOT INC 4.95% 06-25-2034				
		Acquisitions	1,075,000.00	-1,064,733.75	
		Dispositions	-1,075,000.00		1,070,533.00
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054				
		Acquisitions	3,222,000.00	-3,298,270.78	
		Dispositions	-705,000.00		681,685.65
SBPLZ1Q1	HOME DEPOT INC 5.4% 06-25-2064				
		Acquisitions	1,025,000.00	-1,009,882.10	
		Dispositions	-1,025,000.00		1,070,152.55
SB8D60P5	HOME DEPOT INC 5.875% DUE 12-16-2036				
		Acquisitions	120,000.00	-129,036.00	
		Dispositions	-420,000.00		443,248.77
C437076102	HOME DEPOT INC COM				
		Acquisitions	10,390.00	-3,768,961.61	
		Dispositions	-9,930.00		3,604,110.88
SBP0TWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051				
		Acquisitions	5,098,000.00	-3,260,121.94	
		Dispositions	-1,276,000.00		810,540.72
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	15,800.00	-3,093,303.57	
		Dispositions	-15,800.00		3,193,413.74
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	29,100.00	-531,167.43	
		Dispositions	-202,583.00		4,037,126.97
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054				
		Acquisitions	1,450,000.00	-1,422,801.40	
		Dispositions	-215,000.00		205,931.30
C40434L105	HP INC COM				
		Acquisitions	60,000.00	-1,742,573.36	
		Dispositions	-189,687.00		5,872,347.28
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042				
		Acquisitions	825,000.00	-888,655.20	
		Dispositions	-380,000.00		423,281.20

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9KBXK6	HSBC HLDGS PLC 6.5% DUE 05-02-2036				
		Acquisitions	101,000.00	-107,749.83	
		Dispositions	-101,000.00		107,365.02
SBQHN2P2	HSBC HLDGS PLC 7.399% 11-13-2034				
		Acquisitions	4,900,000.00	-5,320,299.05	
		Dispositions	-6,125,000.00		6,628,157.62
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044				
		Acquisitions	578,000.00	-596,923.72	
		Dispositions	-4,198,000.00		4,513,591.43
C443510607	HUBBELL INC COM				
		Acquisitions	1,090.00	-348,155.22	
		Dispositions	-4,320.00		1,529,648.80
C443573100	HUBSPOT INC COM				
		Acquisitions	2,590.00	-1,487,003.98	
		Dispositions	-2,590.00		1,541,354.59
SBQMS2B8	HUMANA INC 5.5% 03-15-2053				
		Acquisitions	1,359,000.00	-1,333,957.87	
		Dispositions	-990,000.00		911,927.35
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	10,029,000.00	-9,950,272.37	
		Dispositions	-4,947,000.00		4,835,510.49
SBN12KQ1	HUMANA INC 5.95% 03-15-2034				
		Acquisitions	2,710,000.00	-2,819,949.10	
		Dispositions	-2,860,000.00		2,934,490.20
C444859102	HUMANA INC COM				
		Acquisitions	1,580.00	-684,401.30	
		Dispositions	-5,280.00		2,041,678.70
C445658107	HUNT J B TRANS SVCS INC COM				
		Acquisitions	500.00	-87,356.82	
		Dispositions	-500.00		86,936.36
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035				
		Acquisitions	6,738,000.00	-6,700,222.59	
		Dispositions	-6,738,000.00		6,671,038.84
C446150104	HUNTINGTON BANCSHARES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,200.00	-256,822.59	
		Dispositions	-79,800.00		1,000,164.54
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	1,010.00	-294,271.43	
		Dispositions	-4,610.00		1,222,544.78
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044				
		Acquisitions	1,376,000.00	-1,322,553.08	
		Dispositions	-1,226,000.00		1,172,619.33
SBP811H3	IDAHO POWER CORPORATION 5.2% 08-15-2034				
		Acquisitions	580,000.00	-579,640.40	
		Dispositions	-580,000.00		591,832.00
C45167R104	IDEX CORP COM				
		Acquisitions	3,447.00	-808,575.04	
		Dispositions	-3,447.00		681,837.46
C45168D104	IDEXX LABS INC COM				
		Acquisitions	1,100.00	-566,811.05	
		Dispositions	-1,100.00		525,826.76
C452327109	ILLUMINA INC COM				
		Acquisitions	12,966.00	-1,501,171.74	
		Dispositions	-12,366.00		1,364,071.57
SBQWNTV2	IMB INTERNAT CAPITAL 4.9% 02-05-2034				
		Acquisitions	835,000.00	-805,950.35	
		Dispositions	-835,000.00		807,562.95
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054				
		Acquisitions	2,540,000.00	-2,532,684.80	
		Dispositions	-340,000.00		339,490.10
SBSQLDZ8	INGERSOLL RAND INC 5.7% 06-15-2054				
		Acquisitions	2,731,000.00	-2,722,372.35	
		Dispositions	-1,513,000.00		1,558,593.63
C45784P101	INSULET CORP COM STK				
		Acquisitions	11,418.00	-2,080,545.14	
		Dispositions	-11,030.00		2,321,264.32
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060				
		Acquisitions	270,000.00	-163,344.60	
		Dispositions	-550,000.00		323,314.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049				
		Acquisitions	2,802,000.00	-1,934,421.74	
		Dispositions	-779,000.00		519,125.14
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO				
		Acquisitions	876,000.00	-638,621.12	
		Dispositions	-785,000.00		569,080.75
C458140AP5	INTEL CORP 4.25% DUE 12-15-2042				
		Acquisitions	2,888,000.00	-2,494,342.35	
		Dispositions	-886,000.00		761,624.14
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050				
		Acquisitions	230,000.00	-188,025.00	
		Dispositions	-770,000.00		632,225.15
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	517,000.00	-443,303.24	
		Dispositions	-97,000.00		87,787.91
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	792,000.00	-656,700.20	
		Dispositions	-2,045,000.00		1,862,311.45
SBSNWPL4	INTEL CORP 5.15% 02-21-2034				
		Acquisitions	2,894,000.00	-2,911,952.36	
		Dispositions	-2,894,000.00		2,838,602.84
SBSNWTF6	INTEL CORP 5.6% 02-21-2054				
		Acquisitions	1,785,000.00	-1,769,837.65	
		Dispositions	-1,785,000.00		1,735,283.11
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	1,635,000.00	-1,632,892.70	
		Dispositions	-4,725,000.00		4,510,191.90
C458140CK4	INTEL CORP 6.02% 02-10-2063				
		Acquisitions	2,082,000.00	-2,141,336.68	
		Dispositions	-2,082,000.00		2,145,573.97
C458140100	INTEL CORP COM				
		Acquisitions	5,600.00	-203,350.17	
		Dispositions	-102,400.00		4,520,664.86
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,015,000.00	-656,103.85	
		Dispositions	-1,593,000.00		981,736.44
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	670,000.00	-480,841.15	
		Dispositions	-940,000.00		668,443.40
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	2,672,000.00	-1,803,239.28	
		Dispositions	-1,188,000.00		834,529.20
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	1,400,000.00	-885,661.98	
		Dispositions	-988,000.00		631,974.32
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	1,773,000.00	-1,766,199.80	
		Dispositions	-1,033,000.00		1,011,820.83
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	200,000.00	-193,448.00	
		Dispositions	-503,000.00		466,741.17
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	1,969,000.00	-1,612,947.48	
		Dispositions	-2,699,000.00		2,259,648.97
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039				
		Acquisitions	180,000.00	-152,686.80	
		Dispositions	-180,000.00		160,887.60
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	175,000.00	-144,413.50	
		Dispositions	-1,651,000.00		1,360,404.55
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	331,000.00	-309,901.98	
		Dispositions	-716,000.00		661,255.80
SBMFBP73	INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO				
		Acquisitions	1,051,000.00	-769,352.37	
		Dispositions	-422,000.00		303,922.86
SBKZCC26	INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049				
		Acquisitions	197,000.00	-142,493.36	
		Dispositions	-914,000.00		658,016.02

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4YH12	INTERSTATE PWR & LT CO 5.45% 09-30-2054				
		Acquisitions	3,201,000.00	-3,214,318.05	
		Dispositions	-771,000.00		783,488.71
SBYN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046				
		Acquisitions	1,000,000.00	-917,060.00	
		Dispositions	-1,000,000.00		954,030.00
SBMZ81Z4	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	733,000.00	-534,310.16	
		Dispositions	-138,000.00		106,904.46
C459506101	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	17,900.00	-1,734,983.36	
		Dispositions	-16,600.00		1,654,264.01
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	489,000.00	-486,841.06	
		Dispositions	-577,000.00		620,818.15
SBD1LVH6	INTST PWR & LT CO 3.7% DUE 09-15-2046				
		Acquisitions	68,000.00	-48,981.08	
		Dispositions	-68,000.00		50,619.20
C461202103	INTUIT COM				
		Acquisitions	1,860.00	-1,168,058.61	
		Dispositions	-1,800.00		1,109,397.03
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	1,570.00	-591,721.77	
		Dispositions	-1,570.00		607,009.25
CG491BT108	INVESCO LTD COM STK USD0.20				
		Acquisitions	1,900.00	-33,602.81	
		Dispositions	-1,900.00		35,078.36
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	24,000.00	-849,681.89	
		Dispositions	-24,000.00		846,193.14
SBL55PK1	INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034				
		Acquisitions	324,000.00	-262,663.56	
		Dispositions	-444,000.00		350,418.84
C45073V108	ITT INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,600.00	-366,227.73	
		Dispositions	-2,600.00		361,089.52
C426281101	JACK HENRY & ASSOC INC COM				
		Acquisitions	2,800.00	-464,037.26	
		Dispositions	-10,700.00		1,822,124.31
C46817M107	JACKSON FINANCIAL INC CL A COM				
		Acquisitions	9,000.00	-600,303.65	
		Dispositions	-9,000.00		754,427.73
C46982L108	JACOBS SOLUTIONS INC COM				
		Acquisitions	2,900.00	-416,589.60	
		Dispositions	-2,900.00		433,046.28
CG4474Y214	JANUS HENDERSON GROUP PLC ORD USD1.50				
		Acquisitions	14,200.00	-493,056.84	
		Dispositions	-14,100.00		541,214.29
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	265,000.00	-258,809.60	
		Dispositions	-265,000.00		264,242.10
C47233W109	JEFFERIES FINL GROUP INC COM				
		Acquisitions	11,100.00	-515,603.91	
		Dispositions	-11,100.00		511,758.01
SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048				
		Acquisitions	485,000.00	-380,400.05	
		Dispositions	-485,000.00		395,527.20
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047				
		Acquisitions	475,000.00	-405,578.75	
		Dispositions	-393,000.00		316,125.27
SBR82SP7	JOHNSON & JOHNSON 5.25% 06-01-2054				
		Acquisitions	1,640,000.00	-1,638,737.20	
		Dispositions	-1,640,000.00		1,664,346.10
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	28,000.00	-4,296,195.45	
		Dispositions	-45,100.00		6,989,709.15
C48020Q107	JONES LANG LASALLE INC COM STK				
		Acquisitions	4,014.00	-939,528.99	
		Dispositions	-3,324.00		839,490.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYWR1V4	JP MORGAN CHASE & CO VAR RT 05-15-2047				
		Acquisitions	1,405,000.00	-1,265,738.75	
		Dispositions	-1,405,000.00		1,286,652.50
SBMGDC22	JPMORGAN CHASE & 3.65% DUE 09-01-2121				
		Acquisitions	879,000.00	-822,359.25	
		Dispositions	-879,000.00		819,791.13
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045				
		Acquisitions	1,479,000.00	-1,361,825.28	
		Dispositions	-2,344,000.00		2,261,641.20
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	2,803,000.00	-1,954,512.60	
		Dispositions	-590,000.00		408,350.80
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG				
		Acquisitions	3,027,000.00	-2,350,434.10	
		Dispositions	-2,762,000.00		2,100,253.33
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	5,693,000.00	-4,188,825.74	
		Dispositions	-1,084,000.00		772,070.50
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038				
		Acquisitions	920,000.00	-818,013.80	
		Dispositions	-3,029,000.00		2,630,211.43
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	1,273,000.00	-1,009,880.00	
		Dispositions	-720,000.00		579,845.30
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048				
		Acquisitions	2,408,000.00	-1,951,075.10	
		Dispositions	-205,000.00		165,594.90
C46647PAK2	JPMORGAN CHASE & CO 4.032% 07-24-2048				
		Acquisitions	780,000.00	-634,484.85	
		Dispositions	-240,000.00		198,230.40
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	120,000.00	-97,822.80	
		Dispositions	-275,000.00		234,294.50
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-47,366.50	
		Dispositions	-201,000.00		190,569.77
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035				
		Acquisitions	4,285,000.00	-4,285,000.00	
		Dispositions	-2,985,000.00		2,921,415.58
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	815,000.00	-827,146.50	
		Dispositions	-380,000.00		386,313.13
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035				
		Acquisitions	12,036,000.00	-12,256,707.13	
		Dispositions	-9,536,000.00		9,609,591.35
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	231,000.00	-232,748.25	
		Dispositions	-1,214,000.00		1,254,842.54
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035				
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,690,928.00
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	23,600.00	-4,727,610.08	
		Dispositions	-44,100.00		8,524,869.68
SBYWR1S1	JPMORGAN CHASE & CO FLTG 02-02-2037				
		Acquisitions	93,000.00	-84,285.00	
		Dispositions	-93,000.00		86,257.50
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO				
		Acquisitions	905,000.00	-1,014,311.50	
		Dispositions	-680,000.00		761,130.80
SBQWR431	JPMORGAN CHASE & CO. 5.336% 01-23-2035				
		Acquisitions	5,515,000.00	-5,515,369.15	
		Dispositions	-5,515,000.00		5,520,927.72
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Acquisitions	3,943,000.00	-2,747,856.22	
		Dispositions	-3,193,000.00		2,239,620.71
SBMF8YY4	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041				
		Acquisitions	564,000.00	-397,958.40	
		Dispositions	-243,000.00		186,164.73

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG				
		Acquisitions	622,000.00	-428,609.82	
		Dispositions	-260,000.00		185,788.20
SBKS7M84	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049				
		Acquisitions	248,000.00	-178,641.84	
		Dispositions	-248,000.00		189,194.24
SB7XL9F6	KAISER FNDTN HOSPS 4.875 DUE 04-01-2042				
		Acquisitions	187,000.00	-185,705.96	
		Dispositions	-205,000.00		203,021.75
C48666K109	KB HOME COM				
		Acquisitions	35,100.00	-2,291,505.41	
		Dispositions	-35,100.00		2,573,237.63
C48242W106	KBR INC COM				
		Acquisitions	5,000.00	-319,127.43	
		Dispositions	-5,000.00		333,913.32
SBD31BB8	KELLANOVA 4.5% DUE 04-01-2046				
		Acquisitions	305,000.00	-253,433.65	
		Dispositions	-645,000.00		551,060.55
C487836108	KELLANOVA COM USD0.25				
		Acquisitions	27,500.00	-1,623,932.35	
		Dispositions	-27,500.00		1,839,131.69
SBQS8YC7	KENVUE INC 5.1% 03-22-2043				
		Acquisitions	285,000.00	-286,276.80	
		Dispositions	-190,000.00		187,590.80
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	431,000.00	-324,467.15	
		Dispositions	-1,024,000.00		795,742.14
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052				
		Acquisitions	1,900,000.00	-1,604,258.77	
		Dispositions	-2,126,000.00		1,793,624.26
C49326EEP4	KEYCORP 6.401% 03-06-2035				
		Acquisitions	8,314,000.00	-8,549,508.46	
		Dispositions	-1,670,000.00		1,674,471.26
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	14,855.00	-2,102,961.32	
		Dispositions	-14,500.00		2,187,193.20
SBMGCCF2	KILROY REALTY LP 2.65% DUE 11-15-2033				
		Acquisitions	1,061,000.00	-776,591.17	
		Dispositions	-1,577,000.00		1,177,883.12
SBKLMSM2	KILROY REALTY LP 3.05% DUE 02-15-2030				
		Acquisitions	232,000.00	-196,643.20	
		Dispositions	-850,000.00		717,033.01
SBPRW702	KILROY RLTY L P 4.25% DUE 08-15-2029				
		Acquisitions	78,000.00	-71,778.72	
		Dispositions	-597,000.00		538,392.52
SBP2TBG2	KILROY RLTY L P 6.25% 01-15-2036				
		Acquisitions	1,354,000.00	-1,334,640.98	
		Dispositions	-1,354,000.00		1,319,118.44
C494368103	KIMBERLY-CLARK CORP COM				
		Acquisitions	22,800.00	-3,110,832.24	
		Dispositions	-26,100.00		3,538,278.87
C49446R109	KIMCO REALTY CORPORATION				
		Acquisitions	62,000.00	-1,254,909.47	
		Dispositions	-115,870.00		2,275,489.89
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044				
		Acquisitions	1,537,000.00	-1,401,589.08	
		Dispositions	-383,000.00		365,803.30
SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044				
		Acquisitions	1,795,000.00	-1,695,900.39	
		Dispositions	-205,000.00		187,833.30
SB83ZS69	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043				
		Acquisitions	215,000.00	-192,210.00	
		Dispositions	-250,000.00		222,790.00
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	403,000.00	-361,904.06	
		Dispositions	-207,000.00		182,313.18
SBSMP5D6	KINDER MORGAN INC 5.4% 02-01-2034				
		Acquisitions	2,050,000.00	-2,059,343.50	
		Dispositions	-1,550,000.00		1,528,045.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	908,000.00	-837,982.94	
		Dispositions	-1,509,000.00		1,381,290.58
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	390,000.00	-367,458.00	
		Dispositions	-260,000.00		245,576.60
SBRJK1M8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	2,409,000.00	-2,403,851.48	
		Dispositions	-1,062,000.00		1,082,213.31
C497266106	KIRBY CORP COM				
		Acquisitions	200.00	-25,960.10	
		Dispositions	-200.00		21,100.77
SBQ5J5X1	KLA CORP 4.95% 07-15-2052				
		Acquisitions	2,031,000.00	-1,967,156.27	
		Dispositions	-888,000.00		833,823.26
SBQ5J0D6	KLA CORP 5.25% 07-15-2062				
		Acquisitions	687,000.00	-668,718.05	
		Dispositions	-1,572,000.00		1,509,735.21
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	2,750.00	-1,953,382.65	
		Dispositions	-5,400.00		3,895,014.05
SB6XB078	KONINKLIJKE NT 5 DUE 03-15-2042				
		Acquisitions	250,000.00	-224,710.00	
		Dispositions	-250,000.00		229,235.00
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	2,583,000.00	-2,207,468.67	
		Dispositions	-4,095,000.00		3,419,118.57
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	1,214,000.00	-1,130,511.82	
		Dispositions	-2,306,000.00		2,195,308.15
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	3,472,000.00	-3,092,433.35	
		Dispositions	-3,502,000.00		3,112,656.24
SBQ7WW48	KYNDRYL HLDGS INC 6.35% 02-20-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	285,000.00	-284,646.60	
		Dispositions	-285,000.00		293,914.80
SBRC3QZ2	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034				
		Acquisitions	2,220,000.00	-2,196,192.20	
		Dispositions	-2,220,000.00		2,226,164.10
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053				
		Acquisitions	1,697,000.00	-1,726,134.49	
		Dispositions	-324,000.00		324,912.52
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	4,600.00	-1,013,676.39	
		Dispositions	-27,900.00		5,898,688.80
C50248BDF6	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 04-15-2024				
		Acquisitions	1,150,000.00	-1,146,826.00	
		Dispositions	-1,150,000.00		1,150,000.00
C50248BDH2	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 04-17-2024				
		Acquisitions	675,000.00	-672,930.00	
		Dispositions	-675,000.00		675,000.00
C50248BDJ8	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 04-18-2024				
		Acquisitions	475,000.00	-473,470.50	
		Dispositions	-475,000.00		475,000.00
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	1,047,000.00	-737,519.77	
		Dispositions	-571,000.00		377,188.98
SBKY6M52	LAM RESH CORP 3.125% DUE 06-15-2060				
		Acquisitions	472,000.00	-307,894.83	
		Dispositions	-147,000.00		91,864.71
C512807306	LAM RESH CORP COM NEW				
		Dispositions	-10,062.00		813,558.13
		Free Receipt	10,620.00	926,478.55	
C525327102	LEIDOS HLDGS INC COM				
		Acquisitions	1,900.00	-279,874.89	
		Dispositions	-32,100.00		4,598,586.26
C526057104	LENNAR CORP CL A CL A				
		Acquisitions	1,700.00	-281,963.09	
		Dispositions	-24,000.00		3,654,427.76

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C526107107	LENNOX INTL INC COM				
		Acquisitions	640.00	-370,396.60	
		Dispositions	-640.00		384,890.34
C531229755	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C				
		Acquisitions	2,900.00	-212,867.85	
		Dispositions	-2,900.00		226,499.31
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	114,000.00	-66,781.20	
		Dispositions	-114,000.00		67,677.24
SBSLSJY5	LILLY ELI & CO 5.05% 08-14-2054				
		Acquisitions	3,548,000.00	-3,619,830.33	
		Dispositions	-2,733,000.00		2,757,360.49
SBSHRLG2	LILLY ELI & CO 5.1% 02-09-2064				
		Acquisitions	5,782,000.00	-5,730,976.58	
		Dispositions	-1,935,000.00		1,863,951.50
C533900106	LINCOLN ELEC HLDGS INC COM				
		Acquisitions	900.00	-205,139.25	
		Dispositions	-900.00		199,272.07
C534187109	LINCOLN NATL CORP COM				
		Acquisitions	27,000.00	-742,240.84	
		Dispositions	-27,000.00		825,642.20
SBPDH0D5	LLOYDS BKG GROUP 3.369% DUE 12-14-2046				
		Acquisitions	1,191,000.00	-824,512.64	
		Dispositions	-2,971,000.00		2,123,501.30
C53944YAV5	LLOYDS BKG GROUP PLC 8.0% 12-31-2099				
		Acquisitions	1,121,000.00	-1,097,351.25	
		Dispositions	-1,121,000.00		1,143,977.50
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042				
		Acquisitions	2,475,000.00	-2,139,707.00	
		Dispositions	-1,694,000.00		1,453,131.50
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063				
		Acquisitions	869,000.00	-927,326.31	
		Dispositions	-455,000.00		501,561.30
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	142,000.00	-113,023.48	
		Dispositions	-142,000.00		116,019.68
SBPG2H03	LOCKHEED MARTIN CORP 4.8% 08-15-2034				
		Acquisitions	710,000.00	-709,751.50	
		Dispositions	-710,000.00		708,701.80
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055				
		Acquisitions	1,535,000.00	-1,532,360.75	
		Dispositions	-2,170,000.00		2,131,168.98
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064				
		Acquisitions	1,372,000.00	-1,325,922.07	
		Dispositions	-635,000.00		625,001.95
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Acquisitions	330,000.00	-357,937.80	
		Dispositions	-525,000.00		561,350.70
SBN7T9S1	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053				
		Acquisitions	285,000.00	-244,609.80	
		Dispositions	-742,000.00		617,737.92
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062				
		Acquisitions	1,231,000.00	-1,009,311.21	
		Dispositions	-1,013,000.00		832,071.48
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050				
		Acquisitions	1,667,000.00	-1,084,759.91	
		Dispositions	-925,000.00		605,008.65
C546347105	LOUISIANA-PACIFIC CORP COM				
		Acquisitions	17,100.00	-1,317,019.94	
		Dispositions	-17,100.00		1,506,048.27
SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO				
		Acquisitions	166,000.00	-163,741.01	
		Dispositions	-2,089,000.00		2,140,596.86
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	2,000,000.00	-2,041,860.00	
		Dispositions	-32,000.00		33,326.08
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	943,000.00	-622,337.53	
		Dispositions	-1,843,000.00		1,205,793.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046				
		Acquisitions	1,278,000.00	-955,214.38	
		Dispositions	-1,801,000.00		1,380,305.14
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	281,000.00	-225,210.21	
		Dispositions	-1,687,000.00		1,371,821.01
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045				
		Acquisitions	53,000.00	-43,655.57	
		Dispositions	-53,000.00		45,446.44
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	758,000.00	-583,723.26	
		Dispositions	-804,000.00		674,568.32
C548661107	LOWES COS INC COM				
		Acquisitions	2,000.00	-433,855.52	
		Dispositions	-2,000.00		454,180.29
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	1,506,000.00	-1,536,742.26	
		Dispositions	-399,000.00		402,648.03
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	8,770.00	-2,269,029.07	
		Dispositions	-8,350.00		1,836,120.56
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	4,120.00	-1,366,995.23	
		Dispositions	-8,720.00		3,241,184.46
SBQBDYH4	LYB INTERNATIONAL FINANCE III LLC 5.5% 03-01-2034				
		Acquisitions	965,000.00	-957,608.10	
		Dispositions	-965,000.00		966,742.95
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				
		Acquisitions	571,000.00	-395,782.11	
		Dispositions	-1,276,000.00		888,124.59
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	3,347,000.00	-2,569,133.07	
		Dispositions	-234,000.00		178,715.52
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	106,000.00	-81,468.42	
		Dispositions	-549,000.00		422,928.02
C55087P104	LYFT INC CL A CL A				
		Acquisitions	42,367.00	-586,918.33	
		Dispositions	-37,146.00		519,413.88
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	1,340,000.00	-1,075,532.54	
		Dispositions	-1,190,000.00		993,040.64
C562750109	MANHATTAN ASSOCS INC COM				
		Acquisitions	3,100.00	-760,795.12	
		Dispositions	-3,100.00		799,912.38
C565394103	MAPLEBEAR INC COM				
		Acquisitions	13,200.00	-416,689.37	
		Dispositions	-13,200.00		509,190.07
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037				
		Acquisitions	683,000.00	-710,976.66	
		Dispositions	-683,000.00		763,034.78
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	51,000.00	-44,332.77	
		Dispositions	-591,000.00		533,081.82
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	86,000.00	-91,388.50	
		Dispositions	-1,272,000.00		1,385,360.85
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	16,800.00	-2,945,515.30	
		Dispositions	-27,600.00		4,725,446.42
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	535,000.00	-448,265.80	
		Dispositions	-215,000.00		178,383.35
C570535104	MARKEL GROUP INC				
		Acquisitions	569.00	-882,856.25	
		Dispositions	-569.00		890,989.41
C57060D108	MARKETAXESS HLDGS INC COM STK				
		Acquisitions	6,130.00	-1,409,284.01	
		Dispositions	-6,130.00		1,394,525.92

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNKD9Y6	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053				
		Acquisitions	125,000.00	-127,865.00	
		Dispositions	-70,000.00		67,005.40
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047				
		Acquisitions	88,000.00	-72,584.16	
		Dispositions	-88,000.00		76,155.20
SBSBGTQ1	MARSH & MCLENNAN COS INC 5.45% 03-15-2054				
		Acquisitions	1,380,000.00	-1,376,597.84	
		Dispositions	-150,000.00		143,599.80
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053				
		Acquisitions	194,000.00	-198,370.20	
		Dispositions	-447,000.00		461,686.56
C571748102	MARSH & MCLENNAN CO'S INC COM				
		Acquisitions	3,700.00	-815,809.02	
		Dispositions	-6,000.00		1,263,904.53
SBF0CG80	MARTIN MARIETTA 4.25% 12-15-2047				
		Acquisitions	53,000.00	-43,763.69	
		Dispositions	-253,000.00		210,228.51
SBMFBKD4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051				
		Acquisitions	348,000.00	-236,275.12	
		Dispositions	-1,939,000.00		1,395,500.55
C574599106	MASCO CORP COM				
		Acquisitions	18,423.00	-1,371,422.96	
		Dispositions	-18,423.00		1,338,942.26
C574795100	MASIMO CORP COM STK				
		Acquisitions	4,500.00	-500,515.26	
		Dispositions	-4,500.00		558,018.37
SBHTBS19	MASTERCARD INC 3.65% DUE 06-01-2049				
		Acquisitions	320,000.00	-241,252.60	
		Dispositions	-265,000.00		200,840.85
SBD6KVZ6	MASTERCARD INC 3.8% DUE 11-21-2046				
		Acquisitions	113,000.00	-88,921.96	
		Dispositions	-113,000.00		95,859.03
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	475,000.00	-389,190.70	
		Dispositions	-372,000.00		293,435.80
SBTFJ457	MASTERCARD INC 4.55% 01-15-2035				
		Acquisitions	2,000,000.00	-1,999,973.10	
		Dispositions	-520,000.00		514,865.10
C57636Q104	MASTERCARD INC CL A				
		Acquisitions	8,880.00	-4,201,932.75	
		Dispositions	-17,120.00		8,145,592.16
SBSD3KY5	MASTERCARD INC FIXED 4.875% 05-09-2034				
		Acquisitions	1,105,000.00	-1,095,145.20	
		Dispositions	-1,105,000.00		1,129,034.00
C57667L107	MATCH GROUP INC NEW COM				
		Acquisitions	53,700.00	-1,903,051.84	
		Dispositions	-77,500.00		2,710,056.70
C577081102	MATTEL INC COM STOCK 1.00 PAR				
		Acquisitions	7,600.00	-130,445.80	
		Dispositions	-7,600.00		123,200.26
C577933104	MAXIMUS INC COM				
		Acquisitions	10,200.00	-867,312.01	
		Dispositions	-10,200.00		872,978.11
C579780206	MC CORMICK & CO INC COM NON-VTG				
		Acquisitions	10,100.00	-835,978.57	
		Dispositions	-10,100.00		814,211.19
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG				
		Acquisitions	285,000.00	-251,891.55	
		Dispositions	-285,000.00		242,802.90
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045				
		Acquisitions	165,000.00	-158,055.15	
		Dispositions	-165,000.00		150,724.20
C58155Q103	MCKESSON CORP				
		Acquisitions	5,830.00	-3,193,312.40	
		Dispositions	-7,720.00		4,178,390.82
C58506Q109	MEDPACE HLDGS INC COM				
		Acquisitions	1,980.00	-823,561.34	
		Dispositions	-11,664.00		4,262,286.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	1,176,000.00	-714,851.21	
		Dispositions	-1,788,000.00		1,092,728.60
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	2,300,000.00	-1,496,550.54	
		Dispositions	-2,999,000.00		1,955,003.64
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	877,000.00	-844,002.97	
		Dispositions	-877,000.00		832,736.75
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	1,705,000.00	-1,172,677.26	
		Dispositions	-1,489,000.00		1,019,471.75
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045				
		Acquisitions	775,000.00	-631,801.45	
		Dispositions	-1,900,000.00		1,557,225.53
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	1,489,000.00	-1,244,592.92	
		Dispositions	-1,489,000.00		1,301,883.56
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	1,235,000.00	-1,180,495.45	
		Dispositions	-2,570,000.00		2,533,070.65
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	41,400.00	-5,153,246.36	
		Dispositions	-72,900.00		8,659,618.52
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050				
		Acquisitions	1,890,000.00	-1,150,799.28	
		Dispositions	-556,000.00		324,809.64
C59001A102	MERITAGE HOMES CORP COM				
		Acquisitions	3,900.00	-681,263.15	
		Dispositions	-9,400.00		1,628,841.91
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	778,000.00	-937,588.78	
		Dispositions	-248,000.00		301,213.36
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,234,000.00	-1,988,171.23	
		Dispositions	-1,278,000.00		1,086,462.47
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054				
		Acquisitions	9,600,000.00	-9,597,717.52	
		Dispositions	-4,425,000.00		4,546,996.25
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Acquisitions	12,835,000.00	-12,977,789.90	
		Dispositions	-795,000.00		830,711.40
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	1,354,000.00	-1,374,065.07	
		Dispositions	-1,632,000.00		1,699,578.92
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	1,157,000.00	-1,184,569.49	
		Dispositions	-475,000.00		502,727.85
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	3,340.00	-1,615,456.16	
		Dispositions	-34,210.00		16,885,668.19
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	2,214,000.00	-1,994,852.10	
		Dispositions	-1,534,000.00		1,337,892.78
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046				
		Acquisitions	287,000.00	-246,091.02	
		Dispositions	-287,000.00		264,559.47
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054				
		Acquisitions	230,000.00	-219,903.00	
		Dispositions	-470,000.00		448,232.30
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	25,000.00	-1,725,104.33	
		Dispositions	-42,300.00		3,183,552.79
SBRF3SD1	METLIFE INC SR NT 5.3% 12-15-2034				
		Acquisitions	1,895,000.00	-1,899,783.35	
		Dispositions	-975,000.00		1,003,094.40
C592688105	METTLER-TOLEDO INTL INC COM				
		Acquisitions	2,557.00	-3,367,198.88	
		Dispositions	-2,876.00		3,965,707.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C552848103	MGIC INVT CORP WIS COM				
		Acquisitions	21,100.00	-498,779.84	
		Dispositions	-68,800.00		1,565,568.39
C552953101	MGM RESORTS INTERNATIONAL COM				
		Acquisitions	4,900.00	-195,150.00	
		Dispositions	-4,900.00		212,112.85
C595112103	MICRON TECH INC COM				
		Acquisitions	18,831.00	-2,365,829.61	
		Dispositions	-49,631.00		4,814,090.24
C595112BU6	MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051				
		Acquisitions	1,200,000.00	-851,855.44	
		Dispositions	-220,000.00		155,012.00
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	1,945,000.00	-1,253,896.30	
		Dispositions	-4,840,000.00		3,121,481.04
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	3,045,000.00	-1,903,163.27	
		Dispositions	-5,535,000.00		3,389,272.88
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062				
		Acquisitions	222,000.00	-152,986.86	
		Dispositions	-2,537,000.00		1,710,736.89
C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036				
		Acquisitions	750,000.00	-659,790.00	
		Dispositions	-1,578,000.00		1,417,847.86
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055				
		Acquisitions	805,000.00	-696,067.40	
		Dispositions	-410,000.00		355,422.95
C594918104	MICROSOFT CORP COM				
		Acquisitions	2,480.00	-1,024,485.19	
		Dispositions	-99,660.00		41,663,585.99
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057				
		Acquisitions	510,000.00	-477,145.80	
		Dispositions	-1,655,000.00		1,556,218.85
SBT3CPZ5	MICROSOFT CORP SR NT 2.5% 09-15-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	277,000.00	-179,025.10	
		Dispositions	-1,514,000.00		983,038.99
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				
		Acquisitions	1,230,000.00	-1,352,156.91	
		Dispositions	-750,000.00		797,612.60
C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048				
		Acquisitions	460,000.00	-345,832.60	
		Dispositions	-195,000.00		143,089.05
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	595,000.00	-524,081.95	
		Dispositions	-104,000.00		84,411.60
SBZ4C9B0	MIDAMERICAN ENERGY CO 4.25% 05-01-2046				
		Acquisitions	130,000.00	-105,144.00	
		Dispositions	-130,000.00		105,705.60
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055				
		Acquisitions	2,519,000.00	-2,500,683.01	
		Dispositions	-495,000.00		500,630.85
SBKFH1R9	MITSUBISHI UFJ 3.751% DUE 07-18-2039				
		Acquisitions	645,000.00	-545,614.25	
		Dispositions	-2,045,000.00		1,719,662.70
C606822DF8	MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035				
		Acquisitions	1,700,000.00	-1,687,535.50	
		Dispositions	-1,455,000.00		1,484,103.30
C55306N104	MKS INSTRS INC COM				
		Acquisitions	600.00	-68,039.07	
		Dispositions	-600.00		67,048.94
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	2,740.00	-935,861.57	
		Dispositions	-2,740.00		947,898.97
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B				
		Acquisitions	1,500.00	-95,553.75	
		Dispositions	-36,300.00		2,293,802.21
C609839105	MONOLITHIC PWR SYS INC COM				
		Acquisitions	1,500.00	-1,065,821.37	
		Dispositions	-1,500.00		1,299,680.03

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	8,300.00	-451,819.73	
		Dispositions	-27,700.00		1,542,949.23
C615369105	MOODYS CORP COM				
		Acquisitions	1,800.00	-806,334.40	
		Dispositions	-1,710.00		806,887.09
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	6,728,000.00	-4,432,556.56	
		Dispositions	-1,238,000.00		803,023.45
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	385,000.00	-318,360.35	
		Dispositions	-1,462,000.00		1,257,293.19
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045				
		Acquisitions	1,296,000.00	-1,134,389.32	
		Dispositions	-1,841,000.00		1,567,104.35
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047				
		Acquisitions	455,000.00	-399,428.05	
		Dispositions	-1,050,000.00		890,226.18
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035				
		Acquisitions	5,337,000.00	-5,368,034.98	
		Dispositions	-3,437,000.00		3,453,243.72
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035				
		Acquisitions	6,490,000.00	-6,492,317.50	
		Dispositions	-6,490,000.00		6,435,842.00
SBL68VG7	MORGAN STANLEY 5.597% 03-24-2051				
		Acquisitions	1,977,000.00	-2,091,289.99	
		Dispositions	-523,000.00		535,397.39
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035				
		Acquisitions	3,041,000.00	-3,048,636.64	
		Dispositions	-1,241,000.00		1,248,946.55
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039				
		Acquisitions	1,520,000.00	-1,528,349.51	
		Dispositions	-1,051,000.00		1,056,377.17
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	370,000.00	-412,601.20	
		Dispositions	-370,000.00		417,491.20
C617446448	MORGAN STANLEY COM STK USD0.01				
		Acquisitions	17,200.00	-1,724,832.95	
		Dispositions	-17,200.00		1,778,109.38
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	1,290,000.00	-975,157.59	
		Dispositions	-1,553,000.00		1,190,989.57
C61945C103	MOSAIC CO/THE				
		Acquisitions	9,800.00	-315,057.41	
		Dispositions	-39,000.00		1,224,437.57
C620076307	MOTOROLA SOLUTIONS INC				
		Acquisitions	10,513.00	-3,584,847.57	
		Dispositions	-21,750.00		8,462,379.82
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	1,296,000.00	-1,080,750.00	
		Dispositions	-3,446,000.00		2,924,032.64
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Acquisitions	440,000.00	-416,850.40	
		Dispositions	-757,000.00		707,273.49
SBN14QS1	MPLX LP 5.65% 03-01-2053				
		Acquisitions	459,000.00	-426,245.76	
		Dispositions	-459,000.00		435,815.63
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	270,000.00	-226,002.83	
		Dispositions	-488,000.00		404,713.06
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	371,000.00	-322,252.92	
		Dispositions	-3,176,000.00		2,703,405.18
C55354G100	MSCI INC COM USD0.01				
		Acquisitions	11,274.00	-6,227,478.45	
		Dispositions	-11,154.00		5,736,597.98
CG63365103	MURAL ONCOLOGY PUB LTD CO COM USD0.01 WI				
		Dispositions	0.00		0.00
		Free Receipt	0.00	15,068.03	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C626717102	MURPHY OIL CORP COM				
		Acquisitions	5,500.00	-260,588.38	
		Dispositions	-5,500.00		237,963.55
C626755102	MURPHY USA INC COM				
		Acquisitions	1,820.00	-751,478.62	
		Dispositions	-1,820.00		787,948.76
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	540,000.00	-368,055.20	
		Dispositions	-540,000.00		379,522.80
SBRT75P0	NASDAQ INC 5.95% 08-15-2053				
		Acquisitions	585,000.00	-595,015.20	
		Dispositions	-1,171,000.00		1,240,104.92
SBRT75N8	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	1,435,000.00	-1,562,456.95	
		Dispositions	-1,213,000.00		1,256,586.10
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	277,000.00	-202,644.89	
		Dispositions	-277,000.00		220,259.32
C631103108	NASDAQ INC				
		Acquisitions	26,839.00	-1,509,966.19	
		Dispositions	-66,571.00		4,021,818.15
SBF5HVZ2	NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048				
		Acquisitions	158,000.00	-134,140.88	
		Dispositions	-238,000.00		206,336.48
C639057AQ1	NATWEST GROUP PLC 8.125% 12-31-2049				
		Acquisitions	1,479,000.00	-1,492,101.25	
		Dispositions	-1,479,000.00		1,514,621.25
C64110D104	NETAPP INC COM STK				
		Acquisitions	17,026.00	-1,862,017.31	
		Dispositions	-18,700.00		2,259,325.55
SBR2NKN8	NETFLIX INC 4.9% 08-15-2034				
		Acquisitions	410,000.00	-408,417.40	
		Dispositions	-410,000.00		420,918.30
C64110L106	NETFLIX INC COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,950.00	-3,041,841.41	
		Dispositions	-6,950.00		4,368,106.74
C64125C109	NEUROCRINE BIOSCIENCES INC COM				
		Acquisitions	13,100.00	-1,872,616.69	
		Dispositions	-18,200.00		2,303,990.55
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	640,000.00	-482,292.64	
		Dispositions	-114,000.00		84,764.70
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073				
		Acquisitions	43,700.00	-2,245,907.03	
		Dispositions	-71,900.00		3,536,211.94
C651639106	NEWMONT CORPORATION				
		Acquisitions	79,300.00	-3,164,254.43	
		Dispositions	-147,400.00		5,888,357.17
SBJYRXM2	NEWMONT GOLDCORP 5.45% DUE 06-09-2044				
		Acquisitions	262,000.00	-252,325.03	
		Dispositions	-413,000.00		430,213.84
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG				
		Acquisitions	174,000.00	-158,306.94	
		Dispositions	-731,000.00		669,120.09
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039				
		Acquisitions	166,000.00	-173,098.16	
		Dispositions	-166,000.00		177,649.48
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053				
		Acquisitions	197,000.00	-186,706.75	
		Dispositions	-1,597,000.00		1,501,027.15
SBQWPXV6	NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054				
		Acquisitions	710,000.00	-683,782.20	
		Dispositions	-710,000.00		751,080.60
SBNM2D83	NEXTERA ENERGY CAP HLDGS INC GTD JR SUB DEB SR P 3.8% 03-15-2082				
		Acquisitions	494,000.00	-452,008.00	
		Dispositions	-494,000.00		458,185.00
C65339KDB3	NEXTERA ENERGY CAPITAL 6.75% 06-15-2054				
		Acquisitions	3,814,000.00	-3,820,878.00	
		Dispositions	-3,814,000.00		4,035,919.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS2H2W0	NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034				
		Acquisitions	840,000.00	-827,769.60	
		Dispositions	-840,000.00		824,754.00
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044				
		Acquisitions	1,181,000.00	-1,072,878.40	
		Dispositions	-342,000.00		294,138.78
SBNRR1H8	NISOURCE INC 6.95% 11-30-2054				
		Acquisitions	1,395,000.00	-1,395,000.00	
		Dispositions	-1,395,000.00		1,403,718.75
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052				
		Acquisitions	70,000.00	-43,304.10	
		Dispositions	-1,153,000.00		723,301.66
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	225,000.00	-193,500.00	
		Dispositions	-649,000.00		547,563.65
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054				
		Acquisitions	857,000.00	-879,267.92	
		Dispositions	-1,643,000.00		1,622,327.54
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Acquisitions	713,000.00	-475,709.23	
		Dispositions	-381,000.00		256,057.96
SBNTZTP4	NORFOLK SOUTHN CORP 5.55% 03-15-2034				
		Acquisitions	600,000.00	-623,598.00	
		Dispositions	-600,000.00		622,716.00
SBNTZTQ5	NORFOLK SOUTHN CORP 5.95% 03-15-2064				
		Acquisitions	64,000.00	-67,241.60	
		Dispositions	-200,000.00		208,794.00
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	285,000.00	-182,494.05	
		Dispositions	-533,000.00		337,804.05
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	56,000.00	-44,302.72	
		Dispositions	-87,000.00		65,761.56
SBMXCJ43	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	395,000.00	-267,185.90	
		Dispositions	-395,000.00		287,793.05
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053				
		Acquisitions	135,000.00	-132,888.60	
		Dispositions	-135,000.00		134,063.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	412,000.00	-247,431.02	
		Dispositions	-1,087,000.00		671,339.51
SBMV87C7	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO				
		Acquisitions	365,000.00	-315,502.35	
		Dispositions	-1,042,000.00		910,082.80
SBSNSPW3	NORTHERN STS PWR CO MINN 5.4% 03-15-2054				
		Acquisitions	1,106,000.00	-1,138,537.84	
		Dispositions	-686,000.00		697,876.51
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	350,000.00	-267,942.50	
		Dispositions	-59,000.00		44,314.90
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	508,000.00	-406,259.74	
		Dispositions	-88,000.00		73,337.44
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	975,000.00	-882,189.75	
		Dispositions	-421,000.00		382,902.77
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	818,000.00	-757,868.70	
		Dispositions	-1,297,000.00		1,209,276.47
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054				
		Acquisitions	1,723,000.00	-1,680,770.76	
		Dispositions	-979,000.00		959,864.29
C666807102	NORTHROP GRUMMAN CORP COM				
		Acquisitions	6,010.00	-2,775,412.27	
		Dispositions	-9,670.00		4,770,695.41
SBQWNTW3	NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034				
		Acquisitions	450,000.00	-449,631.00	
		Dispositions	-450,000.00		447,543.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG66721104	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001				
		Acquisitions	500.00	-12,270.53	
		Dispositions	-500.00		13,047.38
C67000B104	NOVANTA INC NOVANTA INC				
		Acquisitions	1,000.00	-152,719.22	
		Dispositions	-1,000.00		161,492.41
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054				
		Acquisitions	4,450,000.00	-4,430,211.65	
		Dispositions	-1,840,000.00		1,697,289.60
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	43,510.00	-2,933,079.84	
		Dispositions	-73,310.00		5,330,110.12
C670346105	NUCOR CORP COM				
		Acquisitions	7,000.00	-1,291,209.97	
		Dispositions	-9,900.00		1,839,430.33
SBLH42V6	NUCOR CORP FIXED 2.979% DUE 12-15-2055				
		Acquisitions	105,000.00	-66,049.20	
		Dispositions	-1,415,000.00		879,832.85
C67059N108	NUTANIX INC CL A CL A				
		Acquisitions	22,100.00	-1,256,775.98	
		Dispositions	-32,000.00		1,743,312.93
SBJH0CT8	NUTRIEN LTD 5.0% 04-01-2049				
		Acquisitions	198,000.00	-179,136.54	
		Dispositions	-198,000.00		178,437.60
SBRJG2L2	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	329,000.00	-330,687.77	
		Dispositions	-1,721,000.00		1,714,484.31
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI				
		Acquisitions	26,600.00	-1,648,874.17	
		Dispositions	-30,600.00		2,071,887.05
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040				
		Acquisitions	383,000.00	-323,813.95	
		Dispositions	-1,465,000.00		1,247,961.66
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,509,000.00	-1,952,398.62	
		Dispositions	-1,167,000.00		905,899.86
C67066G104	NVIDIA CORP COM				
		Acquisitions	15,886.00	-2,885,427.71	
		Dispositions	-165,855.00		35,803,973.87
		Free Receipt	129,375.00		
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060				
		Acquisitions	210,000.00	-163,352.70	
		Dispositions	-210,000.00		172,231.50
C62944T105	NVR INC COM STK USD0.01				
		Acquisitions	301.00	-2,435,820.85	
		Dispositions	-520.00		4,308,813.87
C62954HAL2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042				
		Acquisitions	75,000.00	-51,553.50	
		Dispositions	-586,000.00		431,733.76
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041				
		Acquisitions	629,000.00	-464,999.92	
		Dispositions	-604,000.00		450,399.83
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051				
		Acquisitions	1,669,000.00	-1,125,264.67	
		Dispositions	-544,000.00		370,808.34
CN6596X109	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	8,260.00	-2,181,439.52	
		Dispositions	-8,260.00		2,097,319.84
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Acquisitions	384.00	-437,905.85	
		Dispositions	-331.00		334,283.38
SBZ1C623	OCCIDENTAL PETE 4.1% DUE 02-15-2047				
		Acquisitions	300,000.00	-221,796.00	
		Dispositions	-300,000.00		224,394.00
SBFMZD75	OCCIDENTAL PETE 4.2% DUE 03-15-2048				
		Acquisitions	581,000.00	-451,645.54	
		Dispositions	-1,906,000.00		1,489,241.20
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				
		Acquisitions	225,000.00	-181,581.75	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,252,000.00		1,822,089.78
SBYQ27T5	OCCIDENTAL PETE 4.625% DUE 06-15-2045				
		Acquisitions	61,000.00	-50,343.30	
		Dispositions	-61,000.00		50,126.75
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Acquisitions	3,205,000.00	-3,190,641.60	
		Dispositions	-1,405,000.00		1,428,885.25
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046				
		Acquisitions	1,206,000.00	-1,270,698.39	
		Dispositions	-1,206,000.00		1,291,578.78
SBJ9NFS5	OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049				
		Acquisitions	146,000.00	-109,104.34	
		Dispositions	-146,000.00		115,814.50
C680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1				
		Acquisitions	500.00	-17,621.30	
		Dispositions	-500.00		17,241.37
SBMTTWT4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG				
		Acquisitions	625,000.00	-476,515.88	
		Dispositions	-215,000.00		163,217.25
SBJLV952	ONCOR ELEC FIXED 4.1% DUE 11-15-2048				
		Acquisitions	340,000.00	-281,931.40	
		Dispositions	-1,899,000.00		1,565,163.27
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052				
		Acquisitions	1,323,000.00	-1,227,339.03	
		Dispositions	-168,000.00		154,273.44
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053				
		Acquisitions	330,000.00	-358,404.39	
		Dispositions	-2,977,000.00		3,217,960.27
SBM8JWH3	ONEOK INC NEW 3.95% 03-01-2050				
		Acquisitions	185,000.00	-132,362.40	
		Dispositions	-185,000.00		136,440.55
		Free Receipt	270,000.00	189,750.60	
SBSNW031	ONEOK INC NEW 4.2% 10-03-2047				
		Acquisitions	84,000.00	-63,438.48	
		Dispositions	-84,000.00		67,796.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	356,000.00	238,861.76	
SBKFV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	326,000.00	-252,350.08	
		Dispositions	-326,000.00		269,836.72
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047				
		Acquisitions	380,000.00	-325,280.00	
		Dispositions	-73,000.00		64,603.54
SBSNW008	ONEOK INC NEW 5.15% 10-15-2043				
		Dispositions	-735,000.00		672,513.35
		Free Receipt	735,000.00	761,929.58	
SBM9KMD1	ONEOK INC NEW 7.15% DUE 01-15-2051 REG				
		Acquisitions	614,000.00	-663,003.34	
		Dispositions	-614,000.00		719,442.22
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	354,000.00	-274,066.80	
		Dispositions	-493,000.00		409,312.21
C683344105	ONTO INNOVATION INC				
		Acquisitions	1,600.00	-323,880.35	
		Dispositions	-1,600.00		328,141.17
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	5,823,000.00	-4,136,239.77	
		Dispositions	-2,235,000.00		1,650,936.59
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	660,000.00	-559,076.40	
		Dispositions	-1,473,000.00		1,252,831.68
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	3,738,000.00	-2,810,929.89	
		Dispositions	-1,837,000.00		1,394,862.99
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	1,822,000.00	-1,387,051.87	
		Dispositions	-2,094,000.00		1,658,476.48
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	1,461,000.00	-1,180,386.34	
		Dispositions	-1,505,000.00		1,259,271.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	543,000.00	-432,177.06	
		Dispositions	-1,118,000.00		903,953.69
SBL6JQV0	ORACLE CORP 4.7% 09-27-2034				
		Acquisitions	1,640,000.00	-1,635,211.20	
		Dispositions	-1,640,000.00		1,632,563.65
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	799,000.00	-805,833.98	
		Dispositions	-859,000.00		829,660.20
SBLFBZX2	ORACLE CORP 5.375% 09-27-2054				
		Acquisitions	3,745,000.00	-3,736,208.50	
		Dispositions	-2,105,000.00		2,033,003.75
SBLFC9N3	ORACLE CORP 5.5% 09-27-2064				
		Acquisitions	7,241,000.00	-7,174,837.66	
		Dispositions	-1,596,000.00		1,548,598.80
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	258,000.00	-250,957.50	
		Dispositions	-292,000.00		287,673.48
C68389X105	ORACLE CORP COM				
		Acquisitions	13,500.00	-1,660,052.08	
		Dispositions	-13,500.00		1,668,886.79
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	1,030,000.00	-786,236.00	
		Dispositions	-2,371,000.00		1,845,778.50
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	3,293,000.00	-2,410,776.92	
		Dispositions	-3,155,000.00		2,196,348.05
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061				
		Acquisitions	2,942,000.00	-2,133,113.05	
		Dispositions	-3,012,000.00		2,243,833.67
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052				
		Acquisitions	38,000.00	-43,141.78	
		Dispositions	-66,000.00		73,474.76
S9A32GKU	OTC DER CASH COLL REC FROM BNP PARIBAS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC				
		Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		550,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32HLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-120,000.00		120,000.00
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	230,000.00	-230,000.00	
		Dispositions	-230,000.00		230,000.00
SBKP3SZ4	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO				
		Acquisitions	147,000.00	-109,683.43	
		Dispositions	-118,000.00		86,611.41
C68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI				
		Acquisitions	23,365.00	-2,114,427.54	
		Dispositions	-23,365.00		2,285,411.23
SBNSP148	OVINTIV INC 7.1% 07-15-2053				
		Acquisitions	2,215,000.00	-2,436,530.74	
		Dispositions	-440,000.00		482,460.00
C69047Q102	OVINTIV INC COM USD0.01				
		Acquisitions	5,500.00	-262,724.81	
		Dispositions	-19,100.00		833,590.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	7,400.00	-1,147,252.12	
		Dispositions	-24,300.00		3,924,926.56
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	3,285,000.00	-2,204,711.55	
		Dispositions	-3,397,000.00		2,278,568.97
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	2,862,000.00	-2,485,419.42	
		Dispositions	-3,103,000.00		2,637,764.83
C693718108	PACCAR INC COM				
		Acquisitions	2,100.00	-214,142.25	
		Dispositions	-2,100.00		218,729.00
SBD24YZ3	PACIFIC GAS & ELEC CO 3.95% 12-01-2047				
		Acquisitions	175,000.00	-123,961.25	
		Dispositions	-175,000.00		127,995.00
SBBK3XJ5	PACIFIC GAS & ELEC CO 4.6% 06-15-2043				
		Acquisitions	710,000.00	-576,616.90	
		Dispositions	-59,000.00		48,483.84
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044				
		Acquisitions	315,000.00	-261,194.85	
		Dispositions	-22,000.00		18,414.88
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053				
		Acquisitions	60,000.00	-64,189.80	
		Dispositions	-781,000.00		832,334.30
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053				
		Acquisitions	1,051,000.00	-1,134,848.92	
		Dispositions	-1,121,000.00		1,182,800.20
SB7MTCC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042				
		Acquisitions	755,000.00	-558,617.20	
		Dispositions	-1,530,000.00		1,120,617.90
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD				
		Acquisitions	666,000.00	-399,242.61	
		Dispositions	-894,000.00		550,625.93
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-467,660.00	
		Dispositions	-513,000.00		479,024.01
SBRXGPV9	PACIFICORP 5.45% 02-15-2034				
		Acquisitions	370,000.00	-369,337.70	
		Dispositions	-370,000.00		369,733.60
SBRXGPG4	PACIFICORP 5.8% 01-15-2055				
		Acquisitions	3,901,000.00	-3,897,613.37	
		Dispositions	-1,485,000.00		1,456,783.90
C695156109	PACKAGING CORP AMER COM ISIN US6951561090				
		Acquisitions	8,998.00	-1,659,887.01	
		Dispositions	-8,998.00		1,617,605.95
SBP0TWY9	PACKAGING CORP FIXED 3.05% DUE 10-01-2051				
		Acquisitions	154,000.00	-100,231.74	
		Dispositions	-1,875,000.00		1,225,654.01
C697435105	PALO ALTO NETWORKS INC COM USD0.0001				
		Acquisitions	2,550.00	-866,945.07	
		Dispositions	-2,550.00		868,605.25
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	26,500.00	-1,771,041.09	
		Dispositions	-39,080.00		2,717,887.03
C69318G106	PBF ENERGY INC CL A CL A				
		Acquisitions	11,000.00	-580,113.52	
		Dispositions	-11,000.00		580,670.18
SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051				
		Acquisitions	641,000.00	-402,154.13	
		Dispositions	-70,000.00		44,270.80
SBNVTRQ1	PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051				
		Acquisitions	95,000.00	-61,394.70	
		Dispositions	-95,000.00		61,307.30
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	80,000.00	-62,216.80	
		Dispositions	-80,000.00		61,956.00
C70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK				
		Acquisitions	700.00	-110,328.75	
		Dispositions	-700.00		108,926.22

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	450,000.00	-290,038.50	
		Dispositions	-370,000.00		257,568.10
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	690,000.00	-610,470.60	
		Dispositions	-245,000.00		213,218.60
SBSWW1L7	PEPSICO INC 5.25% 07-17-2054				
		Acquisitions	1,660,000.00	-1,655,767.00	
		Dispositions	-640,000.00		659,289.85
C713448108	PEPSICO INC COM				
		Acquisitions	23,200.00	-3,881,225.61	
		Dispositions	-41,078.00		6,984,694.92
C713448FG8	PEPSICO INC SR NT 2.75% 10-21-2051				
		Acquisitions	245,000.00	-161,589.75	
		Dispositions	-1,210,000.00		806,948.55
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	1,352,000.00	-943,225.40	
		Dispositions	-2,747,000.00		1,931,265.28
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	846,000.00	-549,771.39	
		Dispositions	-501,000.00		328,692.47
SBMMB3K5	PFIZER INC 4.4% DUE 05-15-2044				
		Acquisitions	213,000.00	-191,521.08	
		Dispositions	-213,000.00		192,594.58
C717081103	PFIZER INC COM				
		Acquisitions	182,700.00	-5,102,098.52	
		Dispositions	-199,000.00		5,638,159.43
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	770,000.00	-739,078.20	
		Dispositions	-2,490,000.00		2,376,428.44
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	7,614,000.00	-7,510,452.02	
		Dispositions	-9,685,000.00		9,439,888.82
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,930,000.00	-3,772,129.16	
		Dispositions	-4,349,000.00		4,259,843.22
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043				
		Acquisitions	460,000.00	-379,288.40	
		Dispositions	-625,000.00		508,856.25
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	67,600.00	-7,180,768.64	
		Dispositions	-64,000.00		6,850,598.11
SBPG5N93	PHILIP MORRIS INTL INC 5.25% 02-13-2034				
		Acquisitions	805,000.00	-787,378.55	
		Dispositions	-805,000.00		784,940.45
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052				
		Acquisitions	243,000.00	-160,607.61	
		Dispositions	-2,364,000.00		1,619,885.16
SB7RB2F3	PHILLIPS 66 5.875 DUE 05-01-2042				
		Acquisitions	280,000.00	-280,865.20	
		Dispositions	-280,000.00		285,586.00
SBQYLTC5	PHILLIPS 66 CO 4.9% DUE 10-01-2046				
		Acquisitions	618,000.00	-546,382.62	
		Dispositions	-399,000.00		371,544.81
C718546104	PHILLIPS 66 COM				
		Acquisitions	3,000.00	-377,047.50	
		Dispositions	-3,000.00		390,195.65
SBQC4VT7	PHILLIPS 66 COMPANY 5.65% 06-15-2054				
		Acquisitions	681,000.00	-683,738.13	
		Dispositions	-681,000.00		661,447.12
C72147K108	PILGRIMS PRIDE CORP				
		Acquisitions	19,000.00	-709,144.55	
		Dispositions	-19,000.00		808,636.69
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	34,100.00	-1,182,650.64	
		Dispositions	-65,400.00		2,419,922.41
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	102,000.00	-86,867.79	
		Dispositions	-352,000.00		300,660.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF2521	PNC FINANCIAL SERVICES 6.0% DUE 12-31-2049 BEO				
		Acquisitions	869,000.00	-840,211.00	
		Dispositions	-869,000.00		849,647.50
C693475105	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	1,500.00	-269,795.66	
		Dispositions	-1,500.00		271,488.70
SBNHXFV8	PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG				
		Acquisitions	2,340,000.00	-2,041,061.25	
		Dispositions	-2,340,000.00		2,058,112.50
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035				
		Acquisitions	5,339,000.00	-5,442,981.49	
		Dispositions	-2,420,000.00		2,481,250.20
SBPJN8T9	PNC FINL SVCS GROUP INC 5.676% 01-22-2035				
		Acquisitions	4,144,000.00	-4,142,991.91	
		Dispositions	-4,144,000.00		4,147,274.37
SBNNJRJ2	PNC FINL SVCS GROUP INC 6.037% 10-28-2033				
		Acquisitions	251,000.00	-268,891.28	
		Dispositions	-251,000.00		264,521.37
SBN30MP6	PNC FINL SVCS GROUP INC 6.25% 12-31-2049				
		Acquisitions	869,000.00	-821,116.75	
		Dispositions	-869,000.00		848,828.75
C693475BU8	PNC FINL SVCS GROUP INC 6.875% 10-20-2034				
		Acquisitions	420,000.00	-459,219.45	
		Dispositions	-439,000.00		481,211.04
C693506107	PPG IND INC COM				
		Acquisitions	14,600.00	-1,892,785.33	
		Dispositions	-28,300.00		3,840,692.82
SBSMRJG3	PPL CAPITAL FUNDING INC 5.25% 09-01-2034				
		Acquisitions	1,620,000.00	-1,614,587.80	
		Dispositions	-1,620,000.00		1,637,950.55
SBPCRN71	PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034				
		Acquisitions	500,000.00	-499,010.00	
		Dispositions	-500,000.00		495,515.00
C74164M108	PRIMERICA INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,620.00	-632,645.29	
		Dispositions	-1,930.00		455,148.82
C74251V102	PRINCIPAL FINL GROUP INC COM STK				
		Acquisitions	19,700.00	-1,547,663.94	
		Dispositions	-19,700.00		1,624,988.07
C74275K108	PROCORE TECHNOLOGIES INC COM				
		Acquisitions	2,500.00	-171,098.46	
		Dispositions	-2,500.00		164,605.98
SBQWNJ89	PROCTER & GAMBLE CO 4.55% 01-29-2034				
		Acquisitions	480,000.00	-480,000.00	
		Dispositions	-480,000.00		481,137.60
C742718109	PROCTER & GAMBLE COM NPV				
		Acquisitions	2,400.00	-375,842.45	
		Dispositions	-39,700.00		6,300,053.84
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	1,007,000.00	-1,056,402.08	
		Dispositions	-256,000.00		268,106.24
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048				
		Acquisitions	265,000.00	-226,810.85	
		Dispositions	-302,000.00		259,899.30
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG				
		Acquisitions	678,000.00	-564,022.53	
		Dispositions	-644,000.00		566,764.11
C743315103	PROGRESSIVE CORP OH COM				
		Acquisitions	22,330.00	-4,876,688.57	
		Dispositions	-33,960.00		7,902,638.96
SBNRJF94	PROLOGIS L P 5% 01-31-2035				
		Acquisitions	1,425,000.00	-1,408,698.00	
		Dispositions	-952,000.00		951,913.98
SBPDYZF3	PROLOGIS L P 5.0% 03-15-2034				
		Acquisitions	3,200,000.00	-3,185,088.00	
		Dispositions	-1,543,000.00		1,531,013.95
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054				
		Acquisitions	3,121,000.00	-3,100,494.06	
		Dispositions	-1,501,000.00		1,493,135.78

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	1,546,000.00	-1,492,863.07	
		Dispositions	-1,969,000.00		1,889,931.50
SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050				
		Acquisitions	235,000.00	-157,837.75	
		Dispositions	-660,000.00		445,040.37
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	275,000.00	-199,221.00	
		Dispositions	-275,000.00		217,035.50
C69370C100	PTC INC COM				
		Acquisitions	2,600.00	-472,848.89	
		Dispositions	-2,600.00		487,968.10
C74460D109	PUB STORAGE COM				
		Acquisitions	10,005.00	-2,776,368.16	
		Dispositions	-13,935.00		4,379,278.92
SB8BHNS4	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG				
		Acquisitions	320,000.00	-259,841.20	
		Dispositions	-984,000.00		821,761.93
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050				
		Acquisitions	1,011,000.00	-568,737.16	
		Dispositions	-612,000.00		336,648.80
SBKPNNY8	PUBLIC SERVICE ENTERPRISE 5.45% 04-01-2034				
		Acquisitions	880,000.00	-866,034.40	
		Dispositions	-880,000.00		876,930.20
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053				
		Acquisitions	380,000.00	-373,346.20	
		Dispositions	-490,000.00		482,465.50
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050				
		Acquisitions	205,000.00	-137,470.95	
		Dispositions	-667,000.00		460,251.78
SBFY8V23	PUBLIC SVC CO COLO 4.05% 09-15-2049				
		Acquisitions	400,000.00	-320,460.00	
		Dispositions	-200,000.00		156,800.00
SBMFS3F8	PUBLIC SVC ELEC 5.45% 03-01-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,478,000.00	-1,488,815.26	
		Dispositions	-1,478,000.00		1,487,829.56
SBK5HXM8	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049				
		Acquisitions	475,000.00	-330,842.25	
		Dispositions	-475,000.00		347,557.50
SBRDZWS2	PUGET ENERGY INC SR NT 5.33% 06-15-2034				
		Acquisitions	245,000.00	-244,997.55	
		Dispositions	-245,000.00		246,232.35
SB64Y3G6	PUGET SOUND ENERGY 5.795% DUE 03-15-2040				
		Acquisitions	58,000.00	-58,893.78	
		Dispositions	-58,000.00		59,019.64
SBK6LQH5	PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049				
		Acquisitions	380,000.00	-258,194.80	
		Dispositions	-114,000.00		77,107.32
C745867101	PULTE GROUP INC				
		Acquisitions	12,100.00	-1,262,227.56	
		Dispositions	-12,100.00		1,409,389.17
S9MXKVAU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,402.95
S9MXS69U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,482.33
S9MXREJU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,519.91
S9M9QHGU	PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,695.11
S9M9U56U	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U6ZYA0 03/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,454.53
S9M59LTU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,251.41

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M98GMU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U6PTA8 02/09/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,506.61
S9M5EYHU	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,792.49
S9M5LG4U	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,036.84
S9M66YZU	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,404.08
S9M85PHU	PUT SWO EUR BARCGB33 P 3% / R 6MEURIB 317U66IA2 04/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,340.27
S9M7XBSU	PUT SWO EUR BARCGB33 P 3.109% / R 6MEURIB 317U63GA1 24/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,185.50
S9MXC42U	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,282.96
S9M9HFGU	PUT SWO EUR BNPAFRPP P 2.6% / R 6MEURIB 317U6V3A3 13/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,724.99
S9M5SMNU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,588.64
S9M57M9U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,239.68
S9M5QZ3U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,545.54
S9M5WQEU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,571.31
S9M5BZ4U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,092.81
S9M5BDUU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,061.21
S9M96ZHU	PUT SWO EUR BNPAFRPP P 2.85% / R 6MEURIB 317U6PDA5 27/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,351.51
S9M5JEDU	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,697.95
S9M5NRCU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,716.99
S9M68SRU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,445.24
S9M7BZVU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		850.92
S9M7KNEU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,466.31
S9MXHV6U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,600.42
S9MX7AVU	PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,352.86
S9M99D1U	PUT SWO EUR CHASUS33 P 2.7% / R 6MEURIB 317U6R8A7 02/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,590.69

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6T47U	PUT SWO EUR CHASUS33 P 2.77% / R 6MEURIB 317U5IKA4 25/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,419.60
S9M64G1U	PUT SWO EUR CHASUS33 P 2.8% / R 6MEURIB 317U56JA2 15/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,688.56
S9M6EJ3U	PUT SWO EUR CHASUS33 P 2.81% / R 6MEURIB 317U5CUA6 05/04/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,238.44
S9M6SFNU	PUT SWO EUR CHASUS33 P 2.86% / R 6MEURIB 317U5HQA0 22/04/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,839.75
S9M78LRU	PUT SWO EUR CHASUS33 P 2.88% / R 6MEURIB 317U5OTA2 15/05/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.04
S9M76D6U	PUT SWO EUR CHASUS33 P 2.889% / R 6MEURIB 317U5NSA5 13/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,492.05
S9M8CUBU	PUT SWO EUR CHASUS33 P 2.94% / R 6MEURIB 317U6C3A5 15/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		902.11
S9M7AVHU	PUT SWO EUR CHASUS33 P 2.96% / R 6MEURIB 317U5QEA3 17/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.57
S9M7HDZU	PUT SWO EUR CHASUS33 P 2.97% / R 6MEURIB 317U5URA0 29/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,682.10
S9M7T31U	PUT SWO EUR CHASUS33 P 3% / R 6MEURIB 317U60PA7 17/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,369.62
S9M6VC3U	PUT SWO EUR CITIGB2L P 2.78% / R 6MEURIB 317U5K1A0 29/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,169.48
S9M7RMTU	PUT SWO EUR CITIGB2L P 3.03% / R 6MEURIB 317U5YOA5 21/06/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,682.11
S9M6NFUU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,531.13
S9M6X46U	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,224.87
S9M6G46U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,465.97
S9M6PETU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,486.21
S9M61H2U	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,640.63
S9M6CEJU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		952.35
S9M8RF6U	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U6HXA1 05/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,380.72
S9M6KKPU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,333.16
S9M5UE0U	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,382.66
S9M78SUU	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.42
S9M8WEGU	PUT SWO EUR GSCMUS33 P 2.86% / R 6MEURIB 317U6LJA8 15/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,309.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8CQTU	PUT SWO EUR GSCMUS33 P 2.88% / R 6MEURIB 317U6BVA6 15/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,432.61
S9M8EV7U	PUT SWO EUR GSCMUS33 P 2.89% / R 6MEURIB 317U6D5A1 18/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,661.06
S9M79WQU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,647.19
S9M7M86U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XBA1 10/06/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,207.14
S9M7FK8U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		884.47
S9M82E0U	PUT SWO EUR GSCMUS33 P 3.03% / R 6MEURIB 317U65EA8 28/06/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,432.86
S9MYF16U	PUT SWO EUR MSCSUS33 P 2.38% / R 6MEURIB 317U7NZA5 27/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,064.58
S9M73GWU	PUT SWO EUR MSCSUS33 P 2.777% / R 6MEURIB 317U5M9A8 07/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,548.69
S9M5GDRU	PUT SWO EUR MSCSUS33 P 2.8% / R 6MEURIB 317U4WIA7 16/02/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,429.70
S9M8VQUU	PUT SWO EUR MSCSUS33 P 2.91% / R 6MEURIB 317U6LGA1 12/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		951.91
S9M89TWU	PUT SWO EUR MSCSUS33 P 3.12% / R 6MEURIB 317U6AIA3 11/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,437.08
S9MX411U	PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		777.58
S9M9EZLU	PUT SWO EUR RBOSGB2RTCM P 2.62% / R 6MEURIB 317U6UEA3 09/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,310.53
S9M8HSGU	PUT SWO EUR RBOSGB2RTCM P 2.94% / R 6MEURIB 317U6DYA9 22/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.53
S9M8TKCU	PUT SWO EUR RBOSGB2RTCM P 2.95% / R 6MEURIB 317U6IUA2 09/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		748.93
S9M8DC3U	PUT SWO EUR RBOSGB2RTCM P 2.97% / R 6MEURIB 317U6CLA5 17/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,551.02
S9M8BNWU	PUT SWO EUR RBOSGB2RTCM P 3.04% / R 6MEURIB 317U6BCA7 15/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,440.01
S9M8KMYU	PUT SWO EUR UBSWGB2L P 2.9% / R 6MEURIB 317U6EAA3 25/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,244.68
S9M8PZEU	PUT SWO EUR UBSWGB2L P 3.02% / R 6MEURIB 317U6GPA2 02/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,093.59
S9M74YTU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,215.54
S9M86HZU	PUT SWO GBP BARCGB33 P 4.07% / R 1DSONIA 317U67BA7 05/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,972.99
S9M9UN0U	PUT SWO GBP CHASUS33 P 3.85% / R 1DSONIA 317U6ZWA2 03/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,722.98
S9M84RUU	PUT SWO GBP CHASUS33 P 4.15% / R 1DSONIA 317U65XA7 03/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,013.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6A36U	PUT SWO GBP GSCMUS33 P 4.1% / R 1DSONIA 317U5A0A3 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,284.20
S9M95UPU	PUT SWO USD BARCGB33 P 3.955% / R 1DSOFR 317U6P8A1 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9M78NSU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,860.00
S9M9RURU	PUT SWO USD BNPAFRPP P 3.595% / R 1DSOFR 317U6YYA3 09/27/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,515.00
S9M9PPEU	PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M81L0U	PUT SWO USD BNPAFRPP P 4.41% / R 1DSOFR 317U64VA2 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,610.00
S9MX455U	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,680.00
S9M8NA5U	PUT SWO USD BOFAUS6S P 4.25% / R 1DSOFR 317U6GIA0 08/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,080.00
S9M75H0U	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00
S9M7NCRU	PUT SWO USD BOFAUS6S P 4.35% / R 1DSOFR 317U5XSA3 07/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,600.00
S9M76L3U	PUT SWO USD BOFAUS6S P 4.41% / R 1DSOFR 317U5ODA9 05/13/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9MX6GGU	PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX4X9U	PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9MX4Y1U	PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9M9WBVU	PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,140.00
S9M9CV1U	PUT SWO USD CHASUS33 P 3.615% / R 1DSOFR 317U6SNA8 09/06/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,920.00
S9M9GULU	PUT SWO USD CHASUS33 P 3.64% / R 1DSOFR 317U6UZA0 09/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,830.00
S9M9GPPU	PUT SWO USD CHASUS33 P 3.678% / R 1DSOFR 317U6UUA5 09/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M5SNPU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U51FA7 03/01/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M98X1U	PUT SWO USD CHASUS33 P 3.82% / R 1DSOFR 317U6R2A3 08/30/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,265.00
S9M98DDU	PUT SWO USD CHASUS33 P 3.875% / R 1DSOFR 317U6Q7A0 08/30/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,250.00
S9M6KMEU	PUT SWO USD CHASUS33 P 3.95% / R 1DSOFR 317U5FGA5 04/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9M8HMZU	PUT SWO USD CHASUS33 P 3.99% / R 1DSOFR 317U6DZA8 07/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,600.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8GMNU	PUT SWO USD CHASUS33 P 4.025% / R 1DSOFR 317U6DCA3 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,120.00
S9M6A73U	PUT SWO USD CHASUS33 P 4.1% / R 1DSOFR 317U5AMA9 03/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,930.00
S9M85LMU	PUT SWO USD CHASUS33 P 4.15% / R 1DSOFR 317U66LA8 07/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M65WVU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U56SA2 03/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9M86NKU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U67EA4 07/05/2024				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		4,165.00
S9M7EY4U	PUT SWO USD CHASUS33 P 4.47% / R 1DSOFR 317U5TUA9 05/24/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,615.00
S9M7JVBU	PUT SWO USD CHASUS33 P 4.48% / R 1DSOFR 317U5VIA8 06/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M61H0U	PUT SWO USD CITIUS33 P 3.83% / R 1DSOFR 317U54QA9 03/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,845.00
S9M5GHGU	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,560.00
S9M8LENU	PUT SWO USD CITIUS33 P 4.06% / R 1DSOFR 317U6F5A6 07/26/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,895.00
S9M6W87U	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,160.00
S9M75YQU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX219U	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,493.75
S9MX1SVU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,546.25
S9MX9PTU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9MXFV4U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,522.00
S9MXDN7U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,191.00
S9MXJF2U	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,325.00
S9M9NYGU	PUT SWO USD GSCMUS33 P 3.537% / R 1DSOFR 317U6XCA9 09/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,390.00
S9M9MS3U	PUT SWO USD GSCMUS33 P 3.547% / R 1DSOFR 317U6WGA7 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,240.00
S9M9QYRU	PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M9MS0U	PUT SWO USD GSCMUS33 P 3.57% / R 1DSOFR 317U6W8A6 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,220.00
S9M9LX4U	PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,320.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9K93U	PUT SWO USD GSCMUS33 P 3.631% / R 1DSOFR 317U6VUA3 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M9CQ0U	PUT SWO USD GSCMUS33 P 3.632% / R 1DSOFR 317U6SPA6 09/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,840.00
S9M9K91U	PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317U6VQA8 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,870.00
S9M58SXU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,010.00
S9M99M3U	PUT SWO USD GSCMUS33 P 3.76% / R 1DSOFR 317U6RKA3 09/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M5GAHU	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,150.00
S9M98EFU	PUT SWO USD GSCMUS33 P 3.864% / R 1DSOFR 317U6Q9A8 08/30/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,923.75
S9MXS29U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,896.25
S9M8XEAU	PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M6G00U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,625.00
S9M96WPU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U6PEA4 08/26/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		4,070.00
S9M91X8U	PUT SWO USD GSCMUS33 P 3.908% / R 1DSOFR 317U6N0A4 08/19/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M5MZCU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,565.00
S9M96WRU	PUT SWO USD GSCMUS33 P 3.915% / R 1DSOFR 317U6PIA0 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9M8UG2U	PUT SWO USD GSCMUS33 P 3.919% / R 1DSOFR 317U6L9A9 08/12/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,310.00
S9M5JDHU	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		5,280.00
S9M8WEFU	PUT SWO USD GSCMUS33 P 3.945% / R 1DSOFR 317U6LPA1 08/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M94ZJU	PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,884.00
S9MXUV3U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,246.25
S9M95YHU	PUT SWO USD GSCMUS33 P 3.961% / R 1DSOFR 317U6OZA4 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M92SFU	PUT SWO USD GSCMUS33 P 3.963% / R 1DSOFR 317U6NGA7 08/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,860.00
S9M5LYWU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,880.00
S9MXWNNU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,158.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8EV4U	PUT SWO USD GSCMUS33 P 3.978% / R 1DSOFR 317U6D8A8 07/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,700.00
S9M94ZKU	PUT SWO USD GSCMUS33 P 3.993% / R 1DSOFR 317U6OPA5 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8JPVU	PUT SWO USD GSCMUS33 P 3.998% / R 1DSOFR 317U6E6A8 07/24/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,437.50
S9M8CQPU	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U6C6A2 07/24/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,360.00
S9MYFR6U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9M8TGNU	PUT SWO USD GSCMUS33 P 4.029% / R 1DSOFR 317U6J9A4 08/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M5JZ0U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8GKLU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U6DAA5 07/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,730.00
S9M8RXVU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M63A0U	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,870.00
S9M6MQMU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,383.50
S9M6MQPU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M8MZ7U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U6G3A6 07/29/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50
S9M63ZZU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,975.00
S9M8CQNU	PUT SWO USD GSCMUS33 P 4.139% / R 1DSOFR 317U6BZA2 07/15/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,075.00
S9M67XTU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M6PGWU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,441.25
S9M68PTU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00
S9M84NEU	PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,685.00
S9M8PVRU	PUT SWO USD GSCMUS33 P 4.195% / R 1DSOFR 317U6H2A5 08/02/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M89QDU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U6AJA2 07/08/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,575.00
S9M7PXJU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M82D7U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,430.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M82D8U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,230.00
S9M7ATNU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,913.75
S9M78KVU	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,800.00
S9M7BXUU	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,340.00
S9M7ES2U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,791.25
S9M7H06U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9MXAQXU	PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,240.00
S9M5SXVU	PUT SWO USD MSCSUS33 P 3.555% / R 1DSOFR 317U51DA9 03/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,572.50
S9M5SXXU	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U51HA5 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,400.00
S9M5SLZU	PUT SWO USD MSCSUS33 P 3.71% / R 1DSOFR 317U51BA1 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9M5CE2U	PUT SWO USD MSCSUS33 P 3.85% / R 1DSOFR 317U4VTA7 02/12/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,400.00
S9MXPCDU	PUT SWO USD MSCSUS33 P 3.866% / R 1DSOFR 317U7D5A0 11/12/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,174.00
S9M6JLTU	PUT SWO USD MSCSUS33 P 3.9% / R 1DSOFR 317U5F2A0 04/11/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,510.00
S9M5UZLU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U51YA6 03/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,590.00
S9M5X44U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U54GA0 03/11/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,568.75
S9M6DHBU	PUT SWO USD MSCSUS33 P 4.024% / R 1DSOFR 317U5BQA3 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M6DHAU	PUT SWO USD MSCSUS33 P 4.027% / R 1DSOFR 317U5BPA4 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8MBCU	PUT SWO USD MSCSUS33 P 4.04% / R 1DSOFR 317U6FJA1 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M69P5U	PUT SWO USD MSCSUS33 P 4.07% / R 1DSOFR 317U59MA2 03/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,607.50
S9M6T74U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U5IPA9 04/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,003.75
S9M6DGZU	PUT SWO USD MSCSUS33 P 4.088% / R 1DSOFR 317U5BOA5 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M6UH7U	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U5J4A0 04/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,220.00
S9M8MBEU	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U6FNA6 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,064.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M62A3U	PUT SWO USD MSCSUS33 P 4.1% / R 1DSOFR 317U54VA3 03/13/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9M8QRPU	PUT SWO USD MSCSUS33 P 4.115% / R 1DSOFR 317U6HVA3 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,180.00
S9M63L3U	PUT SWO USD MSCSUS33 P 4.135% / R 1DSOFR 317U56BA0 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9M67ZEU	PUT SWO USD MSCSUS33 P 4.16% / R 1DSOFR 317U58GA1 03/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M6B31U	PUT SWO USD MSCSUS33 P 4.25% / R 1DSOFR 317U5AYA6 04/02/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,573.75
S9M7U28U	PUT SWO USD MSCSUS33 P 4.265% / R 1DSOFR 317U61MA8 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,380.00
S9M7LPVU	PUT SWO USD MSCSUS33 P 4.3% / R 1DSOFR 317U5WJA5 06/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,520.00
S9M8WGYU	PUT SWO USD NGFPUS33 P 3.936% / R 1DSOFR 317U6LRA9 08/15/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,850.00
S9M6X92U	PUT SWO USD NGFPUS33 P 4.2% / R 1DSOFR 317U5LMA5 05/02/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9M7M37U	PUT SWO USD NGFPUS33 P 4.235% / R 1DSOFR 317U5XQA5 06/10/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,150.00
S9MXH43U	PUT SWO USD PNBPUS33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9MXGL4U	PUT SWO USD PNBPUS33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXGL2U	PUT SWO USD PNBPUS33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXE75U	PUT SWO USD PNBPUS33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9MXKA7U	PUT SWO USD PNBPUS33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,460.00
S9M9SRNU	PUT SWO USD PNBPUS33CHA P 3.56% / R 1DSOFR 317U6ZLA4 09/30/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,925.00
S9M9GSQU	PUT SWO USD PNBPUS33CHA P 3.68% / R 1DSOFR 317U6UWA3 09/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,892.50
S9M9935U	PUT SWO USD PNBPUS33CHA P 3.725% / R 1DSOFR 317U6RGA8 09/03/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,610.00
S9M9937U	PUT SWO USD PNBPUS33CHA P 3.757% / R 1DSOFR 317U6RMA1 09/03/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,580.00
S9MXRPZU	PUT SWO USD PNBPUS33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,005.00
S9MXPC7U	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,494.00
S9MXPC9U	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,796.00
S9MXPC6U	PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,510.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8X48U	PUT SWO USD PNBPUS33CHA P 3.9% / R 1DSOFR 317U6MKA4 08/19/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9M95L0U	PUT SWO USD PNBPUS33CHA P 3.95% / R 1DSOFR 317U6P1A8 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,270.00
S9M5MD6U	PUT SWO USD PNBPUS33CHA P 3.952% / R 1DSOFR 317U4Z7A2 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,610.00
S9MXU12U	PUT SWO USD PNBPUS33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,173.75
S9M8CWHU	PUT SWO USD PNBPUS33CHA P 3.986% / R 1DSOFR 317U6BXA4 07/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9MXVVUU	PUT SWO USD PNBPUS33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,511.25
S9M6CBAU	PUT SWO USD PNBPUS33CHA P 4.04% / R 1DSOFR 317U5BAA0 03/28/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,260.00
S9M6UT1U	PUT SWO USD PNBPUS33CHA P 4.09% / R 1DSOFR 317U5J6A8 04/26/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,520.00
S9MYCW3U	PUT SWO USD PNBPUS33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,397.50
S9M6RGWU	PUT SWO USD PNBPUS33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,322.50
S9MYEPXU	PUT SWO USD PNBPUS33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,132.00
S9M67WJU	PUT SWO USD PNBPUS33CHA P 4.138% / R 1DSOFR 317U57ZA2 03/21/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,385.00
S9M74E6U	PUT SWO USD PNBPUS33CHA P 4.193% / R 1DSOFR 317U5MSA7 05/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,580.00
S9M73LKU	PUT SWO USD PNBPUS33CHA P 4.2% / R 1DSOFR 317U5MEA2 05/06/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,540.00
S9M7315U	PUT SWO USD PNBPUS33CHA P 4.222% / R 1DSOFR 317U5MKA5 05/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,620.00
S9M88VBU	PUT SWO USD PNBPUS33CHA P 4.235% / R 1DSOFR 317U69VA1 07/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,060.00
S9M7PUPU	PUT SWO USD PNBPUS33CHA P 4.28% / R 1DSOFR 317U5Y5A6 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M7PURU	PUT SWO USD PNBPUS33CHA P 4.295% / R 1DSOFR 317U5YDA7 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M75C6U	PUT SWO USD PNBPUS33CHA P 4.328% / R 1DSOFR 317U5NLA2 05/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9MXE23U	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,560.00
S9M9PUUU	PUT SWO USD UBSWUS33 P 3.598% / R 1DSOFR 317U6XYA5 09/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M58RDU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,507.50
S9MY2VWU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,810.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00131LAS4	PVTPL AIA GROUP LTD 5.4% 09-30-2054				
		Acquisitions	1,105,000.00	-1,098,988.80	
		Dispositions	-445,000.00		439,780.15
C00131LAR6	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM 4.95% 03-30-2035				
		Acquisitions	830,000.00	-826,978.80	
		Dispositions	-581,000.00		570,710.49
C009279AC4	PVTPL AIRBUS GROUP 3.95% 04-10-2047				
		Acquisitions	150,000.00	-124,830.00	
		Dispositions	-1,130,000.00		994,015.80
C00973RAP8	PVTPL AKER BP ASA 5.8% 10-01-2054				
		Acquisitions	1,155,000.00	-1,153,954.10	
		Dispositions	-343,000.00		328,998.74
SBLHM470	PVTPL ALLIANZ SE ALLIANZ SE 3.2% DUE 12-31-2049/10-30-2027 BEO				
		Acquisitions	600,000.00	-491,250.00	
		Dispositions	-600,000.00		504,750.00
C00218QAB6	PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031				
		Acquisitions	640,000.00	-640,000.00	
		Dispositions	-227,000.00		219,531.70
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054				
		Acquisitions	1,156,000.00	-1,136,821.96	
		Dispositions	-230,000.00		229,673.40
SBF2FM67	PVTPL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO				
		Acquisitions	400,000.00	-333,608.00	
		Dispositions	-400,000.00		357,480.00
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033				
		Acquisitions	2,615,000.00	-2,634,907.55	
		Dispositions	-2,185,000.00		2,215,390.51
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053				
		Acquisitions	4,134,000.00	-4,301,630.90	
		Dispositions	-5,010,000.00		5,126,518.91
SBRXGPY2	PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036				
		Acquisitions	610,000.00	-603,314.40	
		Dispositions	-610,000.00		604,276.00
SBS44CF2	PVTPL BLACKSTONE PRIVATE CR FD 5.95% 07-16-2029				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	937,000.00	-927,142.76	
		Dispositions	-937,000.00		939,832.03
SBTG0114	PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034				
		Acquisitions	3,705,000.00	-3,619,710.90	
		Dispositions	-784,000.00		777,529.17
C05565ASK0	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO				
		Acquisitions	1,331,000.00	-1,057,937.50	
		Dispositions	-1,331,000.00		1,095,307.50
C05602XDJ4	PVTPL BNP PARIBAS 8.0% 12-31-2049				
		Acquisitions	2,178,000.00	-2,197,887.50	
		Dispositions	-2,178,000.00		2,232,981.25
SBQ66GR2	PVTPL BOEING CO 6.528% 05-01-2034				
		Acquisitions	3,130,000.00	-3,158,790.50	
		Dispositions	-3,130,000.00		3,207,359.15
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054				
		Acquisitions	3,879,000.00	-3,969,448.95	
		Dispositions	-1,311,000.00		1,374,806.09
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064				
		Acquisitions	14,093,000.00	-14,328,466.19	
		Dispositions	-1,406,000.00		1,520,644.47
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035				
		Acquisitions	3,708,000.00	-3,739,979.65	
		Dispositions	-2,108,000.00		2,212,168.68
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO				
		Acquisitions	2,172,000.00	-1,960,946.76	
		Dispositions	-2,172,000.00		1,906,798.80
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051				
		Acquisitions	5,273,000.00	-3,974,744.51	
		Dispositions	-801,000.00		623,333.25
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037				
		Acquisitions	3,830,000.00	-3,640,348.81	
		Dispositions	-4,825,000.00		4,604,204.27
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				
		Acquisitions	3,873,000.00	-2,946,532.58	
		Dispositions	-5,474,000.00		4,194,450.94

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12803RAH7	PVTPL CAIXABANK SA 6.037% 06-15-2035				
		Acquisitions	920,000.00	-920,000.00	
		Dispositions	-920,000.00		975,985.80
SBKPK093	PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039				
		Acquisitions	1,185,000.00	-972,393.96	
		Dispositions	-1,409,000.00		1,157,716.21
SBKPK082	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035				
		Acquisitions	268,000.00	-225,546.12	
		Dispositions	-663,000.00		540,403.50
C05612RAA7	PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT 05-15-2039				
		Acquisitions	305,000.00	-305,190.63	
		Dispositions	-3,963.09		3,963.09
C202712BV6	PVTPL COMMONWEALTH BK AUSTRALIA 5.837% 03-13-2034				
		Acquisitions	4,103,000.00	-4,119,622.67	
		Dispositions	-4,103,000.00		4,213,539.89
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054				
		Acquisitions	1,465,000.00	-1,463,124.80	
		Dispositions	-1,465,000.00		1,480,441.10
SBTCK8T5	PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034				
		Acquisitions	1,900,000.00	-1,893,293.00	
		Dispositions	-1,900,000.00		1,897,378.00
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035				
		Acquisitions	705,000.00	-705,000.00	
		Dispositions	-350,000.00		352,737.00
C225313AP0	PVTPL CREDIT AGRICOLE SA 4.75% DUE 12-31-2049 BEO				
		Acquisitions	1,221,000.00	-1,030,532.50	
		Dispositions	-1,221,000.00		1,085,355.00
SB4K4RG4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO				
		Acquisitions	174,000.00	-187,692.03	
		Dispositions	-998,000.00		1,075,255.28
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050				
		Acquisitions	2,598,000.00	-1,928,244.07	
		Dispositions	-1,950,000.00		1,482,972.00
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,034,000.00	-4,000,181.77	
		Dispositions	-2,234,000.00		2,208,381.40
SBR1WPT7	PVTPL ERAC USA FINANCE LLC 5.2% 10-30-2034				
		Acquisitions	840,000.00	-840,021.00	
		Dispositions	-840,000.00		824,877.80
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038				
		Acquisitions	4,261,000.00	-4,363,292.10	
		Dispositions	-1,300,000.00		1,364,023.94
SBRRG3W2	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035				
		Acquisitions	950,000.00	-947,748.50	
		Dispositions	-950,000.00		967,556.00
SBRS7WC7	PVTPL GLENCORE FDG LLC 5.634% 04-04-2034				
		Acquisitions	773,000.00	-799,204.13	
		Dispositions	-773,000.00		781,263.37
SBPBJK11	PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051				
		Acquisitions	378,000.00	-247,223.66	
		Dispositions	-388,000.00		254,965.92
SBRS7WF0	PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054				
		Acquisitions	2,709,000.00	-2,745,069.74	
		Dispositions	-2,352,000.00		2,350,431.51
C40052VAE4	PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047				
		Acquisitions	200,000.00	-171,456.00	
		Dispositions	-200,000.00		176,112.00
SBPG4QX5	PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035				
		Acquisitions	420,000.00	-418,521.60	
		Dispositions	-420,000.00		421,213.80
SBSNSBY7	PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054				
		Acquisitions	920,000.00	-920,000.00	
		Dispositions	-405,000.00		408,017.25
C585270AD3	PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054				
		Acquisitions	1,412,000.00	-1,412,000.00	
		Dispositions	-1,412,000.00		1,452,948.00
SBPQTKJ4	PVTPL MERCEDES-BENZ FIN NA 5.0% 01-11-2034				
		Acquisitions	1,050,000.00	-1,048,771.50	
		Dispositions	-1,050,000.00		1,025,485.83

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054				
		Acquisitions	1,630,000.00	-1,589,065.40	
		Dispositions	-745,000.00		724,700.95
SBJHK061	PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069				
		Acquisitions	508,000.00	-418,807.53	
		Dispositions	-369,000.00		299,443.23
SBSWT884	PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034				
		Acquisitions	830,000.00	-827,941.60	
		Dispositions	-640,000.00		640,090.60
SBPW8MM2	PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 5.75%11-15-2041				
		Acquisitions	390,000.00	-394,937.46	
		Dispositions	-132,000.00		134,352.24
C654579AN1	PVTPL NIPPON LIFE INSURANCE 5.95% 04-16-2054				
		Acquisitions	2,211,000.00	-2,211,000.00	
		Dispositions	-2,211,000.00		2,212,855.00
SBNKHR88	PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.45%DUE 09-15-2028 BEO				
		Acquisitions	229,000.00	-196,874.28	
		Dispositions	-330,000.00		284,280.65
SBPLQFF1	PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054				
		Acquisitions	345,000.00	-344,089.20	
		Dispositions	-345,000.00		358,468.80
SBSY1XL6	PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054				
		Acquisitions	1,260,000.00	-1,259,470.80	
		Dispositions	-315,000.00		327,744.90
SBMTYKX9	PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034				
		Acquisitions	1,595,000.00	-1,586,222.50	
		Dispositions	-1,595,000.00		1,603,314.43
SBM8SW70	PVTPL ROCHE HLDGS INC 4.985% 03-08-2034				
		Acquisitions	1,805,000.00	-1,809,425.75	
		Dispositions	-285,000.00		287,696.10
C771196CH3	PVTPL ROCHE HLDGS INC 5.593% 11-13-2033				
		Acquisitions	915,000.00	-966,064.75	
		Dispositions	-2,605,000.00		2,700,316.05
C83272GAC5	PVTPL SMURFIT KAPPA TREASURY 5.438% 04-03-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		497,073.25
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054				
		Acquisitions	1,652,000.00	-1,643,816.80	
		Dispositions	-906,000.00		916,934.84
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055				
		Acquisitions	3,050,000.00	-3,052,805.60	
		Dispositions	-1,810,000.00		1,781,003.50
SBSWYND9	PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034				
		Acquisitions	605,000.00	-604,092.50	
		Dispositions	-605,000.00		639,720.95
SBPGN870	PVTPL SOLVENTUM CORP 5.6% 03-23-2034				
		Acquisitions	1,845,000.00	-1,850,192.15	
		Dispositions	-435,000.00		430,071.45
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054				
		Acquisitions	9,652,000.00	-9,453,075.68	
		Dispositions	-3,977,000.00		3,962,106.37
SBPVFGY4	PVTPL SOLVENTUM CORP 6.0% 05-15-2064				
		Acquisitions	3,890,000.00	-3,850,646.12	
		Dispositions	-428,000.00		411,245.18
C86564CAE0	PVTPL SUMITOMO LIFE INSUR 5.875% 12-31-2049				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-1,330,000.00		1,317,222.50
C902613AK4	PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO				
		Acquisitions	331,000.00	-278,079.72	
		Dispositions	-331,000.00		282,554.84
C902613AD0	PVTPL UBS GROUP AG 4.375% DUE 12-31-2049				
		Acquisitions	2,411,000.00	-1,907,431.25	
		Dispositions	-2,411,000.00		1,990,590.00
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035				
		Acquisitions	851,000.00	-853,109.03	
		Dispositions	-851,000.00		838,975.39
C225401BG2	PVTPL UBS GROUP AG 6.301% 09-22-2034				
		Acquisitions	528,000.00	-554,677.36	
		Dispositions	-3,623,000.00		3,802,599.82

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	1,703,000.00	-2,054,714.55	
		Dispositions	-5,333,000.00		6,573,078.97
C902613BE7	PVTPL UBS GROUP AG 9.25% 12-31-2049				
		Acquisitions	1,820,000.00	-2,000,645.15	
		Dispositions	-2,670,000.00		3,013,298.75
SBN4JN93	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033				
		Acquisitions	1,105,000.00	-1,104,558.00	
		Dispositions	-2,090,000.00		2,067,365.40
C74736K101	QORVO INC COM				
		Acquisitions	8,200.00	-859,099.25	
		Dispositions	-34,300.00		3,747,979.26
SBMV6XQ7	QUALCOMM INC 3.25% DUE 05-20-2050				
		Acquisitions	401,000.00	-279,689.48	
		Dispositions	-401,000.00		283,490.96
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	396,000.00	-331,741.08	
		Dispositions	-1,166,000.00		983,409.74
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052				
		Acquisitions	57,000.00	-48,353.10	
		Dispositions	-220,000.00		193,392.34
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045				
		Acquisitions	401,000.00	-377,528.41	
		Dispositions	-1,233,000.00		1,128,864.88
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	65,000.00	-69,679.75	
		Dispositions	-65,000.00		70,171.15
C747525103	QUALCOMM INC COM				
		Acquisitions	7,900.00	-1,433,189.76	
		Dispositions	-47,200.00		7,959,641.04
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	2,800.00	-403,257.07	
		Dispositions	-2,800.00		421,231.01
C750236101	RADIAN GROUP INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,100.00	-515,629.14	
		Dispositions	-15,100.00		516,694.17
C751212101	RALPH LAUREN CORP CL A CL A				
		Acquisitions	200.00	-44,188.50	
		Dispositions	-100.00		23,453.64
C750917106	RAMBUS INC DEL COM				
		Acquisitions	13,800.00	-770,077.96	
		Dispositions	-13,800.00		800,737.87
C754730109	RAYMOND JAMES FNCL INC COM STK				
		Acquisitions	5,700.00	-623,539.25	
		Dispositions	-5,700.00		650,452.30
C754907103	RAYONIER INC REIT				
		Acquisitions	14,200.00	-471,368.83	
		Dispositions	-14,200.00		427,691.60
SBL6C8W4	REALTY INCOME CORP 2.85% DUE 12-15-2032				
		Acquisitions	864,000.00	-715,231.74	
		Dispositions	-2,337,000.00		1,995,384.83
SBT026V1	REALTY INCOME CORP 4.45% 09-15-2026				
		Dispositions	-2,000,000.00		1,993,780.00
		Free Receipt	2,000,000.00	1,971,769.46	
SBQHNMX0	REALTY INCOME CORP 5.125% 02-15-2034				
		Acquisitions	2,688,000.00	-2,650,178.88	
		Dispositions	-2,688,000.00		2,586,678.72
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01				
		Acquisitions	800.00	-129,616.96	
		Dispositions	-800.00		126,782.98
SBR87506	REGENCY CENTERS CORP 5.25% 01-15-2034				
		Acquisitions	989,000.00	-980,893.31	
		Dispositions	-736,000.00		719,652.61
C758849103	REGENCY CTRS CORP COM				
		Acquisitions	7,700.00	-484,630.01	
		Dispositions	-7,700.00		468,599.05
C75884RAY9	REGENCY CTRS L P 4.65% DUE 03-15-2049				
		Acquisitions	266,000.00	-227,983.28	
		Dispositions	-266,000.00		234,760.96

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C75886F107	REGENERON PHARMACEUTICALS INC COM				
		Acquisitions	1,184.00	-1,085,363.82	
		Dispositions	-2,364.00		2,247,652.77
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	4,500.00	-911,244.26	
		Dispositions	-11,283.00		2,127,194.44
C760759100	REPUBLIC SVCS INC COM				
		Acquisitions	4,700.00	-876,529.77	
		Dispositions	-4,700.00		882,311.87
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	2,387,000.00	-2,396,595.74	
		Dispositions	-1,249,000.00		1,155,355.47
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	238,000.00	-226,637.95	
		Dispositions	-49,000.00		45,857.14
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	524,000.00	-330,937.88	
		Dispositions	-197,000.00		124,348.06
C749607107	RLI CORP COM				
		Acquisitions	3,300.00	-475,984.13	
		Dispositions	-3,300.00		463,367.86
C771049103	ROBLOX CORP COM USD0.0001 CL A				
		Acquisitions	15,000.00	-666,408.20	
		Dispositions	-14,600.00		649,469.48
SBJZD8R9	ROGERS 5% DUE 03-15-2044				
		Acquisitions	289,000.00	-251,935.75	
		Dispositions	-634,000.00		572,911.63
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Acquisitions	1,044,000.00	-736,302.66	
		Dispositions	-617,000.00		435,726.04
SB84QCZ8	ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043				
		Acquisitions	1,749,000.00	-1,490,942.28	
		Dispositions	-426,000.00		367,929.78
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	737,000.00	-608,871.33	
		Dispositions	-1,684,000.00		1,410,872.41
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	1,281,000.00	-1,086,412.49	
		Dispositions	-4,547,000.00		3,757,342.94
SBF6DY72	ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043				
		Acquisitions	298,000.00	-276,335.40	
		Dispositions	-298,000.00		284,426.10
C778296103	ROSS STORES INC COM				
		Acquisitions	7,800.00	-1,061,753.07	
		Dispositions	-7,800.00		1,129,149.05
C78081BAS2	ROYALTY PHARMA PLC 5.9% 09-02-2054				
		Acquisitions	615,000.00	-600,344.55	
		Dispositions	-615,000.00		609,030.40
CG7709Q104	ROYALTY PHARMA PLC COM USD0.0001 CLASS A				
		Acquisitions	5,900.00	-163,490.54	
		Dispositions	-54,448.00		1,571,584.57
C749685103	RPM INTL INC				
		Acquisitions	300.00	-38,511.85	
		Dispositions	-21,051.00		2,388,032.14
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				
		Acquisitions	1,963,000.00	-1,248,600.12	
		Dispositions	-106,000.00		67,465.82
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				
		Acquisitions	1,142,000.00	-750,318.54	
		Dispositions	-1,578,000.00		1,026,679.80
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046				
		Acquisitions	543,000.00	-399,804.58	
		Dispositions	-4,429,000.00		3,438,122.83
SBMQ9JS5	RTX CORPORATION 4.35% DUE 04-15-2047				
		Acquisitions	89,000.00	-72,349.88	
		Dispositions	-520,000.00		440,071.15
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	1,325,000.00	-1,173,840.28	
		Dispositions	-5,876,000.00		5,218,068.37

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYVN9P3	RTX CORPORATION 4.625% 11-16-2048				
		Acquisitions	320,000.00	-278,419.20	
		Dispositions	-590,000.00		513,547.80
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	124,000.00	-120,412.68	
		Dispositions	-2,176,000.00		2,101,320.66
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054				
		Acquisitions	1,676,000.00	-1,891,363.80	
		Dispositions	-1,346,000.00		1,498,489.25
C75513E101	RTX CORPORATION COMSTK				
		Acquisitions	300.00	-35,489.12	
		Dispositions	-300.00		34,333.29
SBJ12BR1	RWJ BARNABAS HLTH 3.949% DUE 07-01-2046				
		Acquisitions	226,000.00	-180,187.54	
		Dispositions	-226,000.00		194,095.58
C78351F107	RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A				
		Acquisitions	5,400.00	-343,817.73	
		Dispositions	-5,400.00		378,600.38
C783549108	RYDER SYS INC COM				
		Acquisitions	3,200.00	-362,739.00	
		Dispositions	-7,900.00		1,029,584.47
C78377T107	RYMAN HOSPITALITY PPTYS INC COM				
		Acquisitions	5,000.00	-563,048.84	
		Dispositions	-13,900.00		1,542,618.43
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	6,640.00	-2,902,604.95	
		Dispositions	-6,640.00		3,033,295.71
C79466L302	SALESFORCE INC COM USD0.001				
		Acquisitions	1,590.00	-435,253.78	
		Dispositions	-19,021.00		5,413,022.90
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	515,000.00	-368,693.65	
		Dispositions	-467,000.00		333,031.71
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,079,000.00	-694,881.68	
		Dispositions	-1,835,000.00		1,245,703.23
SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051				
		Acquisitions	1,027,000.00	-693,024.91	
		Dispositions	-85,000.00		57,416.65
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047				
		Acquisitions	70,000.00	-51,644.60	
		Dispositions	-70,000.00		53,593.40
SBNZJ110	SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023				
		Acquisitions	381,000.00	-383,882.83	
		Dispositions	-308,000.00		301,864.01
SBPTK7J3	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054				
		Acquisitions	678,000.00	-667,483.94	
		Dispositions	-193,000.00		186,903.13
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	148,000.00	-98,951.32	
		Dispositions	-101,000.00		69,578.90
C80282KBJ4	SANTANDER HLDGS USA INC 6.174% 01-09-2030				
		Acquisitions	1,354,000.00	-1,354,924.84	
		Dispositions	-1,354,000.00		1,361,514.84
C803607100	SAREPTA THERAPEUTICS INC COM				
		Acquisitions	1,700.00	-255,875.63	
		Dispositions	-1,700.00		240,832.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	23,625.00	-4,896,225.27	
		Dispositions	-21,644.00		4,801,728.41
SBNNRKG4	SCHLUMBERGER INVT SA 5.0% 06-01-2034				
		Acquisitions	1,035,000.00	-1,017,736.20	
		Dispositions	-49,000.00		47,878.88
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	10,800.00	-565,915.04	
		Dispositions	-9,400.00		451,452.83
SBLGYRK1	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034				
		Acquisitions	1,411,000.00	-1,475,852.28	
		Dispositions	-2,749,000.00		2,861,142.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMHCD69	SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250				
		Acquisitions	1,119,000.00	-941,358.75	
		Dispositions	-1,119,000.00		956,580.45
CG7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC				
		Acquisitions	1,200.00	-103,016.19	
		Dispositions	-1,200.00		114,852.91
C81211K100	SEALED AIR CORP NEW COM STK				
		Acquisitions	20,200.00	-692,389.92	
		Dispositions	-20,200.00		741,394.65
SB4T9B57	SEMPRA 6% DUE 10-15-2039				
		Acquisitions	1,968,000.00	-1,994,502.94	
		Dispositions	-253,000.00		258,792.93
C816851BS7	SEMPRA 6.875% 10-01-2054				
		Acquisitions	2,980,000.00	-2,951,511.20	
		Dispositions	-1,627,000.00		1,643,052.50
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038				
		Acquisitions	575,000.00	-473,296.15	
		Dispositions	-370,000.00		297,407.38
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	2,800.00	-109,179.00	
		Dispositions	-2,800.00		114,537.81
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	2,980.00	-2,306,967.33	
		Dispositions	-5,546.00		4,443,532.18
CG8068L108	SHARKNINJA COM USD0.0001				
		Acquisitions	22,300.00	-1,502,162.37	
		Dispositions	-22,300.00		1,744,480.80
SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050				
		Dispositions	-250,000.00		178,595.00
		Free Receipt	1,907,000.00	1,844,893.55	
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,171,000.00	-1,023,433.72	
		Dispositions	-4,184,000.00		770,199.77
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	210,000.00	-184,409.40	
		Dispositions	-1,025,000.00		597,253.00
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	1,669,000.00	-1,107,360.57	
		Dispositions	-2,711,000.00		1,834,153.45
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050				
		Acquisitions	990,000.00	-692,251.41	
		Dispositions	-2,285,000.00		271,961.54
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	56,000.00	-42,851.20	
		Dispositions	-1,846,000.00		46,120.72
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	1,191,000.00	-971,582.78	
		Dispositions	-8,453,000.00		931,384.29
SBXQ9F28	SHELL INTL FIN B V 4.125% DUE 05-11-2035				
		Acquisitions	1,730,000.00	-1,607,882.80	
		Dispositions	-1,730,000.00		1,604,797.00
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Acquisitions	64,000.00	-72,395.52	
		Dispositions	-1,579,000.00		1,768,610.97
SB4XNLW2	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040				
		Acquisitions	380,000.00	-384,560.52	
		Dispositions	-580,000.00		600,672.14
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	1,088,000.00	-950,482.05	
		Dispositions	-535,000.00		467,362.10
C824348106	SHERWIN-WILLIAMS CO COM				
		Acquisitions	6,720.00	-2,251,425.33	
		Dispositions	-17,419.00		5,728,980.12
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	396,000.00	-307,086.12	
		Dispositions	-396,000.00		302,520.24
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049				
		Acquisitions	220,000.00	-155,962.40	
		Dispositions	-735,000.00		502,167.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C829073105	SIMPSON MFG INC COM				
		Acquisitions	3,200.00	-594,113.88	
		Dispositions	-3,200.00		576,035.55
C83088M102	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	7,000.00	-727,028.10	
		Dispositions	-7,000.00		734,582.62
C78454L100	SM ENERGY CO COM				
		Acquisitions	15,200.00	-669,021.48	
		Dispositions	-15,200.00		645,316.98
C832696405	SMUCKER J M CO COM NEW				
		Acquisitions	8,000.00	-886,334.58	
		Dispositions	-25,981.00		3,209,503.40
C83304A106	SNAP INC SNAP INC				
		Acquisitions	15,400.00	-234,177.93	
		Dispositions	-15,400.00		226,324.19
C833445109	SNOWFLAKE INC CL A CL A				
		Acquisitions	3,500.00	-653,829.78	
		Dispositions	-3,500.00		744,762.18
SBN7QLH5	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051				
		Acquisitions	249,000.00	-158,032.83	
		Dispositions	-440,000.00		281,591.20
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,282,000.00	-945,369.78	
		Dispositions	-1,037,000.00		774,237.62
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054				
		Acquisitions	2,347,000.00	-2,399,973.63	
		Dispositions	-85,000.00		85,378.25
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052				
		Acquisitions	587,000.00	-412,683.88	
		Dispositions	-618,000.00		445,633.71
SBP9QFS6	SOUTHERN CALIF GAS CO 5.6% 04-01-2054				
		Acquisitions	595,000.00	-581,502.25	
		Dispositions	-595,000.00		587,441.00
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	308,000.00	-263,521.72	
		Dispositions	-335,000.00		275,563.22
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Acquisitions	1,420,000.00	-1,110,796.22	
		Dispositions	-1,013,000.00		795,888.18
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Acquisitions	425,000.00	-343,548.75	
		Dispositions	-761,000.00		581,259.41
SB469DS7	SOUTHN CAL EDISON 4.5% DUE 09-01-2040				
		Acquisitions	3,000.00	-2,624.85	
		Dispositions	-628,000.00		566,699.72
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	44,000.00	-43,748.32	
		Dispositions	-1,036,000.00		1,069,670.00
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	5,200.00	-387,256.06	
		Dispositions	-5,200.00		369,251.68
SBR4MSS4	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Acquisitions	2,710,000.00	-2,698,882.05	
		Dispositions	-910,000.00		940,282.70
SB6T90Z4	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041				
		Acquisitions	195,000.00	-163,447.05	
		Dispositions	-175,000.00		145,512.50
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	333,000.00	-276,613.50	
		Dispositions	-412,000.00		353,611.36
CL8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025				
		Acquisitions	1,810.00	-538,211.10	
		Dispositions	-1,810.00		603,007.33
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	5,400.00	-598,650.52	
		Dispositions	-4,500.00		507,740.74
C78463M107	SPS COMM INC COM				
		Acquisitions	3,000.00	-595,418.71	
		Dispositions	-3,000.00		565,929.93

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ5ZP21	STANFORD HLTH CARE 3.795% DUE 11-15-2048				
		Acquisitions	245,000.00	-200,307.10	
		Dispositions	-690,000.00		575,315.10
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	845,000.00	-611,656.85	
		Dispositions	-410,000.00		300,115.90
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048				
		Acquisitions	1,100,000.00	-965,901.85	
		Dispositions	-1,100,000.00		969,976.15
C857477103	STATE STR CORP COM				
		Acquisitions	16,131.00	-1,244,598.87	
		Dispositions	-48,831.00		3,821,309.13
C86562MDK3	SUMITOMO MITSUI 6.6% DUE 06-05-2029				
		Acquisitions	1,697,000.00	-1,697,000.00	
		Dispositions	-1,697,000.00		1,704,113.75
SBS6Z6Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044				
		Acquisitions	4,145,000.00	-4,152,174.00	
		Dispositions	-2,905,000.00		3,110,759.52
SBN4BQK1	SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043				
		Acquisitions	102,000.00	-112,470.30	
		Dispositions	-1,526,000.00		1,671,506.16
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	499,000.00	-467,741.22	
		Dispositions	-285,000.00		255,379.00
C86944BAJ2	SUTTER HEALTH 3.361% DUE 08-15-2050				
		Acquisitions	395,000.00	-285,154.45	
		Dispositions	-890,000.00		651,367.85
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-160,000.00		160,000.00
C87165B103	SYNCHRONY FINL COM				
		Acquisitions	27,500.00	-1,212,383.82	
		Dispositions	-91,872.00		4,188,992.86
C871607107	SYNOPSYS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,140.00	-586,899.32	
		Dispositions	-4,480.00		2,554,872.56
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW				
		Acquisitions	1,200.00	-58,860.53	
		Dispositions	-1,200.00		68,648.57
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	160,000.00	-181,691.20	
		Dispositions	-400,000.00		453,684.00
SBN11QY8	TAKEDA PHARMACEUTICAL 5.65% 07-05-2054				
		Acquisitions	3,342,000.00	-3,371,696.69	
		Dispositions	-3,342,000.00		3,373,572.66
SBN11R01	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064				
		Acquisitions	2,755,000.00	-2,758,888.40	
		Dispositions	-960,000.00		968,083.20
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	3,133,000.00	-2,119,640.65	
		Dispositions	-2,944,000.00		1,996,509.05
C87422Q109	TALEN ENERGY CORP NEW COM				
		Acquisitions	300.00	-60,057.09	
		Dispositions	-100.00		19,589.20
SB8G1GS2	TAMPA ELEC CO 4.1% DUE 06-15-2042				
		Acquisitions	780,000.00	-678,126.70	
		Dispositions	-1,245,000.00		1,053,832.04
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049				
		Acquisitions	818,000.00	-693,508.92	
		Dispositions	-1,794,000.00		1,556,922.90
SBP9RBG9	TAMPA ELEC CO 5% DUE 07-15-2052				
		Acquisitions	192,000.00	-174,268.89	
		Dispositions	-264,000.00		253,165.44
SBK9NX88	TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050				
		Acquisitions	245,000.00	-184,945.60	
		Dispositions	-442,000.00		332,222.30
SBXVMRF9	TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045				
		Acquisitions	495,000.00	-399,108.60	
		Dispositions	-495,000.00		402,915.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLF7T16	TAMPA ELEC CO NT 3.45% 03-15-2051				
		Acquisitions	253,000.00	-189,218.70	
		Dispositions	-345,000.00		249,774.71
C876030107	TAPESTRY INC COM USD0.01				
		Acquisitions	1,200.00	-61,671.00	
		Dispositions	-1,200.00		74,652.71
C87612G101	TARGA RES CORP COM				
		Acquisitions	20,500.00	-2,700,608.36	
		Dispositions	-19,700.00		2,820,636.36
SBSMRJV8	TARGA RESOURCES CORPORATION 5.5% 02-15-2035				
		Acquisitions	2,460,000.00	-2,458,597.80	
		Dispositions	-460,000.00		467,787.80
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	170,000.00	-162,817.50	
		Dispositions	-795,000.00		754,125.45
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001				
		Acquisitions	1,000.00	-61,548.96	
		Dispositions	-18,500.00		1,166,035.16
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK				
		Acquisitions	286,000.00	-286,000.00	
		Dispositions	-286,000.00		286,000.00
S9A6FC7L	TBA COLLATERAL PAYABLE TO GOLDMANSACHS				
		Acquisitions	1,430,000.00	-1,430,000.00	
		Dispositions	-860,000.00		860,000.00
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-590,000.00		590,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK				
		Acquisitions	575,000.00	-575,000.00	
		Dispositions	-575,000.00		575,000.00
S9A6FC7U	TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		310,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		350,000.00
C87162W100	TD SYNNEX CORPORATION COM USD0.001				
		Acquisitions	5,500.00	-566,504.25	
		Dispositions	-5,500.00		665,293.78
CG87110105	TECHNIPFMC PLC COM USD1				
		Acquisitions	64,200.00	-1,673,089.07	
		Dispositions	-59,500.00		1,612,848.57
SB70BX35	TECK RES LTD 5.2 DUE 03-01-2042 REG				
		Acquisitions	191,000.00	-170,766.50	
		Dispositions	-2,270,000.00		2,119,567.10
SB899393	TECK RES LTD 5.4 DUE 02-01-2043				
		Acquisitions	48,000.00	-44,225.76	
		Dispositions	-140,000.00		132,537.68
SBG494B3	TECK RESOURCES LTD 6% DUE 08-15-2040				
		Acquisitions	44,000.00	-42,509.28	
		Dispositions	-154,000.00		154,252.56
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	385,000.00	-333,271.33	
		Dispositions	-535,000.00		479,347.70
C87971MBH5	TELUS CORP 4.6% DUE 11-16-2048				
		Acquisitions	187,000.00	-158,248.56	
		Dispositions	-1,703,000.00		1,514,563.05
C88033G407	TENET HEALTHCARE CORP COM NEW .				
		Acquisitions	1,300.00	-193,744.96	
		Dispositions	-1,300.00		189,294.10
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	10,920.00	-2,608,967.86	
		Dispositions	-36,280.00		7,411,311.84
C88162G103	TETRA TECH INC NEW COM				
		Acquisitions	3,800.00	-772,895.02	
		Dispositions	-3,800.00		866,538.70

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882508BM5	TEXAS INSTRS INC 2.7% 09-15-2051				
		Acquisitions	70,000.00	-44,485.70	
		Dispositions	-374,000.00		246,838.46
SBQPD027	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	170,000.00	-142,966.91	
		Dispositions	-53,000.00		44,268.25
SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054				
		Acquisitions	928,000.00	-934,339.37	
		Dispositions	-208,000.00		202,933.12
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	450,000.00	-422,598.80	
		Dispositions	-662,000.00		620,343.86
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	10,000.00	-9,297.00	
		Dispositions	-490,000.00		469,336.70
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	8,900.00	-1,470,257.77	
		Dispositions	-8,600.00		1,492,307.46
C883203101	TEXTRON INC COM				
		Acquisitions	14,600.00	-1,250,512.88	
		Dispositions	-28,232.00		2,442,390.93
SB64TKN7	THAMES WATER UTIL CAYMAN 5.5% 11/02/2041				
		Acquisitions	500,000.00	-511,327.73	
		Dispositions	-500,000.00		494,401.56
SBQFM9R2	THAMES WTR UTL FIN 4.375% GTD 18/01/2031EUR				
		Acquisitions	700,000.00	-685,272.06	
		Dispositions	-700,000.00		572,171.50
C125523100	THE CIGNA GROUP				
		Acquisitions	4,700.00	-1,547,118.96	
		Dispositions	-14,860.00		5,044,057.19
C216648501	THE COOPER COMPANIES, INC.				
		Acquisitions	7,300.00	-648,397.25	
		Dispositions	-7,300.00		681,795.91
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	254,000.00	-211,541.36	
		Dispositions	-931,000.00		782,499.38
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041				
		Acquisitions	1,078,000.00	-789,171.14	
		Dispositions	-850,000.00		613,443.15
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043				
		Acquisitions	524,000.00	-542,538.52	
		Dispositions	-884,000.00		912,166.85
C883556102	THERMO FISHER SCIENTIFIC INC COM USD1				
		Acquisitions	4,380.00	-2,502,163.30	
		Dispositions	-5,270.00		3,137,241.09
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042				
		Acquisitions	400,000.00	-312,341.40	
		Dispositions	-60,000.00		42,452.40
SB441BS1	TIME WARNER CABLE 5.5% DUE 09-01-2041				
		Acquisitions	189,000.00	-151,358.76	
		Dispositions	-432,000.00		353,121.12
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040				
		Acquisitions	754,000.00	-636,652.42	
		Dispositions	-224,000.00		190,491.84
SBBNBG20	TIME WARNER CABLE 6.55% DUE 05-01-2037				
		Acquisitions	228,000.00	-208,063.68	
		Dispositions	-228,000.00		213,777.36
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039				
		Acquisitions	205,000.00	-188,653.30	
		Dispositions	-205,000.00		193,581.50
C872540109	TJX COS INC COM NEW				
		Acquisitions	3,600.00	-422,194.14	
		Dispositions	-18,645.00		1,899,793.72
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055				
		Acquisitions	1,522,000.00	-1,500,468.12	
		Dispositions	-346,000.00		335,540.27
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	274,000.00	-202,809.32	
		Dispositions	-3,381,000.00		2,456,307.67

◆ 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	1,523,000.00	-1,069,034.53	
		Dispositions	-2,079,000.00		1,390,376.40
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060				
		Acquisitions	1,073,000.00	-744,876.60	
		Dispositions	-1,134,000.00		788,192.40
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	743,000.00	-626,298.05	
		Dispositions	-493,000.00		421,420.21
SBR875P1	T-MOBILE USA INC 5.15% 04-15-2034				
		Acquisitions	45,000.00	-44,240.85	
		Dispositions	-45,000.00		45,091.35
SBQPG7D6	T-MOBILE USA INC 5.25% 06-15-2055				
		Acquisitions	3,440,000.00	-3,423,561.35	
		Dispositions	-265,000.00		250,093.75
SBQBCJR6	T-MOBILE USA INC 5.75% 01-15-2054				
		Acquisitions	3,538,000.00	-3,567,717.08	
		Dispositions	-159,000.00		160,574.79
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	877,000.00	-912,122.71	
		Dispositions	-326,000.00		351,651.46
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040				
		Acquisitions	275,000.00	-243,952.50	
		Dispositions	-851,000.00		758,686.61
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	791,000.00	-766,456.36	
		Dispositions	-487,000.00		497,718.22
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	565,000.00	-565,000.05	
		Dispositions	-39,000.00		39,995.28
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				
		Acquisitions	2,508,000.00	-1,735,581.75	
		Dispositions	-371,000.00		255,580.88
C889478103	TOLL BROS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,800.00	-1,508,874.69	
		Dispositions	-33,400.00		3,977,086.43
C89055F103	TOPBUILD CORP COM				
		Acquisitions	1,270.00	-512,951.70	
		Dispositions	-1,270.00		500,016.63
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				
		Acquisitions	387,000.00	-272,633.81	
		Dispositions	-280,000.00		193,131.93
SBPW6WK4	TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034				
		Acquisitions	2,010,000.00	-2,015,522.40	
		Dispositions	-2,010,000.00		1,983,723.30
SBQFN232	TOYOTA MOTOR CREDIT CORP 4.6% 10-10-2031				
		Acquisitions	2,495,000.00	-2,489,985.05	
		Dispositions	-2,495,000.00		2,448,892.40
SBQB5NQ2	TOYOTA MOTOR CREDIT CORP 4.8% 01-05-2034				
		Acquisitions	1,675,000.00	-1,673,157.50	
		Dispositions	-1,675,000.00		1,649,170.35
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1				
		Acquisitions	8,070.00	-2,701,986.97	
		Dispositions	-17,564.00		5,646,555.25
SB00K203	TRANSCANADA 5.6% DUE 03-31-2034				
		Acquisitions	195,000.00	-192,673.65	
		Dispositions	-425,000.00		433,143.00
SB3KV7R9	TRANSCANADA 7.625% DUE 01-15-2039				
		Acquisitions	645,000.00	-768,743.25	
		Dispositions	-669,000.00		797,937.27
C89356BAG3	TRANSCANADA TRUST 5.6% DUE 03-07-2082				
		Acquisitions	78,000.00	-70,775.00	
		Dispositions	-78,000.00		71,662.50
C89400J107	TRANSUNION COM				
		Acquisitions	3,300.00	-258,607.57	
		Dispositions	-3,300.00		255,923.63
SBYXMWX7	TRAVELERS COS INC 4.3% 08-25-2045				
		Acquisitions	252,000.00	-218,927.52	
		Dispositions	-760,000.00		661,080.68

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Acquisitions	340,000.00	-346,211.80	
		Dispositions	-340,000.00		366,399.28
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	8,600.00	-1,833,409.37	
		Dispositions	-8,600.00		1,874,644.33
C896239100	TRIMBLE INC COM TRIMBLE INC				
		Acquisitions	43,343.00	-2,656,265.21	
		Dispositions	-41,974.00		2,535,775.25
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034				
		Acquisitions	949,000.00	-960,530.66	
		Dispositions	-4,383,000.00		4,539,416.05
SBMX3601	TRUIST FINL CORP 4.95% DUE 12-29-2049				
		Acquisitions	484,000.00	-473,790.50	
		Dispositions	-484,000.00		470,619.70
SBMGC3Z9	TRUIST FINL CORP 5.711% 01-24-2035				
		Acquisitions	7,687,000.00	-7,722,387.54	
		Dispositions	-7,687,000.00		7,732,895.49
SBMYXXZ4	TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049				
		Acquisitions	425,000.00	-389,036.75	
		Dispositions	-425,000.00		398,726.85
SBNYF3S0	TSY INFL IX N/B 0.125% 02-15-2052				
		Acquisitions	50,400,000.00	-33,456,473.83	
		Dispositions	-48,400,000.00		32,080,953.78
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032				
		Acquisitions	69,600,000.00	-69,284,115.34	
		Dispositions	-69,600,000.00		69,161,169.76
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	150.00	-91,461.20	
		Dispositions	-150.00		93,738.17
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				
		Acquisitions	820,000.00	-679,457.15	
		Dispositions	-940,000.00		789,266.30
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	305,000.00	-271,032.15	
		Dispositions	-975,000.00		861,449.80
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	425,000.00	-378,165.00	
		Dispositions	-300,000.00		274,758.00
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	80,859.00	-4,310,491.99	
		Dispositions	-80,859.00		4,715,787.95
C91159HJN1	U S BANCORP 5.836% 06-12-2034				
		Acquisitions	3,815,000.00	-4,058,885.25	
		Dispositions	-2,255,000.00		2,289,706.40
C90353T100	UBER TECHNOLOGIES INC COM USD0.00001				
		Acquisitions	36,700.00	-2,638,452.62	
		Dispositions	-54,100.00		3,730,160.91
C902681105	UGI CORP NEW COM				
		Acquisitions	31,500.00	-762,749.33	
		Dispositions	-31,500.00		772,490.78
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	40.00	-16,664.10	
		Dispositions	-30.00		13,068.41
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049				
		Acquisitions	205,000.00	-141,242.95	
		Dispositions	-355,000.00		245,084.90
SBFY3BS4	UNION ELEC CO 4.0% DUE 04-01-2048				
		Acquisitions	558,000.00	-461,507.28	
		Dispositions	-57,000.00		44,983.83
SBMXMYJ3	UNION ELEC CO 5.45% 03-15-2053				
		Acquisitions	114,000.00	-107,956.86	
		Dispositions	-114,000.00		110,238.27
SBM8T585	UNION ELECTRIC CO 3.9% DUE 04-01-2052				
		Acquisitions	275,000.00	-219,942.25	
		Dispositions	-275,000.00		230,736.00
SBPRC4Z6	UNION ELECTRIC COMPANY 5.25% 01-15-2054				
		Acquisitions	888,000.00	-874,870.12	
		Dispositions	-358,000.00		338,313.44

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	1,888,000.00	-1,334,756.05	
		Dispositions	-689,000.00		491,698.33
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	2,001,000.00	-1,515,066.17	
		Dispositions	-347,000.00		257,522.42
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	510,000.00	-381,569.97	
		Dispositions	-1,690,000.00		1,290,893.25
C907818108	UNION PAC CORP COM				
		Acquisitions	2,600.00	-598,214.48	
		Dispositions	-2,600.00		585,238.73
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052				
		Acquisitions	3,342,000.00	-2,208,862.94	
		Dispositions	-107,000.00		69,918.08
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	81,000.00	-58,244.67	
		Dispositions	-341,000.00		250,592.49
SBNGF9M4	UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053				
		Acquisitions	618,000.00	-630,415.62	
		Dispositions	-3,581,000.00		3,397,037.99
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050				
		Acquisitions	321,000.00	-315,263.73	
		Dispositions	-321,000.00		319,343.64
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054				
		Acquisitions	930,000.00	-937,089.80	
		Dispositions	-525,000.00		547,786.70
C911312106	UNITED PARCEL SVC INC CL B				
		Acquisitions	6,100.00	-838,742.63	
		Dispositions	-6,100.00		881,448.96
SBF0SHC9	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047				
		Acquisitions	46,900,000.00	-46,990,661.89	
		Dispositions	-46,700,000.00		46,703,069.99
SBPG5RY6	UNITED STATES TREAS BDS 2.125% 02-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	161,966,000.00	-165,155,570.31	
		Dispositions	-155,466,000.00		158,490,842.11
SBMT9GR0	UNITED STATES TREAS BDS 0.125% 02-15-2051				
		Acquisitions	251,600,000.00	-181,387,221.75	
		Dispositions	-249,100,000.00		179,296,707.25
SBNXG760	UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG				
		Acquisitions	4,500,000.00	-4,514,949.92	
		Dispositions	-4,500,000.00		4,509,366.36
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031				
		Acquisitions	60,500,000.00	-63,238,865.98	
		Dispositions	-61,000,000.00		63,646,663.67
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039				
		Acquisitions	473,000.00	-384,860.50	
		Dispositions	-708,000.00		561,104.16
SB76MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041				
		Acquisitions	275,000.00	-253,517.00	
		Dispositions	-973,000.00		906,196.58
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	2,614,000.00	-2,405,376.80	
		Dispositions	-2,888,000.00		2,722,059.07
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Acquisitions	4,650,000.00	-4,747,125.05	
		Dispositions	-435,000.00		451,942.20
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	897,000.00	-956,694.70	
		Dispositions	-1,220,000.00		1,285,079.88
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063				
		Acquisitions	41,000.00	-43,990.54	
		Dispositions	-714,000.00		753,976.88
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG				
		Acquisitions	898,000.00	-633,341.44	
		Dispositions	-1,686,000.00		1,215,244.16
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				
		Acquisitions	610,000.00	-407,621.15	
		Dispositions	-1,330,000.00		902,093.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	1,102,000.00	-819,516.50	
		Dispositions	-790,000.00		590,642.32
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				
		Acquisitions	2,334,000.00	-1,584,963.08	
		Dispositions	-2,525,000.00		1,824,713.97
SB7CL656	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG				
		Acquisitions	2,025,000.00	-1,756,604.79	
		Dispositions	-255,000.00		224,422.95
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	2,248,000.00	-2,041,397.81	
		Dispositions	-1,133,000.00		1,051,901.14
SBQB5GK7	UNITEDHEALTH GROUP INC 5.0% 04-15-2034				
		Acquisitions	910,000.00	-899,592.40	
		Dispositions	-565,000.00		563,564.90
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	3,593,000.00	-3,417,436.17	
		Dispositions	-571,000.00		565,705.00
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Acquisitions	1,760,000.00	-1,703,961.60	
		Dispositions	-3,090,000.00		2,967,839.15
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054				
		Acquisitions	8,732,000.00	-8,671,258.50	
		Dispositions	-2,451,000.00		2,360,374.97
SBQB5GH4	UNITEDHEALTH GROUP INC 5.5% 04-15-2064				
		Acquisitions	6,415,000.00	-6,376,276.22	
		Dispositions	-1,265,000.00		1,243,058.24
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044				
		Acquisitions	1,850,000.00	-1,832,998.50	
		Dispositions	-1,850,000.00		1,894,938.30
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	3,680.00	-1,785,568.53	
		Dispositions	-11,580.00		5,854,963.71
C91529Y106	UNUM GROUP				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,900.00	-705,830.26	
		Dispositions	-58,200.00		3,119,075.30
C913903100	UNVL HEALTH SERVICES INC CL B COM				
		Acquisitions	2,216.00	-476,251.06	
		Dispositions	-2,216.00		483,410.40
C91159HJR2	US BANCORP 5.678% 01-23-2035				
		Acquisitions	3,002,000.00	-3,004,647.61	
		Dispositions	-3,002,000.00		2,984,672.00
SBMX6N65	US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049				
		Acquisitions	2,043,000.00	-1,790,289.62	
		Dispositions	-2,043,000.00		1,808,096.25
SBNVR6Y6	US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049				
		Acquisitions	718,000.00	-667,429.50	
		Dispositions	-718,000.00		696,369.60
SBXPB5G9	VA ELEC & PWR CO 4.2% DUE 05-15-2045				
		Acquisitions	195,000.00	-162,731.40	
		Dispositions	-195,000.00		163,205.25
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	1,860,000.00	-1,869,579.00	
		Dispositions	-4,710,000.00		4,707,218.85
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	1,307,000.00	-1,414,101.46	
		Dispositions	-547,000.00		588,768.92
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	249,000.00	-265,730.79	
		Dispositions	-995,000.00		1,076,193.86
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	6,900.00	-919,502.52	
		Dispositions	-24,400.00		3,859,045.14
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	470,000.00	-332,301.75	
		Dispositions	-328,000.00		235,369.52
SBMXWZG7	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	744,000.00	-552,014.64	
		Dispositions	-439,000.00		329,014.94

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM				
		Acquisitions	2,900.00	-117,074.21	
		Dispositions	-2,900.00		126,914.45
C922475108	VEEVA SYS INC CL A COM CL A COM				
		Acquisitions	5,640.00	-1,203,357.17	
		Dispositions	-4,500.00		924,357.54
C92276F100	VENTAS INC REIT				
		Acquisitions	3,200.00	-172,159.22	
		Dispositions	-3,200.00		174,838.32
SBGSGVV9	VENTAS RLTY LTD 4.875% DUE 04-15-2049				
		Acquisitions	95,000.00	-82,633.85	
		Dispositions	-95,000.00		81,130.95
SBV9CM96	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045				
		Acquisitions	110,000.00	-87,793.20	
		Dispositions	-110,000.00		87,853.70
C92338C103	VERALTO CORP COM				
		Acquisitions	11,100.00	-1,114,375.27	
		Dispositions	-11,100.00		1,227,064.29
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	1,330,000.00	-934,731.25	
		Dispositions	-3,400,000.00		2,381,789.70
SBY7RR99	VERIZON 4.125% DUE 08-15-2046				
		Acquisitions	930,000.00	-782,371.20	
		Dispositions	-183,000.00		151,575.24
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036				
		Acquisitions	570,000.00	-509,181.00	
		Dispositions	-547,000.00		516,668.85
SBF22PM5	VERIZON 4.5% DUE 08-10-2033				
		Acquisitions	405,000.00	-380,351.70	
		Dispositions	-405,000.00		379,011.15
SBBNBGK8	VERIZON 4.75% DUE 11-01-2041				
		Acquisitions	205,000.00	-188,735.30	
		Dispositions	-205,000.00		195,740.15
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	48,000.00	-43,962.24	
		Dispositions	-2,279,000.00		2,121,089.37
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	1,986,000.00	-1,453,844.66	
		Dispositions	-2,283,000.00		1,725,513.34
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	1,370,000.00	-981,341.72	
		Dispositions	-4,235,000.00		3,069,053.89
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO				
		Acquisitions	918,000.00	-1,024,509.60	
		Dispositions	-918,000.00		1,037,492.82
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG				
		Acquisitions	746,000.00	-746,017.30	
		Dispositions	-4,092,000.00		4,048,420.20
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	34,900.00	-1,419,413.13	
		Dispositions	-34,900.00		1,478,889.09
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	250,000.00	-179,100.00	
		Dispositions	-1,223,000.00		901,216.58
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	1,085,000.00	-743,137.61	
		Dispositions	-419,000.00		265,444.84
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	2,146,000.00	-1,361,809.64	
		Dispositions	-1,164,000.00		729,364.08
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG				
		Acquisitions	72,000.00	-43,519.68	
		Dispositions	-72,000.00		41,831.28
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052				
		Acquisitions	1,867,000.00	-1,498,234.57	
		Dispositions	-287,000.00		230,194.14
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	7,970.00	-3,411,719.28	
		Dispositions	-9,990.00		4,199,840.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	35,190.00	-2,356,271.48	
		Dispositions	-68,411.00		4,568,400.79
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036				
		Acquisitions	1,300,000.00	-1,198,977.00	
		Dispositions	-255,000.00		250,410.00
SBL66P92	VIACOMCBS INC FIXED 4.95% DUE 01-15-2031				
		Acquisitions	530,000.00	-497,060.50	
		Dispositions	-530,000.00		505,480.90
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050				
		Acquisitions	665,000.00	-452,837.00	
		Dispositions	-1,040,000.00		712,026.70
C925652109	VICI PPTYS INC COM				
		Acquisitions	58,266.00	-1,658,871.63	
		Dispositions	-127,466.00		3,967,638.57
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052				
		Acquisitions	1,022,000.00	-964,342.40	
		Dispositions	-543,000.00		481,444.52
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054				
		Acquisitions	2,721,000.00	-2,651,696.72	
		Dispositions	-645,000.00		640,578.51
SBMHYKC0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051				
		Acquisitions	1,077,000.00	-705,981.83	
		Dispositions	-392,000.00		261,828.56
SBPCTTH9	VIRGINIA ELEC & PWR CO 5.35% 01-15-2054				
		Acquisitions	784,000.00	-776,286.68	
		Dispositions	-784,000.00		760,769.76
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053				
		Acquisitions	68,000.00	-64,123.32	
		Dispositions	-268,000.00		269,001.60
SBSMRJZ2	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054				
		Acquisitions	4,806,000.00	-4,857,492.09	
		Dispositions	-560,000.00		588,523.80
SBM6JP54	VISA INC 2.7% DUE 04-15-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	490,000.00	-371,077.00	
		Dispositions	-670,000.00		510,813.15
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045				
		Acquisitions	1,024,000.00	-927,287.45	
		Dispositions	-549,000.00		498,359.25
C92826C839	VISA INC COM CL A STK				
		Acquisitions	7,610.00	-2,116,577.41	
		Dispositions	-20,090.00		5,482,996.83
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050				
		Acquisitions	553,000.00	-310,584.63	
		Dispositions	-118,000.00		66,698.32
C92840M102	VISTRA CORP COM USD0.01				
		Acquisitions	23,100.00	-2,144,421.46	
		Dispositions	-22,641.00		2,389,137.30
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG				
		Acquisitions	426,000.00	-332,872.16	
		Dispositions	-421,000.00		332,446.74
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053				
		Acquisitions	171,000.00	-166,258.17	
		Dispositions	-257,000.00		248,902.55
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054				
		Acquisitions	1,165,000.00	-1,158,406.10	
		Dispositions	-1,165,000.00		1,141,035.95
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064				
		Acquisitions	3,074,000.00	-3,019,319.93	
		Dispositions	-619,000.00		636,222.96
SBJQ2JX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG				
		Acquisitions	195,000.00	-170,295.45	
		Dispositions	-1,380,000.00		1,228,338.10
C929089100	VOYA FINL INC COM				
		Acquisitions	1,100.00	-90,416.60	
		Dispositions	-200.00		16,112.73
C929740108	WABTEC CORP COM				
		Acquisitions	14,126.00	-2,312,346.58	
		Dispositions	-13,700.00		2,456,479.23

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO				
		Acquisitions	1,649,000.00	-1,153,632.68	
		Dispositions	-2,760,000.00		1,954,349.32
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049				
		Acquisitions	79,000.00	-52,825.72	
		Dispositions	-79,000.00		55,065.37
SBYZLMX2	WALMART INC 3.625% DUE 12-15-2047				
		Acquisitions	69,000.00	-53,219.01	
		Dispositions	-69,000.00		54,005.61
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053				
		Acquisitions	250,000.00	-227,215.00	
		Dispositions	-1,425,000.00		1,303,927.64
C931142103	WALMART INC COM				
		Acquisitions	11,400.00	-855,785.86	
		Dispositions	-9,300.00		748,476.93
SBMDP812	WALMART INC NT 2.65% 09-22-2051				
		Acquisitions	1,295,000.00	-847,309.01	
		Dispositions	-2,330,000.00		1,532,227.86
SBLS12B6	WAL-MART STORES 4.3 DUE 04-22-2044				
		Acquisitions	715,000.00	-639,078.80	
		Dispositions	-475,000.00		427,675.75
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	10,219,000.00	-7,871,202.17	
		Dispositions	-4,178,000.00		3,252,415.80
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	8,385,000.00	-6,647,577.02	
		Dispositions	-7,755,000.00		6,005,128.80
SBQPF8K7	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	805,000.00	-660,129.55	
		Dispositions	-1,500,000.00		1,253,273.25
SBP4CPX4	WASHINGTON UNIV 3.524% DUE 04-15-2054				
		Acquisitions	390,000.00	-300,725.10	
		Dispositions	-1,100,000.00		850,561.50
C94106B101	WASTE CONNECTIONS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,700.00	-622,472.35	
		Dispositions	-3,700.00		628,763.72
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG				
		Acquisitions	170,000.00	-100,845.70	
		Dispositions	-602,000.00		373,318.30
C94106L109	WASTE MGMT INC DEL COM STK				
		Acquisitions	4,400.00	-906,716.47	
		Dispositions	-3,900.00		803,139.82
C941848103	WATERS CORP COM				
		Acquisitions	220.00	-84,981.05	
		Dispositions	-130.00		49,076.96
C942749102	WATTS WTR TECHNOLOGIES INC				
		Acquisitions	4,500.00	-912,424.66	
		Dispositions	-4,500.00		886,940.67
CG48833118	WEATHERFORD INTL LTD COMMON STOCK				
		Acquisitions	7,900.00	-723,439.24	
		Dispositions	-7,000.00		624,533.13
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041				
		Acquisitions	2,135,000.00	-1,584,522.50	
		Dispositions	-2,090,000.00		1,597,732.35
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045				
		Acquisitions	1,905,000.00	-1,556,247.90	
		Dispositions	-145,000.00		116,294.35
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	2,331,000.00	-1,961,553.15	
		Dispositions	-3,801,000.00		3,205,344.74
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053				
		Acquisitions	1,032,000.00	-910,015.36	
		Dispositions	-6,467,000.00		5,729,227.06
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	826,000.00	-742,357.17	
		Dispositions	-390,000.00		337,275.90
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	384,000.00	-337,024.18	
		Dispositions	-1,426,000.00		1,282,771.92

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	40,000.00	-37,960.00	
		Dispositions	-615,000.00		602,805.40
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				
		Acquisitions	2,345,000.00	-2,247,229.67	
		Dispositions	-2,907,000.00		2,697,781.85
C949746101	WELLS FARGO & CO NEW COM STK				
		Acquisitions	3,800.00	-214,301.94	
		Dispositions	-3,800.00		219,358.40
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	240,000.00	-205,161.70	
		Dispositions	-1,425,000.00		1,250,616.85
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035				
		Acquisitions	4,845,000.00	-4,856,213.25	
		Dispositions	-4,845,000.00		4,754,217.66
SBRC14H4	WELLS FARGO & COMPANY 6.85% 12-31-2049				
		Acquisitions	1,095,000.00	-1,095,000.00	
		Dispositions	-1,095,000.00		1,097,737.50
C949746TD3	WELLS FARGO CO 3.9% 12-31-2049				
		Acquisitions	1,788,000.00	-1,685,984.95	
		Dispositions	-1,788,000.00		1,702,431.86
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048				
		Acquisitions	176,000.00	-160,453.92	
		Dispositions	-176,000.00		158,004.00
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	350.00	-111,786.59	
		Dispositions	-2,560.00		876,245.93
SB95XFC3	WESTAR ENERGY INC 4.1% DUE 04-01-2043				
		Acquisitions	390,000.00	-334,904.70	
		Dispositions	-775,000.00		645,525.80
C957638109	WESTERN ALLIANCE BANCORPORATION COM				
		Acquisitions	13,606.00	-929,869.31	
		Dispositions	-13,606.00		936,544.49
C958102105	WESTN DIGITAL CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,900.00	-694,275.12	
		Dispositions	-10,900.00		639,808.57
C961214EY5	WESTPAC BANKING CORPORATION 3.133% 11-18-2041				
		Acquisitions	246,000.00	-169,157.47	
		Dispositions	-726,000.00		534,436.26
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040				
		Acquisitions	348,000.00	-244,968.06	
		Dispositions	-1,193,000.00		840,535.17
SBMTVQ21	WILLIAMS COMPANIES INC 3.5% 10-15-2051				
		Acquisitions	400,000.00	-277,784.00	
		Dispositions	-640,000.00		452,808.34
SBPCRN93	WILLIAMS COMPANIES INC 5.15% 03-15-2034				
		Acquisitions	580,000.00	-579,855.00	
		Dispositions	-580,000.00		574,333.40
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	888,000.00	-819,389.16	
		Dispositions	-1,098,000.00		1,019,310.72
SBMZBG14	WILLIAMS COS INC 5.8% 11-15-2054				
		Acquisitions	3,295,000.00	-3,287,882.80	
		Dispositions	-736,000.00		757,228.96
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	5,770.00	-1,598,978.47	
		Dispositions	-8,325.00		2,212,079.82
C974155103	WINGSTOP INC COM				
		Acquisitions	3,510.00	-1,193,941.80	
		Dispositions	-8,830.00		3,360,234.56
SBNRLZ12	WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051				
		Acquisitions	156,000.00	-99,350.46	
		Dispositions	-138,000.00		85,987.11
C98389B100	XCEL ENERGY INC COM				
		Acquisitions	28,500.00	-1,540,709.89	
		Dispositions	-58,100.00		3,187,119.15
C98419M100	XYLEM INC COM				
		Acquisitions	10,748.00	-1,421,665.90	
		Dispositions	-10,748.00		1,417,282.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMB1CC1	YALE UNIV 2.402% DUE 04-15-2050				
		Acquisitions	520,000.00	-326,336.40	
		Dispositions	-555,000.00		351,947.70
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	5,860.00	-1,947,808.77	
		Dispositions	-5,140.00		1,810,675.75
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	4,849.00	-600,438.86	
		Dispositions	-10,449.00		1,283,000.22
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	18,900.00	-877,926.88	
		Dispositions	-28,900.00		1,270,767.82
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	17,400.00	-3,119,710.67	
		Dispositions	-17,300.00		3,096,983.18
C98980G102	ZSCALER INC COM				
		Acquisitions	7,900.00	-1,595,093.51	
		Dispositions	-11,800.00		2,369,099.80

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

◆5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
Global Region - USD									
CF ARROWSTREET GLOBAL EQUITY ACWI CIT CL H	3,494,199.280	04 Oct 24	143.0943			0.00	500,000,000.00	500,000,000.00	0.00
United States - USD									
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	22,360,003.320	25 Mar 24	17.8891			0.00	400,000,000.00	400,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	375,000,000.000	22 Mar 24	1.0000			0.00	375,000,000.00	375,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	428,168,056.870	01 Oct 24	1.0000			0.00	428,168,056.87	428,168,056.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-399,995,426.240	27 Mar 24		1.0000		0.00	399,995,426.24	399,995,426.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-428,168,056.870	02 Oct 24		1.0000		0.00	428,168,056.87	428,168,056.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

◆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 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	234	213,180,690.20			0.00	213,180,690.20	213,180,690.20
	Total dispositions	244		168,804,937.86		0.00	168,230,531.00	168,804,937.86
UNITED STATES TREAS BD STRIPPED PRIN PMT 00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	Total acquisitions	42	145,036,582.26			0.00	145,036,582.26	145,036,582.26
	Total dispositions	42		144,835,499.00		0.00	144,405,725.59	144,835,499.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	28	158,496,707.48			0.00	158,496,707.48	158,496,707.48
	Total dispositions	28		158,263,259.00		0.00	158,928,052.43	158,263,259.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	31	462,389,729.66			0.00	462,389,729.66	462,389,729.66
	Total dispositions	31		461,593,605.00		0.00	462,497,289.32	461,593,605.00
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	64	1,213,765,401.24			0.00	1,213,765,401.24	1,213,765,401.24
	Total dispositions	64		1,211,802,218.75		0.00	1,215,257,149.45	1,211,802,218.75
UNITED STATES TREAS BDS 0.125% 02-15-205 1 SEDOL: BMT9GR0	Total acquisitions	46	181,387,221.75			0.00	181,387,221.75	181,387,221.75
	Total dispositions	42		179,296,707.25		0.00	179,773,134.77	179,296,707.25
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	Total acquisitions	37	165,155,570.31			0.00	165,155,570.31	165,155,570.31
	Total dispositions	35		158,490,842.11		0.00	158,713,068.67	158,490,842.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

◆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 BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	Total acquisitions	56	140,253,476.27			0.00	140,521,601.11	140,253,476.27
	Total dispositions	53		139,163,277.82		0.00	139,163,277.82	139,163,277.82
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	Total acquisitions	54	143,304,860.51			0.00	143,380,421.58	143,304,860.51
	Total dispositions	54		143,396,332.09		0.00	143,396,332.09	143,396,332.09
US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WFV0	Total acquisitions	54	332,514,928.01			0.00	332,714,676.16	332,514,928.01
	Total dispositions	54		332,679,463.19		0.00	332,679,463.19	332,679,463.19
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	Total acquisitions	6	274,511,948.04			0.00	274,511,948.04	274,511,948.04
	Total dispositions	5		228,412,937.50		0.00	228,499,194.51	228,412,937.50
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	56	361,538,087.98			0.00	361,538,087.98	361,538,087.98
	Total dispositions	56		361,021,283.05		0.00	361,434,573.91	361,021,283.05
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 067997BR6	Total dispositions	6		336,223,853.50		0.00	133,273,202.89	336,223,853.50
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND CUSIP: 8EN99YG73	Total acquisitions	2	500,000,000.00			0.00	500,000,000.00	500,000,000.00
	Total dispositions	3		49,340.42		0.00	59,549.80	49,340.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

◆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
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	871	3,147,742,613.87			0.00	3,147,742,613.87	3,147,742,613.87
	Total dispositions	586		3,010,981,439.23		0.00	3,010,981,439.23	3,010,981,439.23

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

For ERISA Requirements

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2023), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	4.87%
3rd Segment Rate	5.59%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2023), without regard to interest rate stabilization
1st Segment Rate	3.62%
2nd Segment Rate	4.46%
3rd Segment Rate	4.52%
Salary Increases	See Table 1
Optional Payment Form Election Percentage	
Married Males	25% life annuity 75% joint and 100% survivor annuity with a pop-up
Married Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2024 generational mortality tables for annuitants and non-annuitants per §1.430(h)(3)-1(b)
Withdrawal Rates	See Table 3
Disability Rates	See Table 4

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	2024 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of $275,000 and the IRC section 401(a)(17) compensation limit of $345,000.
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	
2022 Plan Year	4.75%
2023 Plan Year	6.25%, limited to 5.74%
2024 Plan Year	6.25%, limited to 5.59%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. $10,151,000 for 2024.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2024

Actuarial Assumptions and Methods

Table 1

Salary Increases[1]

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

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

Table 2

Retirement Rates for Active Participants

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

Table 3

Termination Rates — RIP and Former PSP

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
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Table 4

Disability Rates

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19 — Discounted Employer Contributions

Year applied for contributions: 2024

Date	Amount	Days to Discount to 1/1/2024 at 5.14%	Interest Adjusted Contribution
May 22, 2025	$ 106,370,000	507	$ 99,229,817
Total Contribution	$ 106,370,000		$ 99,229,817

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V — Summary of Plan Provisions

History of the Plan

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

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

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

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

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

(1) Participants that retired or terminated as regular employees not in a bargaining unit; and

(2) Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular Pension Security Plan employees not in a bargaining unit.

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

(1) Incorporated a new benefit formula and early retirement reductions;

(2) Changed the qualified joint and survivor annuity, as well as the qualified pre retirement survivor annuity, to a joint and 100% survivor annuity; and

(3) Provided benefit improvements to retired participants and beneficiaries of deceased participants.

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

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

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

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

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

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	Restated as of January 1, 2023. Most recently amended effective January 1, 2024.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither an unrepresented New Hire nor a Post-2008 Rehire is eligible to participate. Eligibility for represented New Hire and Rehire ended on various dates between July 1, 2009 and July 1, 2010.
Employee Contributions	Contributions, if any, made by a participant under a previous plan, to the extent that those contributions remain in the plan. Employee contributions include “Prior Plan Employee Contributions” and “LMSC Employee Contributions”.
Retirement Eligibility	
Normal	The later of the date a participant attains age 65 or the fifth anniversary of the participant’s commencement of employment.
Service	Age 50 with 25 years of eligibility service, age 55 with 20 years of eligibility service, age 60 with 15 years of eligibility service, age 65 with 10 years of eligibility service or any age with 30 years of eligibility service. Only participants who meet these requirements while still in active service are eligible for a service retirement.
Early	The same as service retirement. age 55 with 20 years of eligibility service or age 50 with 25 years of eligibility service for the purpose of a deferred vested pension.
Disability	Fifteen years of eligibility service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of eligibility service.

Retirement Benefits

Normal

An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the prior plan minimum benefit shall have the pension amount determined solely by the following formula:

(1) For retirements on or after January 1, 2012:
{[(a) x (b)] / 12} + (c) where

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

(b) Equals 2.25%;

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

(2) For retirements on or after December 18, 2000, but prior to December 31, 2011:
[(a) ´ (b) ´ (c)] where

(a) Equals the employee's average earnings;

(b) Equals 2.0%;

(c) Equals benefit service as of retirement.

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

(3) For Retirements on or after October 1, 1993, but prior to December 18, 2000:
[(d) ´ (e) ´ (f)] where

(d) Equals the employee's average earnings;

(e) Equals 1.5%;

(f) Equals benefit service as of retirement.

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

Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a NTESS employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin

	(whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.
Early	The accrued normal retirement benefit calculated using Formula I or II above is reduced ⅓% for each month that retirement precedes age 62. The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of eligibility service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of eligibility service. There are no reductions for participants who retire after attaining age 55 with 20 years of eligibility service or age 60 with 15 years of eligibility service.
Disability	Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability. Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.
Vesting	Any participant who is at least age 22, and leaves employment before age 65 with at least five years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least five years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.
Preretirement Spouse's Benefits	
Eligibility	The spouse of an active participant who dies after becoming eligible for a deferred vested pension.
Benefit	The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

	(1) Fifteen or more years or service pension eligible: 90%[1] of accrued benefit payments commence upon the participant's death without early retirement reductions. (2) Less than 15 years or not yet service pension eligible: 86%[1] of accrued benefit; payments commence on the deceased's sixty-fifth birthday.
Death Benefit	
Eligibility	A beneficiary of a prior plan employee if there is no surviving spouse.
Benefit	An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.
Return of Employee Contributions	A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the participant's prior plan employee contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.
Normal Form of Payment	Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.
Optional Forms of Payment	50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.
Actuarial Equivalence	Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.

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

Cost Of Living Increases

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

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00%[1]	42 months after Dec. 31, 1987
July 1, 1991	6.50%[2]	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible[3]
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00%[4]	N/A[5]

Transferred Service

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

[1] Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.
[2] Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.
[3] Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of $500 ($300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.
[4] Plus an increase due to change in QJSA reductions.
[5] Applies to retirees (and survivors) who retire with a service or disability pension.

Definitions

Pensionable Pay	Only an eligible employee's base salary or, in the case of an hourly paid eligible employee, wages calculated at the applicable base rate for their standard work schedule (without including any supplements, overtime [see the Plan Document for an exception regarding overtime in SPA represented employee's standard work schedules], bonuses, awards taxable income from the Student Debt Contribution Program, the cash value of non-cash compensation reported to the IRS or shift differentials, or differentials for other special circumstances). Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, spot awards, promotion awards, appointment awards, employment sign on awards, critical skills retention bonuses and retention bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred. Pensionable Pay also includes proceeds received from a vacation sell election; however, earnings will not be increased due to accumulated flex time that the Participant has accrued as of the date the Participant ceases to be an eligible employee, or by any severance payments and lump sum cashout of vacation pay.
Average Earnings	The highest average of three consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the average earnings will be frozen at December 31, 2011. For periods of determination on or after October 1, 1993, but prior to December 18, 2000: The highest average of five consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount.

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

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

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

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

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

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

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

A Name of plan
NTESS Retirement Income Plan

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2024

2 Assets:

a Market value	**2a**	5,733,640,951
b Actuarial value	**2b**	6,109,656,445

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	8,761	4,167,294,290	4,167,294,290
b For terminated vested participants	1,140	125,230,173	125,230,173
c For active participants	3,323	1,521,780,776	1,602,180,677
d Total	13,224	5,814,305,239	5,894,705,140

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**	5.14%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	98,027,402
b Expected plan-related expenses	**6b**	10,151,000
c Target normal cost	**6c**	108,178,402

Statement by Enrolled Actuary

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

SIGN HERE

Brian P. Levine BPL
Signature of actuary

09/03/2025
Date

BRIAN P. LEVINE
Type or print name of actuary

2306424
Most recent enrollment number

Aon Consulting, Inc.
Firm name

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

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

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	640,257,531
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	22,300,778
9	Amount remaining (line 7 minus line 8)	0	617,956,753
10	Interest on line 9 using prior year's actual return of 13.87%	0	85,710,602
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 5.28%		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	703,667,355

Part III Funding Percentages

14	Funding target attainment percentage	**14**	91.70%
15	Adjusted funding target attainment percentage	**15**	91.70%
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**	87.80%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	**17**	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
05/22/2025	106,370,000	0			
			Totals ► 18(b)	106,370,000	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	**19a**	0
	b Contributions made to avoid restrictions adjusted to valuation date	**19b**	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	**19c**	99,229,817

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.75 %	4.87 %	5.59%	☐ N/A, full yield curve used

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

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

Part VI Miscellaneous Items

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

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

26 Demographic and benefit information

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

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6c)	**31a**	108,178,402
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	488,716,050	47,518,213
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**	155,696,615

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	140,126,956	140,126,956

36 Additional cash requirement (line 34 minus line 35)	**36**	15,569,659
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	99,229,817
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	83,660,158
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	83,660,158
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☐ 2021

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19 — Discounted Employer Contributions

Year applied for contributions: 2024

Date	Amount	Days to Discount to 1/1/2024 at 5.14%	Interest Adjusted Contribution
May 22, 2025	$ 106,370,000	507	$ 99,229,817
Total Contribution	$ 106,370,000		$ 99,229,817

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

Retirement Income Plan (RIP)

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

Retirement Income Plan (PSP)

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

Retirement Table	*Count*	*Average Retirement Age*	*Weight*
RIP	3,056	56.07	91.97%
PSP	267	55.93	8.03%
	3,323		
	Weighted Average Retirement Age		56.06

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26a — Schedule of Active Participant Data as of January 1, 2024

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34				3	11					
35-39				5	83 $116,882	20 $126,615				
40-44			1	7	197 $180,130	213 $179,009	27 $173,122			
45-49				6	208 $182,335	267 $189,955	108 $172,911	30 $168,786		
50-54			1	2	157 $166,180	258 $180,295	105 $215,495	49 $195,114	11	
55-59			1	8	136 $150,136	199 $168,096	133 $201,763	115 $205,814	46 $189,750	4
60-64					127 $141,469	164 $154,929	88 $184,202	116 $211,283	130 $192,134	27 $181,220
65-69					31 $143,465	31 $141,901	23 $194,846	27 $235,017	33 $206,773	45 $189,922
70+					7	4	6	6	11	36

N-3,323

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	10,568,878	0	368,443,903	379,012,781
2025	27,168,451	631,124	361,273,748	389,073,323
2026	41,845,458	1,469,008	353,765,716	397,080,182
2027	54,588,021	2,062,926	345,913,789	402,564,736
2028	65,810,233	2,712,105	337,709,172	406,231,510
2029	75,875,223	3,366,479	329,141,707	408,383,409
2030	85,019,931	4,161,334	320,201,031	409,382,296
2031	93,110,833	4,890,069	310,878,174	408,879,076
2032	99,814,269	5,834,960	301,167,387	406,816,616
2033	105,968,885	6,492,817	291,067,773	403,529,475
2034	111,309,860	7,219,157	280,584,104	399,113,121
2035	115,906,171	7,626,502	269,727,032	393,259,705
2036	119,996,599	8,343,784	258,512,472	386,852,855
2037	123,337,343	8,900,799	246,961,496	379,199,638
2038	126,288,578	9,446,205	235,100,261	370,835,044
2039	128,827,402	10,098,490	222,960,438	361,886,330
2040	130,933,661	10,538,207	210,580,405	352,052,273
2041	132,658,602	11,163,434	198,005,336	341,827,372
2042	133,612,307	11,822,639	185,287,438	330,722,384
2043	134,157,387	12,334,433	172,486,322	318,978,142
2044	134,378,808	12,818,881	159,669,399	306,867,088
2045	133,989,017	13,250,308	146,911,799	294,151,124
2046	132,913,280	13,641,334	134,296,060	280,850,674
2047	131,184,191	13,863,136	121,910,964	266,958,291
2048	128,850,911	13,866,426	109,849,577	252,566,914
2049	126,033,104	13,713,433	98,206,749	237,953,286
2050	122,603,527	13,473,214	87,075,731	223,152,472
2051	118,690,410	13,258,858	76,544,205	208,493,473
2052	114,379,412	12,914,903	66,690,000	193,984,315
2053	109,688,715	12,540,674	57,577,436	179,806,825
2054	104,746,187	12,138,275	49,253,638	166,138,100
2055	99,578,961	11,691,435	41,746,604	153,017,000
2056	94,218,734	11,208,862	35,064,018	140,491,614
2057	88,754,131	10,704,593	29,193,289	128,652,013
2058	83,245,464	10,182,446	24,103,628	117,531,538

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
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Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2059	77,747,621	9,646,487	19,748,874	107,142,982
2060	72,306,008	9,100,856	16,071,081	97,477,945
2061	66,961,474	8,549,669	13,004,234	88,515,377
2062	61,751,035	7,996,831	10,478,038	80,225,904
2063	56,703,523	7,445,936	8,421,213	72,570,672
2064	51,840,870	6,900,181	6,764,554	65,505,605
2065	47,179,680	6,362,371	5,443,254	58,985,305
2066	42,731,361	5,835,003	4,398,393	52,964,757
2067	38,503,375	5,320,335	3,577,833	47,401,543
2068	34,500,302	4,820,572	2,936,598	42,257,472
2069	30,724,760	4,337,813	2,436,792	37,499,365
2070	27,179,137	3,874,197	2,047,122	33,100,456
2071	23,865,890	3,432,013	1,742,294	29,040,197
2072	20,787,894	3,013,544	1,502,220	25,303,658
2073	17,948,336	2,621,046	1,311,137	21,880,519

Schedule SB Attachment (Form 5500) —2024 Plan Year
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Schedule SB, line 32 — Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	$ 684,527,206	January 1, 2023	14	$ 65,333,177
Shortfall	$ (195,811,156)	January 1, 2024	15	$ (17,814,964)

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

For ERISA Requirements

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2023), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	4.87%
3rd Segment Rate	5.59%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2023), without regard to interest rate stabilization
1st Segment Rate	3.62%
2nd Segment Rate	4.46%
3rd Segment Rate	4.52%
Salary Increases	See Table 1
Optional Payment Form Election Percentage	
Married Males	25% life annuity 75% joint and 100% survivor annuity with a pop-up
Married Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2024 generational mortality tables for annuitants and non-annuitants per §1.430(h)(3)-1(b)
Withdrawal Rates	See Table 3
Disability Rates	See Table 4

Schedule SB Attachment (Form 5500) —2024 Plan Year
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Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	2024 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of $275,000 and the IRC section 401(a)(17) compensation limit of $345,000.
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	
2022 Plan Year	4.75%
2023 Plan Year	6.25%, limited to 5.74%
2024 Plan Year	6.25%, limited to 5.59%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. $10,151,000 for 2024.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2024

Actuarial Assumptions and Methods

Table 1

Salary Increases[1]

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

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

Table 2

Retirement Rates for Active Participants

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

Table 3

Termination Rates — RIP and Former PSP

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
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Table 4

Disability Rates

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
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Schedule SB, Part V — Summary of Plan Provisions

History of the Plan

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

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

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

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

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

(1) Participants that retired or terminated as regular employees not in a bargaining unit; and

(2) Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular Pension Security Plan employees not in a bargaining unit.

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

(1) Incorporated a new benefit formula and early retirement reductions;

(2) Changed the qualified joint and survivor annuity, as well as the qualified pre retirement survivor annuity, to a joint and 100% survivor annuity; and

(3) Provided benefit improvements to retired participants and beneficiaries of deceased participants.

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

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

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

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

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

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
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Effective Date	Restated as of January 1, 2023. Most recently amended effective January 1, 2024.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither an unrepresented New Hire nor a Post-2008 Rehire is eligible to participate. Eligibility for represented New Hire and Rehire ended on various dates between July 1, 2009 and July 1, 2010.
Employee Contributions	Contributions, if any, made by a participant under a previous plan, to the extent that those contributions remain in the plan. Employee contributions include “Prior Plan Employee Contributions” and “LMSC Employee Contributions”.
Retirement Eligibility	
Normal	The later of the date a participant attains age 65 or the fifth anniversary of the participant’s commencement of employment.
Service	Age 50 with 25 years of eligibility service, age 55 with 20 years of eligibility service, age 60 with 15 years of eligibility service, age 65 with 10 years of eligibility service or any age with 30 years of eligibility service. Only participants who meet these requirements while still in active service are eligible for a service retirement.
Early	The same as service retirement. age 55 with 20 years of eligibility service or age 50 with 25 years of eligibility service for the purpose of a deferred vested pension.
Disability	Fifteen years of eligibility service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of eligibility service.

Retirement Benefits

Normal

An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the prior plan minimum benefit shall have the pension amount determined solely by the following formula:

(1) For retirements on or after January 1, 2012:
{[(a) x (b)] / 12} + (c) where

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

(b) Equals 2.25%;

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

(2) For retirements on or after December 18, 2000, but prior to December 31, 2011:
[(a) ´ (b) ´ (c)] where

(a) Equals the employee's average earnings;

(b) Equals 2.0%;

(c) Equals benefit service as of retirement.

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

(3) For Retirements on or after October 1, 1993, but prior to December 18, 2000:
[(d) ´ (e) ´ (f)] where

(d) Equals the employee's average earnings;

(e) Equals 1.5%;

(f) Equals benefit service as of retirement.

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

Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a NTESS employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin

	(whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.
Early	The accrued normal retirement benefit calculated using Formula I or II above is reduced ⅓% for each month that retirement precedes age 62. The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of eligibility service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of eligibility service. There are no reductions for participants who retire after attaining age 55 with 20 years of eligibility service or age 60 with 15 years of eligibility service.
Disability	Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability. Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.
Vesting	Any participant who is at least age 22, and leaves employment before age 65 with at least five years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least five years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.
Preretirement Spouse's Benefits	
Eligibility	The spouse of an active participant who dies after becoming eligible for a deferred vested pension.
Benefit	The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

	(1) Fifteen or more years or service pension eligible: 90%[1] of accrued benefit payments commence upon the participant's death without early retirement reductions. (2) Less than 15 years or not yet service pension eligible: 86%[1] of accrued benefit; payments commence on the deceased's sixty-fifth birthday.
Death Benefit	
Eligibility	A beneficiary of a prior plan employee if there is no surviving spouse.
Benefit	An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.
Return of Employee Contributions	A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the participant's prior plan employee contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.
Normal Form of Payment	Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.
Optional Forms of Payment	50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.
Actuarial Equivalence	Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.

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

Cost Of Living Increases

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

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00%[1]	42 months after Dec. 31, 1987
July 1, 1991	6.50%[2]	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible[3]
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00%[4]	N/A[5]

Transferred Service

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

[1] Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.
[2] Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.
[3] Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of $500 ($300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.
[4] Plus an increase due to change in QJSA reductions.
[5] Applies to retirees (and survivors) who retire with a service or disability pension.

Definitions

Pensionable Pay	Only an eligible employee's base salary or, in the case of an hourly paid eligible employee, wages calculated at the applicable base rate for their standard work schedule (without including any supplements, overtime [see the Plan Document for an exception regarding overtime in SPA represented employee's standard work schedules], bonuses, awards taxable income from the Student Debt Contribution Program, the cash value of non-cash compensation reported to the IRS or shift differentials, or differentials for other special circumstances). Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, spot awards, promotion awards, appointment awards, employment sign on awards, critical skills retention bonuses and retention bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred. Pensionable Pay also includes proceeds received from a vacation sell election; however, earnings will not be increased due to accumulated flex time that the Participant has accrued as of the date the Participant ceases to be an eligible employee, or by any severance payments and lump sum cashout of vacation pay.
Average Earnings	The highest average of three consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the average earnings will be frozen at December 31, 2011. For periods of determination on or after October 1, 1993, but prior to December 18, 2000: The highest average of five consecutive 12 months of pensionable pay during the 10-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount.

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

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

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
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Schedule SB, line 26a — Schedule of Active Participant Data as of January 1, 2024

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34				3	11					
35-39				5	83 $116,882	20 $126,615				
40-44			1	7	197 $180,130	213 $179,009	27 $173,122			
45-49				6	208 $182,335	267 $189,955	108 $172,911	30 $168,786		
50-54			1	2	157 $166,180	258 $180,295	105 $215,495	49 $195,114	11	
55-59			1	8	136 $150,136	199 $168,096	133 $201,763	115 $205,814	46 $189,750	4
60-64					127 $141,469	164 $154,929	88 $184,202	116 $211,283	130 $192,134	27 $181,220
65-69					31 $143,465	31 $141,901	23 $194,846	27 $235,017	33 $206,773	45 $189,922
70+					7	4	6	6	11	36

N-3,323

◆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
Value of Interest in Common/Collective Trusts									
Global Region - USD									
CF ARROWSTREET GLOBAL EQUITY ACWI CIT CL H	3,494,199.280	04 Oct 24	143.0943			0.00	500,000,000.00	500,000,000.00	0.00
United States - USD									
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	22,360,003.320	25 Mar 24	17.8891			0.00	400,000,000.00	400,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	375,000,000.000	22 Mar 24	1.0000			0.00	375,000,000.00	375,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	428,168,056.870	01 Oct 24	1.0000			0.00	428,168,056.87	428,168,056.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-399,995,426.240	27 Mar 24		1.0000		0.00	399,995,426.24	399,995,426.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-428,168,056.870	02 Oct 24		1.0000		0.00	428,168,056.87	428,168,056.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

◆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 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	234	213,180,690.20			0.00	213,180,690.20	213,180,690.20
	Total dispositions	244		168,804,937.86		0.00	168,230,531.00	168,804,937.86
UNITED STATES TREAS BD STRIPPED PRIN PMT 00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	Total acquisitions	42	145,036,582.26			0.00	145,036,582.26	145,036,582.26
	Total dispositions	42		144,835,499.00		0.00	144,405,725.59	144,835,499.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	Total acquisitions	28	158,496,707.48			0.00	158,496,707.48	158,496,707.48
	Total dispositions	28		158,263,259.00		0.00	158,928,052.43	158,263,259.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	31	462,389,729.66			0.00	462,389,729.66	462,389,729.66
	Total dispositions	31		461,593,605.00		0.00	462,497,289.32	461,593,605.00
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	64	1,213,765,401.24			0.00	1,213,765,401.24	1,213,765,401.24
	Total dispositions	64		1,211,802,218.75		0.00	1,215,257,149.45	1,211,802,218.75
UNITED STATES TREAS BDS 0.125% 02-15-205 1 SEDOL: BMT9GR0	Total acquisitions	46	181,387,221.75			0.00	181,387,221.75	181,387,221.75
	Total dispositions	42		179,296,707.25		0.00	179,773,134.77	179,296,707.25
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	Total acquisitions	37	165,155,570.31			0.00	165,155,570.31	165,155,570.31
	Total dispositions	35		158,490,842.11		0.00	158,713,068.67	158,490,842.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

◆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 BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	Total acquisitions	56	140,253,476.27			0.00	140,521,601.11	140,253,476.27
	Total dispositions	53		139,163,277.82		0.00	139,163,277.82	139,163,277.82
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	Total acquisitions	54	143,304,860.51			0.00	143,380,421.58	143,304,860.51
	Total dispositions	54		143,396,332.09		0.00	143,396,332.09	143,396,332.09
US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WFV0	Total acquisitions	54	332,514,928.01			0.00	332,714,676.16	332,514,928.01
	Total dispositions	54		332,679,463.19		0.00	332,679,463.19	332,679,463.19
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	Total acquisitions	6	274,511,948.04			0.00	274,511,948.04	274,511,948.04
	Total dispositions	5		228,412,937.50		0.00	228,499,194.51	228,412,937.50
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	56	361,538,087.98			0.00	361,538,087.98	361,538,087.98
	Total dispositions	56		361,021,283.05		0.00	361,434,573.91	361,021,283.05
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 067997BR6	Total dispositions	6		336,223,853.50		0.00	133,273,202.89	336,223,853.50
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND CUSIP: 8EN99YG73	Total acquisitions	2	500,000,000.00			0.00	500,000,000.00	500,000,000.00
	Total dispositions	3		49,340.42		0.00	59,549.80	49,340.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

◆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
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	871	3,147,742,613.87			0.00	3,147,742,613.87	3,147,742,613.87
	Total dispositions	586		3,010,981,439.23		0.00	3,010,981,439.23	3,010,981,439.23

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 5,545,756,929.73

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	10,568,878	0	368,443,903	379,012,781
2025	27,168,451	631,124	361,273,748	389,073,323
2026	41,845,458	1,469,008	353,765,716	397,080,182
2027	54,588,021	2,062,926	345,913,789	402,564,736
2028	65,810,233	2,712,105	337,709,172	406,231,510
2029	75,875,223	3,366,479	329,141,707	408,383,409
2030	85,019,931	4,161,334	320,201,031	409,382,296
2031	93,110,833	4,890,069	310,878,174	408,879,076
2032	99,814,269	5,834,960	301,167,387	406,816,616
2033	105,968,885	6,492,817	291,067,773	403,529,475
2034	111,309,860	7,219,157	280,584,104	399,113,121
2035	115,906,171	7,626,502	269,727,032	393,259,705
2036	119,996,599	8,343,784	258,512,472	386,852,855
2037	123,337,343	8,900,799	246,961,496	379,199,638
2038	126,288,578	9,446,205	235,100,261	370,835,044
2039	128,827,402	10,098,490	222,960,438	361,886,330
2040	130,933,661	10,538,207	210,580,405	352,052,273
2041	132,658,602	11,163,434	198,005,336	341,827,372
2042	133,612,307	11,822,639	185,287,438	330,722,384
2043	134,157,387	12,334,433	172,486,322	318,978,142
2044	134,378,808	12,818,881	159,669,399	306,867,088
2045	133,989,017	13,250,308	146,911,799	294,151,124
2046	132,913,280	13,641,334	134,296,060	280,850,674
2047	131,184,191	13,863,136	121,910,964	266,958,291
2048	128,850,911	13,866,426	109,849,577	252,566,914
2049	126,033,104	13,713,433	98,206,749	237,953,286
2050	122,603,527	13,473,214	87,075,731	223,152,472
2051	118,690,410	13,258,858	76,544,205	208,493,473
2052	114,379,412	12,914,903	66,690,000	193,984,315
2053	109,688,715	12,540,674	57,577,436	179,806,825
2054	104,746,187	12,138,275	49,253,638	166,138,100
2055	99,578,961	11,691,435	41,746,604	153,017,000
2056	94,218,734	11,208,862	35,064,018	140,491,614
2057	88,754,131	10,704,593	29,193,289	128,652,013
2058	83,245,464	10,182,446	24,103,628	117,531,538

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2059	77,747,621	9,646,487	19,748,874	107,142,982
2060	72,306,008	9,100,856	16,071,081	97,477,945
2061	66,961,474	8,549,669	13,004,234	88,515,377
2062	61,751,035	7,996,831	10,478,038	80,225,904
2063	56,703,523	7,445,936	8,421,213	72,570,672
2064	51,840,870	6,900,181	6,764,554	65,505,605
2065	47,179,680	6,362,371	5,443,254	58,985,305
2066	42,731,361	5,835,003	4,398,393	52,964,757
2067	38,503,375	5,320,335	3,577,833	47,401,543
2068	34,500,302	4,820,572	2,936,598	42,257,472
2069	30,724,760	4,337,813	2,436,792	37,499,365
2070	27,179,137	3,874,197	2,047,122	33,100,456
2071	23,865,890	3,432,013	1,742,294	29,040,197
2072	20,787,894	3,013,544	1,502,220	25,303,658
2073	17,948,336	2,621,046	1,311,137	21,880,519

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03750L109	#REORG APARTMENT MERGER 06-28-2024				
		Acquisitions	7,900.00	-261,904.69	
		Dispositions	-13,900.00		451,939.15
CG6095L109	#REORG/APTIV PLC MERGER APTIV PLC 281QAC412-18-2024				
		Acquisitions	6,300.00	-478,231.07	
		Dispositions	-6,300.00		486,909.71
C040413106	#REORG/ARISTA EXCHANGE ARISTA 2514AD4 12-04-2024				
		Acquisitions	8,600.00	-2,678,204.42	
		Dispositions	-8,160.00		2,917,818.12
		Free Delivery	-440.00		
C09247X101	#REORG/BLACKROCK EXCHANGE BLACKROCK 271NAP4 10-02-2024				
		Acquisitions	7,000.00	-5,540,991.09	
		Dispositions	-6,590.00		5,278,440.70
		Free Delivery	-410.00		
C512807108	#REORG/LAM EXCHANGE LAM 271VAC4 10-03-2024				
		Acquisitions	4,280.00	-3,712,177.14	
		Dispositions	-3,918.00		3,604,391.15
		Free Delivery	-1,062.00		
C565849106	#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024				
		Acquisitions	19,100.00	-516,546.95	
		Dispositions	-19,100.00		535,193.53
C83200N103	#REORG/SMARTSHEET INC MERGER 01-22-2025				
		Acquisitions	5,500.00	-256,774.88	
		Dispositions	-5,500.00		221,383.70
SBMCBVH8	$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050				
		Acquisitions	240,000.00	-184,980.00	
		Dispositions	-570,000.00		447,978.80
SBK4H0D9	3M CO 3.25% DUE 08-26-2049				
		Acquisitions	280,000.00	-186,575.20	
		Dispositions	-1,135,000.00		767,306.50
C88579Y101	3M CO COM				
		Acquisitions	24,600.00	-2,363,356.93	
		Dispositions	-24,600.00		2,781,433.25
C002824100	ABBOTT LAB COM				
		Acquisitions	11,300.00	-1,180,837.52	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-11,300.00		1,178,835.87
SBD6NWW9	ABBOTT LABS 4.75% 04-15-2043				
		Acquisitions	456,000.00	-429,532.08	
		Dispositions	-3,922,000.00		3,738,809.89
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046				
		Acquisitions	1,050,000.00	-1,054,625.55	
		Dispositions	-1,050,000.00		1,018,171.50
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	945,000.00	-824,295.15	
		Dispositions	-4,612,000.00		4,126,651.71
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	5,025,000.00	-4,299,739.21	
		Dispositions	-1,402,000.00		1,210,209.27
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	598,000.00	-547,598.26	
		Dispositions	-1,074,000.00		949,618.42
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	1,870,000.00	-1,833,231.14	
		Dispositions	-877,000.00		837,367.14
SBSNSFL2	ABBVIE INC 5.05% 03-15-2034				
		Acquisitions	485,000.00	-483,472.25	
		Dispositions	-485,000.00		486,566.55
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044				
		Acquisitions	4,283,000.00	-4,269,035.28	
		Dispositions	-283,000.00		294,144.54
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054				
		Acquisitions	12,340,000.00	-12,469,707.90	
		Dispositions	-3,960,000.00		3,992,895.22
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064				
		Acquisitions	3,934,000.00	-3,961,286.04	
		Dispositions	-2,512,000.00		2,525,506.00
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	12,000.00	-2,209,128.25	
		Dispositions	-44,700.00		7,918,987.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045				
		Acquisitions	221,000.00	-203,461.35	
		Dispositions	-848,000.00		783,128.44
C002896207	ABERCROMBIE & FITCH CO CL A CL A				
		Acquisitions	31,900.00	-3,877,615.50	
		Dispositions	-31,000.00		4,057,551.51
CG1151C101	ACCENTURE PLC CLS A				
		Acquisitions	2,650.00	-933,173.22	
		Dispositions	-2,650.00		960,944.21
C00508Y102	ACUITY BRANDS INC COM				
		Acquisitions	5,830.00	-1,622,100.47	
		Dispositions	-9,670.00		2,482,368.14
C00724F101	ADOBE INC COM				
		Acquisitions	7,430.00	-4,077,940.15	
		Dispositions	-16,320.00		8,883,777.40
C00790R104	ADVANCED DRAIN SYS INC DEL COM				
		Acquisitions	7,900.00	-1,291,882.11	
		Dispositions	-7,900.00		1,357,026.60
C007903107	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	11,600.00	-2,003,502.54	
		Dispositions	-11,600.00		2,070,506.46
C00766T100	AECOM				
		Acquisitions	21,500.00	-1,967,557.82	
		Dispositions	-29,400.00		2,717,507.92
SBG0ZDS5	AEP TRANSM CO LLC 4.25% DUE 09-15-2048				
		Acquisitions	90,000.00	-71,712.90	
		Dispositions	-90,000.00		77,221.80
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050				
		Acquisitions	443,000.00	-328,260.65	
		Dispositions	-133,000.00		102,480.49
SB82CZV5	AETNA INC 4.125% DUE 11-15-2042				
		Acquisitions	480,000.00	-387,687.96	
		Dispositions	-528,000.00		424,962.34
SBDF0M43	AETNA INC NEW 3.875% DUE 08-15-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,009,000.00	-1,514,893.07	
		Dispositions	-1,650,000.00		1,253,372.12
SBK1KRP2	AETNA INC NEW 4.75% DUE 03-15-2044				
		Acquisitions	48,000.00	-42,435.84	
		Dispositions	-52,000.00		43,477.72
SBG48N91	AETNA INC NEW 6.625 DUE 06-15-2036 BEO				
		Acquisitions	1,312,000.00	-1,415,448.08	
		Dispositions	-1,507,000.00		1,632,130.66
SBBJNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037				
		Acquisitions	211,000.00	-229,601.35	
		Dispositions	-250,000.00		270,537.50
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,700.00	-421,958.89	
		Dispositions	-4,200.00		709,450.02
C001084102	AGCO CORP COM				
		Acquisitions	4,000.00	-434,150.00	
		Dispositions	-4,000.00		462,708.77
C00846U101	AGILENT TECHNOLOGIES INC COM				
		Acquisitions	19,900.00	-2,757,423.93	
		Dispositions	-18,800.00		2,679,907.83
SBRBYMJ2	AIR PRODS & CHEMS INC 4.85% 02-08-2034				
		Acquisitions	1,365,000.00	-1,361,259.90	
		Dispositions	-450,000.00		447,781.50
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	802,000.00	-577,576.34	
		Dispositions	-131,000.00		87,405.82
SBD2Z1R7	ALABAMA PWR CO 4.3% 07-15-2048				
		Acquisitions	809,000.00	-681,869.71	
		Dispositions	-655,000.00		567,617.80
C011659109	ALASKA AIR GROUP INC COM				
		Acquisitions	700.00	-36,170.75	
		Dispositions	-700.00		36,920.57
SBJML8W1	ALEXANDRIA REAL 4.85% DUE 04-15-2049				
		Acquisitions	645,000.00	-559,956.75	
		Dispositions	-555,000.00		473,137.50

◆ 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				
		Acquisitions	840,000.00	-572,509.20	
		Dispositions	-3,826,000.00		2,667,939.79
SBPGLSJ6	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054				
		Acquisitions	2,854,000.00	-2,847,795.98	
		Dispositions	-754,000.00		720,235.36
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	965,000.00	-597,106.80	
		Dispositions	-626,000.00		390,167.02
C015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM				
		Acquisitions	1,800.00	-207,513.70	
		Dispositions	-1,800.00		226,446.33
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	200,000.00	-132,400.00	
		Dispositions	-400,000.00		262,536.00
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	1,100.00	-265,957.56	
		Dispositions	-1,100.00		266,093.38
CG01767105	ALKERMES PLC SHS				
		Acquisitions	10,900.00	-297,162.18	
		Dispositions	-22,000.00		546,713.00
C018820AA8	ALLIANZ SE 3.5% DUE 04-30-2079				
		Acquisitions	200,000.00	-182,250.00	
		Dispositions	-200,000.00		188,000.00
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049				
		Acquisitions	315,000.00	-258,706.35	
		Dispositions	-710,000.00		569,587.25
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046				
		Acquisitions	315,000.00	-258,158.25	
		Dispositions	-703,000.00		618,400.02
C020002101	ALLSTATE CORP COM				
		Acquisitions	28,147.00	-4,625,043.99	
		Dispositions	-27,200.00		4,684,486.30
SBNM9JJ7	ALLY FINANCIAL INC 6.184% 07-26-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,143,000.00	-2,146,653.66	
		Dispositions	-2,143,000.00		2,178,384.86
C02005NBU3	ALLY FINL INC 6.848% 01-03-2030				
		Acquisitions	85,000.00	-87,411.45	
		Dispositions	-697,000.00		715,753.19
SBP95FX8	ALLY FINL INC 7.1% DUE 11-15-2027				
		Acquisitions	353,000.00	-369,848.69	
		Dispositions	-353,000.00		365,407.95
C020764106	ALPHA METALLURGICAL RES INC COM				
		Acquisitions	2,340.00	-792,516.51	
		Dispositions	-2,340.00		759,073.67
C02079KAF4	ALPHABET INC 2.05% 08-15-2050				
		Acquisitions	885,000.00	-521,061.15	
		Dispositions	-955,000.00		561,417.30
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	24,300.00	-3,741,629.76	
		Dispositions	-72,300.00		11,475,297.89
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	30,400.00	-4,673,956.45	
		Dispositions	-94,500.00		14,840,443.86
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041				
		Acquisitions	663,000.00	-484,956.99	
		Dispositions	-418,000.00		303,492.07
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	1,259,000.00	-865,344.64	
		Dispositions	-3,141,000.00		2,255,115.69
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046				
		Acquisitions	327,000.00	-241,672.62	
		Dispositions	-927,000.00		713,474.05
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Acquisitions	151,000.00	-118,066.90	
		Dispositions	-1,620,000.00		1,354,878.10
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG				
		Acquisitions	463,000.00	-351,407.74	
		Dispositions	-463,000.00		384,734.48

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043				
		Acquisitions	69,000.00	-57,178.92	
		Dispositions	-69,000.00		59,723.64
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000				
		Acquisitions	108,000.00	-101,347.20	
		Dispositions	-1,108,000.00		1,081,203.84
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049				
		Acquisitions	179,000.00	-179,658.72	
		Dispositions	-731,000.00		714,390.98
SBFZ5811	ALTRIA GROUP INC 6.2% DUE 02-14-2059				
		Acquisitions	165,000.00	-160,840.35	
		Dispositions	-213,000.00		221,998.92
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	2,166,000.00	-1,387,000.39	
		Dispositions	-1,216,000.00		772,548.39
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	3,640,000.00	-2,229,403.11	
		Dispositions	-478,000.00		293,049.97
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	459,000.00	-402,509.97	
		Dispositions	-1,457,000.00		1,298,728.61
C023135106	AMAZON COM INC COM				
		Acquisitions	17,800.00	-3,162,248.71	
		Dispositions	-120,090.00		21,114,933.48
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	200,000.00	-178,460.00	
		Dispositions	-1,475,000.00		1,290,508.85
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	85,000.00	-74,553.50	
		Dispositions	-3,404,000.00		2,967,089.28
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	4,584,000.00	-3,243,406.85	
		Dispositions	-2,219,000.00		1,579,216.85
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	93,000.00	-62,978.67	
		Dispositions	-1,086,000.00		755,052.48
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	688,000.00	-607,290.72	
		Dispositions	-1,294,000.00		1,086,032.36
SB2R62G4	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG				
		Acquisitions	114,000.00	-120,639.92	
		Dispositions	-114,000.00		121,052.04
SBSY2290	AMEREN ILL CO 5.55% DUE 07-01-2054				
		Acquisitions	1,760,000.00	-1,756,656.00	
		Dispositions	-480,000.00		501,217.80
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	8,530.00	-1,869,349.96	
		Dispositions	-8,530.00		2,014,722.13
C02665T306	AMERICAN HOMES 4 RENT COMMON STOCK				
		Acquisitions	7,400.00	-284,623.08	
		Dispositions	-50,700.00		1,861,188.52
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	220,000.00	-200,967.80	
		Dispositions	-220,000.00		211,415.60
C03027X100	AMERICAN TOWER CORP				
		Acquisitions	15,300.00	-3,027,235.63	
		Dispositions	-15,300.00		2,961,371.43
SBMBV577	AMERICAN WTR CAP CORP SR NT 3.25% 06-01-2051				
		Acquisitions	350,000.00	-251,616.94	
		Dispositions	-350,000.00		242,235.11
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	6,562.00	-2,680,499.01	
		Dispositions	-6,312.00		2,652,316.49
SBNM9JD1	AMERN EXPRESS CO 5.519% DUE 07-26-2035				
		Acquisitions	5,356,000.00	-5,363,816.96	
		Dispositions	-3,276,000.00		3,300,234.37
SBMWC4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051				
		Acquisitions	447,000.00	-272,204.24	
		Dispositions	-142,000.00		88,549.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049				
		Acquisitions	218,000.00	-152,872.88	
		Dispositions	-77,000.00		58,445.31
C031100100	AMETEK INC NEW COM				
		Acquisitions	6,300.00	-1,038,028.50	
		Dispositions	-13,200.00		2,364,584.68
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	1,642,000.00	-1,012,320.72	
		Dispositions	-270,000.00		165,079.80
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	225,000.00	-165,800.25	
		Dispositions	-225,000.00		165,352.50
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	746,000.00	-547,552.05	
		Dispositions	-2,382,000.00		1,744,980.03
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	2,680,000.00	-2,237,109.92	
		Dispositions	-776,000.00		615,778.51
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	1,534,000.00	-1,327,061.77	
		Dispositions	-230,000.00		200,960.20
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	2,554,000.00	-2,277,200.01	
		Dispositions	-178,000.00		155,617.58
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	305,000.00	-304,417.45	
		Dispositions	-2,170,000.00		2,189,208.40
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	3,142,000.00	-3,215,751.81	
		Dispositions	-4,750,000.00		4,749,727.03
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	1,928,000.00	-1,961,602.62	
		Dispositions	-2,582,000.00		2,608,691.87
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	235,000.00	-253,087.95	
		Dispositions	-285,000.00		311,604.75
C031162100	AMGEN INC COM				
		Acquisitions	13,510.00	-3,941,403.06	
		Dispositions	-13,510.00		4,142,262.27
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040				
		Acquisitions	1,205,000.00	-925,345.85	
		Dispositions	-2,416,000.00		1,889,018.91
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	2,315,000.00	-1,884,005.65	
		Dispositions	-668,000.00		543,095.94
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Acquisitions	1,044,000.00	-693,218.45	
		Dispositions	-1,120,000.00		770,323.70
C032095101	AMPHENOL CORP NEW CL A				
		Acquisitions	58,500.00	-3,815,871.06	
		Dispositions	-53,900.00		3,373,097.58
SBPBK6K5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO				
		Acquisitions	748,000.00	-556,415.94	
		Dispositions	-367,000.00		262,544.46
SB86L4B1	ANHEUSER BUSCH 3.75% DUE 07-15-2042				
		Acquisitions	233,000.00	-192,963.61	
		Dispositions	-233,000.00		196,712.58
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	3,655,000.00	-3,972,245.10	
		Dispositions	-224,000.00		238,889.36
SB3RQGZ8	ANHEUSER BUSCH 8% DUE 11-15-2039				
		Acquisitions	210,000.00	-279,222.30	
		Dispositions	-300,000.00		381,318.00
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG				
		Acquisitions	132,000.00	-119,519.40	
		Dispositions	-4,332,000.00		4,051,806.24
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	953,000.00	-1,019,416.18	
		Dispositions	-265,000.00		273,101.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	530,000.00	-553,023.20	
		Dispositions	-1,065,000.00		1,107,068.85
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	765,000.00	-671,870.00	
		Dispositions	-208,000.00		182,189.94
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	406,000.00	-370,726.72	
		Dispositions	-2,551,000.00		2,388,832.25
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058				
		Acquisitions	2,160,000.00	-1,936,108.86	
		Dispositions	-1,950,000.00		1,812,447.00
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	1,569,000.00	-1,448,617.94	
		Dispositions	-2,219,000.00		2,057,260.55
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	1,309,000.00	-1,237,745.51	
		Dispositions	-5,920,000.00		5,589,209.76
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040				
		Acquisitions	625,000.00	-548,943.75	
		Dispositions	-1,475,000.00		1,346,839.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	149,000.00	-133,489.10	
		Dispositions	-149,000.00		137,784.77
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	81,000.00	-53,303.67	
		Dispositions	-81,000.00		54,888.03
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	1,247,000.00	-908,538.43	
		Dispositions	-122,000.00		89,263.74
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	72,000.00	-58,805.28	
		Dispositions	-407,000.00		343,327.01
SBGB6FS1	ANTHEM INC 4.55% 03-01-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	69,000.00	-57,860.64	
		Dispositions	-69,000.00		59,698.80
SBP4C341	ANTHEM INC 4.55% 05-15-2052				
		Acquisitions	570,000.00	-475,698.05	
		Dispositions	-415,000.00		356,721.55
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	969,000.00	-865,034.07	
		Dispositions	-1,007,000.00		901,489.94
SBK6V1D6	ANTHEM INC FIXED 3.7% 09-15-2049				
		Acquisitions	77,000.00	-55,754.93	
		Dispositions	-326,000.00		252,998.82
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	96,000.00	-85,793.28	
		Dispositions	-2,326,000.00		2,060,498.58
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	558,000.00	-429,144.02	
		Dispositions	-374,000.00		283,248.77
SBMFF917	AON NORTH AMER INC 5.45% 03-01-2034				
		Acquisitions	320,000.00	-323,238.40	
		Dispositions	-320,000.00		335,142.40
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054				
		Acquisitions	5,353,000.00	-5,364,500.00	
		Dispositions	-3,860,000.00		3,809,206.31
SBN40JL0	AON PLC 4.6% DUE 06-14-2044				
		Acquisitions	759,000.00	-667,661.28	
		Dispositions	-516,000.00		451,618.68
CG0403H108	AON PLC				
		Acquisitions	300.00	-115,055.11	
		Dispositions	-4,580.00		1,441,229.19
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	210,000.00	-174,783.00	
		Dispositions	-210,000.00		178,497.90
C03783C100	APPFOLIO INC COM CL A COM CL A				
		Acquisitions	2,800.00	-625,670.52	
		Dispositions	-2,800.00		640,830.77

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	782,000.00	-510,188.11	
		Dispositions	-3,057,000.00		1,973,638.61
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	1,495,000.00	-980,658.55	
		Dispositions	-1,804,000.00		1,174,948.82
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	1,015,000.00	-668,722.00	
		Dispositions	-2,215,000.00		1,459,958.90
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	4,389,000.00	-2,764,660.03	
		Dispositions	-1,547,000.00		980,356.86
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	264,000.00	-208,739.52	
		Dispositions	-1,306,000.00		1,064,535.01
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	675,000.00	-572,744.25	
		Dispositions	-862,000.00		711,443.08
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	190,000.00	-161,982.60	
		Dispositions	-789,000.00		649,743.22
C037833100	APPLE INC COM STK				
		Acquisitions	29,800.00	-5,794,103.34	
		Dispositions	-172,690.00		35,085,481.45
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050				
		Acquisitions	96,000.00	-56,667.84	
		Dispositions	-96,000.00		58,673.28
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO				
		Acquisitions	67,000.00	-44,915.46	
		Dispositions	-67,000.00		43,516.50
C038222105	APPLIED MATERIALS INC COM				
		Acquisitions	6,600.00	-1,299,655.51	
		Dispositions	-29,500.00		5,724,711.29
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	901,000.00	-576,991.39	
		Dispositions	-2,092,000.00		1,284,215.94
SBNYF3L3	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052				
		Acquisitions	977,000.00	-757,399.36	
		Dispositions	-2,532,000.00		1,915,860.40
SBRV1TK3	APTIV SWISS HOLDINGS LIMITED 6.875% 12-15-2054				
		Acquisitions	3,290,000.00	-3,290,000.00	
		Dispositions	-1,830,000.00		1,826,680.00
CG0450A105	ARCH CAPITAL GROUP COM STK				
		Acquisitions	2,600.00	-201,509.07	
		Dispositions	-9,300.00		740,653.81
C039483102	ARCHER-DANIELS-MIDLAND CO COM				
		Acquisitions	61,800.00	-3,441,328.28	
		Dispositions	-75,300.00		4,611,705.98
C040413205	ARISTA NETWORKS INC COM NEW				
		Dispositions	-400.00		45,542.04
		Free Receipt	1,760.00	154,254.65	
SBN767X3	ARIZONA PUB SVC CO 2.65% DUE 09-15-2050				
		Acquisitions	350,000.00	-205,681.00	
		Dispositions	-350,000.00		208,778.50
C042735100	ARROW ELECTR INC COM				
		Acquisitions	3,900.00	-468,283.06	
		Dispositions	-3,900.00		505,162.09
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055				
		Acquisitions	5,128,000.00	-5,096,001.28	
		Dispositions	-627,000.00		607,056.07
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054				
		Acquisitions	357,000.00	-352,931.08	
		Dispositions	-357,000.00		339,928.13
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054				
		Acquisitions	190,000.00	-215,726.00	
		Dispositions	-145,000.00		164,387.95
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053				
		Acquisitions	370,000.00	-364,626.30	
		Dispositions	-500,000.00		502,121.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C044186104	ASHLAND INC COM USD0.01				
		Acquisitions	1,300.00	-126,988.60	
		Dispositions	-1,300.00		124,145.21
C04621X108	ASSURANT INC COM				
		Acquisitions	8,200.00	-1,461,701.02	
		Dispositions	-12,000.00		2,127,089.70
CG0585R106	ASSURED GUARANTY LTD COMMON STK				
		Acquisitions	9,500.00	-862,603.74	
		Dispositions	-9,500.00		782,221.66
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034				
		Acquisitions	2,110,000.00	-2,102,995.70	
		Dispositions	-165,000.00		165,598.95
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048				
		Acquisitions	395,000.00	-357,285.40	
		Dispositions	-369,000.00		318,926.70
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Acquisitions	595,000.00	-670,743.50	
		Dispositions	-595,000.00		668,351.60
SBLB6188	ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050				
		Acquisitions	295,000.00	-174,946.80	
		Dispositions	-295,000.00		164,636.55
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	6,639,000.00	-4,637,670.04	
		Dispositions	-5,621,000.00		4,013,224.91
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	4,043,000.00	-2,721,700.83	
		Dispositions	-5,067,000.00		3,541,679.84
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	71,000.00	-51,202.36	
		Dispositions	-2,308,000.00		1,668,220.00
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	9,935,000.00	-6,800,110.05	
		Dispositions	-5,947,000.00		4,075,930.52
C00206RMN9	AT&T INC 3.8% 12-01-2057				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,488,000.00	-1,051,803.90	
		Dispositions	-3,215,000.00		2,286,037.08
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060				
		Acquisitions	3,969,000.00	-2,880,232.65	
		Dispositions	-4,054,000.00		2,895,346.63
C049468101	ATLASSIAN CORP CL A				
		Acquisitions	600.00	-151,756.91	
		Dispositions	-100.00		25,277.04
SBMY0HF3	ATMOS ENERGY CORP 4.125% DUE 03-15-2049				
		Acquisitions	662,000.00	-540,182.06	
		Dispositions	-218,000.00		184,286.30
SBS85VW1	ATMOS ENERGY CORP 6.2% 11-15-2053				
		Acquisitions	160,000.00	-176,626.56	
		Dispositions	-827,000.00		916,621.99
SBNM5MW9	ATMOS ENERGY CORP SR NT 2.85% 02-15-2052				
		Acquisitions	580,000.00	-383,498.74	
		Dispositions	-117,000.00		74,651.85
SB98ZZP9	ATMOS ENERGY CORP SR NT 4.15 DUE 01-15-2043				
		Acquisitions	480,000.00	-401,721.60	
		Dispositions	-480,000.00		431,347.20
C052769106	AUTODESK INC COM				
		Acquisitions	22,240.00	-5,585,325.71	
		Dispositions	-21,460.00		5,433,718.91
C053015103	AUTOMATIC DATA PROCESSING INC COM				
		Acquisitions	4,080.00	-1,126,151.41	
		Dispositions	-8,030.00		2,084,658.07
C053332102	AUTOZONE INC COM				
		Acquisitions	425.00	-1,204,079.70	
		Dispositions	-950.00		2,754,073.24
SBSQL9J4	AVALONBAY CMNTYS 5.35% 06-01-2034				
		Acquisitions	315,000.00	-314,045.55	
		Dispositions	-315,000.00		319,173.10
C053484101	AVALONBAY CMNTYS REIT				
		Acquisitions	6,699.00	-1,350,300.00	
		Dispositions	-6,699.00		1,529,968.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Acquisitions	22,300.00	-776,940.62	
		Dispositions	-36,700.00		1,221,480.44
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	5,100.00	-378,683.67	
		Dispositions	-20,900.00		1,409,754.92
C05464C101	AXON ENTERPRISE INC COM				
		Acquisitions	1,040.00	-295,303.15	
		Dispositions	-1,040.00		305,197.83
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	697,000.00	-535,640.44	
		Dispositions	-1,654,000.00		1,264,690.95
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050				
		Acquisitions	435,000.00	-376,814.40	
		Dispositions	-162,000.00		134,890.92
SBSNYFK9	B A T CAP CORP 6% DUE 02-20-2034				
		Acquisitions	975,000.00	-969,510.75	
		Dispositions	-975,000.00		982,196.25
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050				
		Acquisitions	140,000.00	-97,343.40	
		Dispositions	-1,394,000.00		968,822.74
SBNNMNV5	B A T CAP CORP NT 5.65% 03-16-2052				
		Acquisitions	3,844,000.00	-3,638,548.79	
		Dispositions	-342,000.00		319,715.43
C056525108	BADGER METER INC COM				
		Acquisitions	2,300.00	-429,539.52	
		Dispositions	-2,000.00		437,702.83
C05722G100	BAKER HUGHES CO				
		Acquisitions	81,100.00	-2,709,351.62	
		Dispositions	-80,500.00		2,770,366.37
SBD3BW60	BALT GAS & ELEC CO 3.5% DUE 08-15-2046				
		Acquisitions	196,000.00	-140,759.36	
		Dispositions	-196,000.00		143,759.76
SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	110,000.00	-94,290.90	
		Dispositions	-305,000.00		264,311.70
SBKPD1R7	BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050				
		Acquisitions	69,000.00	-43,666.65	
		Dispositions	-69,000.00		43,909.53
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053				
		Acquisitions	235,000.00	-229,974.44	
		Dispositions	-92,000.00		90,965.46
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	3,832,000.00	-2,636,794.71	
		Dispositions	-100,000.00		66,709.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	1,065,000.00	-822,250.00	
		Dispositions	-215,000.00		167,024.90
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	711,000.00	-524,172.54	
		Dispositions	-345,000.00		244,553.25
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	2,815,000.00	-2,301,305.70	
		Dispositions	-525,000.00		421,146.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044				
		Acquisitions	1,683,000.00	-1,623,974.78	
		Dispositions	-938,000.00		897,909.88
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042				
		Acquisitions	457,000.00	-483,742.75	
		Dispositions	-477,000.00		518,607.90
C060505FL3	BANK AMER CORP 5.875% DUE 12-31-2049				
		Acquisitions	745,000.00	-724,237.50	
		Dispositions	-745,000.00		712,821.40
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	2,550.00	-191,054.42	
		Dispositions	-1,500.00		116,616.88
C060505104	BANK OF AMERICA CORP				
		Acquisitions	59,300.00	-2,350,952.65	
		Dispositions	-59,300.00		2,328,477.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	2,971,000.00	-2,116,624.45	
		Dispositions	-6,821,000.00		4,896,680.06
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040				
		Acquisitions	225,000.00	-191,837.25	
		Dispositions	-2,595,000.00		2,263,062.32
C060505GB4	BANK OF AMERICA CORPORATION 4.375% DUE 12-31-2049 BEO				
		Acquisitions	879,000.00	-817,470.00	
		Dispositions	-879,000.00		830,655.00
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	1,488,000.00	-1,313,680.46	
		Dispositions	-155,000.00		134,044.00
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035				
		Acquisitions	12,386,000.00	-12,552,603.29	
		Dispositions	-10,686,000.00		10,745,445.48
C06368LQ58	BANK OF MONTREAL 7.7% 05-26-2084				
		Acquisitions	595,000.00	-595,000.00	
		Dispositions	-595,000.00		599,462.50
C06738EBT1	BARCLAYS PLC 4.375% 12-31-2049				
		Acquisitions	1,005,000.00	-771,562.50	
		Dispositions	-1,005,000.00		863,550.00
SBHWTW96	BARCLAYS PLC 5.088% 06-20-2030				
		Acquisitions	501,000.00	-481,736.01	
		Dispositions	-3,404,000.00		3,257,861.77
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055				
		Acquisitions	2,412,000.00	-2,412,000.00	
		Dispositions	-235,000.00		239,810.45
C06738ECN3	BARCLAYS PLC 9.625% 12-31-2049				
		Acquisitions	828,000.00	-887,530.00	
		Dispositions	-2,133,000.00		2,321,785.00
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041				
		Acquisitions	43,000.00	-43,976.10	
		Dispositions	-697,000.00		687,276.85
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	837,000.00	-838,171.70	
		Dispositions	-179,000.00		186,168.95
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	70,000.00	-73,563.00	
		Dispositions	-215,000.00		217,610.65
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	871,000.00	-928,918.21	
		Dispositions	-2,022,000.00		2,123,684.94
C070830104	BATH & BODY WORKS INC COM USD0.5 WI				
		Acquisitions	9,700.00	-310,570.56	
		Dispositions	-9,700.00		288,113.64
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048				
		Acquisitions	1,346,000.00	-1,100,495.13	
		Dispositions	-290,000.00		231,478.00
SBMY0LM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050				
		Acquisitions	450,000.00	-303,552.00	
		Dispositions	-775,000.00		519,211.41
C073685109	BEACON ROOFING SUPPLY INC COM				
		Acquisitions	9,700.00	-826,065.63	
		Dispositions	-9,700.00		922,972.63
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047				
		Acquisitions	173,000.00	-149,200.21	
		Dispositions	-126,000.00		109,601.87
C075887109	BECTON DICKINSON & CO COM				
		Acquisitions	300.00	-69,529.49	
		Dispositions	-300.00		67,881.35
C0778FPAA7	BELL CANADA 4.464% 04-01-2048				
		Acquisitions	162,000.00	-133,313.04	
		Dispositions	-429,000.00		382,620.81
SBPGLSL8	BELL CANADA 5.55% 02-15-2054				
		Acquisitions	4,078,000.00	-3,991,077.90	
		Dispositions	-1,368,000.00		1,353,450.29
SBMYX9H8	BELL CANADA FIXED 3.2% DUE 02-15-2052				
		Acquisitions	1,454,000.00	-990,026.84	
		Dispositions	-1,104,000.00		772,398.53

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNYCQP9	BELL CDA GTD NT SER US-4 3.65% 03-17-2051				
		Acquisitions	83,000.00	-58,867.75	
		Dispositions	-289,000.00		222,994.74
C07831C103	BELLRING BRANDS INC COM USD0.01				
		Acquisitions	45,097.00	-2,563,466.38	
		Dispositions	-42,400.00		2,529,510.89
C084423102	BERKLEY W R CORP COM				
		Acquisitions	5,200.00	-422,705.43	
		Dispositions	-5,200.00		449,618.84
SBG0JBZ0	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048				
		Acquisitions	122,000.00	-88,409.74	
		Dispositions	-63,000.00		46,897.83
SBN6JKB2	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050				
		Acquisitions	375,000.00	-297,524.00	
		Dispositions	-367,000.00		294,764.39
SBNC3DJ7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053				
		Acquisitions	176,000.00	-151,240.32	
		Dispositions	-1,539,000.00		1,314,659.08
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	679,000.00	-430,255.38	
		Dispositions	-711,000.00		444,707.09
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Acquisitions	572,000.00	-364,085.60	
		Dispositions	-572,000.00		378,561.04
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG				
		Acquisitions	797,000.00	-677,609.61	
		Dispositions	-179,000.00		161,921.61
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049				
		Acquisitions	229,000.00	-200,656.67	
		Dispositions	-229,000.00		199,090.31
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	1,111,000.00	-880,844.97	
		Dispositions	-2,022,000.00		1,602,092.20
C084659AR2	BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,942,000.00	-1,653,115.20	
		Dispositions	-695,000.00		592,456.90
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	79,000.00	-74,875.41	
		Dispositions	-739,000.00		706,794.38
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	88,000.00	-89,279.08	
		Dispositions	-691,000.00		712,857.43
C090043100	BILL HOLDINGS INC COM USD0.00001				
		Acquisitions	4,200.00	-213,094.62	
		Dispositions	-4,200.00		223,710.34
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	2,200.00	-438,999.04	
		Dispositions	-2,200.00		397,478.60
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	1,900.00	-127,357.38	
		Dispositions	-1,000.00		63,950.44
SBRC16G7	BLACKROCK FDG INC 4.9% 01-08-2035				
		Acquisitions	700,000.00	-697,193.00	
		Dispositions	-700,000.00		700,182.00
SBPBJZ16	BLACKROCK FUNDING INC 5.0% 03-14-2034				
		Acquisitions	600,000.00	-599,064.00	
		Dispositions	-600,000.00		604,674.90
SBPBJYZ3	BLACKROCK FUNDING INC 5.25% 03-14-2054				
		Acquisitions	3,324,000.00	-3,311,489.39	
		Dispositions	-610,000.00		604,101.30
C09290D101	BLACKROCK INC NEW COM				
		Acquisitions	140.00	-135,040.63	
		Dispositions	-550.00		535,639.46
		Free Receipt	410.00	392,472.50	
C093671105	BLOCK H & R INC COM				
		Acquisitions	900.00	-54,981.22	
		Dispositions	-23,271.00		1,117,389.73
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	5,014,000.00	-3,462,744.51	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,396,000.00		2,292,879.47
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	4,069,000.00	-3,777,307.96	
		Dispositions	-1,732,000.00		1,603,378.15
SBC7H609	BOEING CO 6.875% DUE 03-15-2039				
		Acquisitions	195,000.00	-209,687.40	
		Dispositions	-610,000.00		648,796.85
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	2,229,000.00	-1,495,758.55	
		Dispositions	-1,266,000.00		867,040.41
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	1,850,000.00	-1,765,330.10	
		Dispositions	-3,380,000.00		3,309,971.53
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	6,322,000.00	-6,067,007.12	
		Dispositions	-2,485,000.00		2,325,038.55
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	543.00	-2,001,724.90	
		Dispositions	-1,467.00		5,419,793.35
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Acquisitions	4,100.00	-627,271.37	
		Dispositions	-2,600.00		367,101.23
C099724106	BORG WARNER INC COM				
		Acquisitions	39,500.00	-1,292,024.11	
		Dispositions	-37,900.00		1,313,780.88
C101137107	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	9,300.00	-715,535.99	
		Dispositions	-8,600.00		688,402.62
C103304101	BOYD GAMING CORP COM				
		Acquisitions	400.00	-27,745.00	
		Dispositions	-400.00		30,017.56
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	1,105,000.00	-683,390.53	
		Dispositions	-3,280,000.00		2,162,580.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	365,000.00	-237,063.85	
		Dispositions	-242,000.00		152,108.95
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	179,000.00	-120,796.36	
		Dispositions	-1,382,000.00		905,800.66
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	480,000.00	-329,995.20	
		Dispositions	-480,000.00		316,707.05
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO				
		Acquisitions	923,000.00	-688,963.66	
		Dispositions	-3,001,000.00		2,274,228.37
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	520,000.00	-371,472.40	
		Dispositions	-225,000.00		146,706.75
SBRBCFL9	BP CAP MKTS AMER INC 4.989% 04-10-2034				
		Acquisitions	1,035,000.00	-1,034,772.30	
		Dispositions	-305,000.00		300,879.45
SBPCTKV0	BP CAPITAL MARKETS 6.45% 12-31-2049				
		Acquisitions	1,275,000.00	-1,275,000.00	
		Dispositions	-1,275,000.00		1,320,136.75
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050				
		Acquisitions	2,496,000.00	-1,527,514.19	
		Dispositions	-2,159,000.00		1,248,420.66
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	969,000.00	-802,884.07	
		Dispositions	-1,409,000.00		1,170,963.42
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048				
		Acquisitions	562,000.00	-494,312.72	
		Dispositions	-562,000.00		511,369.42
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Acquisitions	13,207,000.00	-13,137,760.54	
		Dispositions	-8,220,000.00		8,311,053.61
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,882,000.00	-15,926,648.60	
		Dispositions	-3,586,000.00		3,609,191.44
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063				
		Acquisitions	1,156,000.00	-1,303,733.31	
		Dispositions	-3,701,000.00		4,130,046.45
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	89,600.00	-4,042,132.92	
		Dispositions	-185,041.00		9,603,987.12
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052				
		Acquisitions	2,444,000.00	-1,858,269.66	
		Dispositions	-1,444,000.00		1,096,535.64
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	190,000.00	-137,747.05	
		Dispositions	-502,000.00		365,382.77
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053				
		Acquisitions	1,591,000.00	-1,755,278.06	
		Dispositions	-3,231,000.00		3,544,290.91
SBLDBLH0	BRIXMOR OPER 2.5% DUE 08-16-2031				
		Acquisitions	153,000.00	-124,926.63	
		Dispositions	-542,000.00		446,135.84
SBMC8VY6	BRIXMOR OPER 4.05% DUE 07-01-2030				
		Acquisitions	51,000.00	-46,734.36	
		Dispositions	-51,000.00		46,612.98
SBJCX1Y0	BRIXMOR OPER 4.125% DUE 05-15-2029				
		Acquisitions	211,000.00	-199,405.55	
		Dispositions	-211,000.00		203,671.97
C11120U105	BRIXMOR PPTY GROUP INC COM				
		Acquisitions	22,700.00	-559,751.23	
		Dispositions	-20,900.00		509,465.33
C11135F101	BROADCOM INC COM				
		Acquisitions	3,046.00	-3,309,564.35	
		Dispositions	-29,349.00		8,065,658.07
		Free Receipt	25,380.00		
SBS6VJM7	BROADCOM INC SR NT 5.15% 11-15-2031				
		Acquisitions	485,000.00	-484,214.30	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-485,000.00		485,669.30
C11133T103	BROADRIDGE FINL SOLUTIONS INC COM STK				
		Acquisitions	800.00	-169,402.00	
		Dispositions	-5,700.00		1,177,116.82
SBSLL988	BROOKFIELD FIN INC 5.968% 03-04-2054				
		Acquisitions	965,000.00	-975,120.00	
		Dispositions	-610,000.00		622,859.40
C115236101	BROWN & BROWN INC COM				
		Acquisitions	6,700.00	-673,306.03	
		Dispositions	-41,646.00		3,437,871.44
C116794108	BRUKER CORP				
		Acquisitions	21,400.00	-1,520,682.23	
		Dispositions	-21,400.00		1,529,653.61
SBN0TS92	BSTN SCIENTIFIC 4.55% DUE 03-01-2039				
		Acquisitions	420,000.00	-394,027.20	
		Dispositions	-724,000.00		673,269.40
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	681,000.00	-621,097.72	
		Dispositions	-285,000.00		257,771.10
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045				
		Acquisitions	420,000.00	-354,796.26	
		Dispositions	-225,000.00		200,625.75
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044				
		Acquisitions	734,000.00	-682,914.64	
		Dispositions	-415,000.00		372,645.10
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052				
		Acquisitions	1,210,000.00	-780,864.90	
		Dispositions	-1,017,000.00		654,674.58
C122017106	BURLINGTON STORES INC COM				
		Acquisitions	1,070.00	-284,385.48	
		Dispositions	-1,070.00		276,055.13
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 4.62% FROM 11-26-2024 TO 11-27-2024				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 4.82% FROM 10-28-2024 TO 10-29-2024				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.28% FROM 04-18-2024 TO 04-19-2024				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 5.3% FROM 05-17-2024 TO 05-20-2024				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.32% FROM 04-04-2024 TO 04-05-2024				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.36% FROM 04-08-2024 TO 04-09-2024				
		Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.38% FROM 04-03-2024 TO 04-04-2024				
		Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 5.39% FROM 05-29-2024 TO 05-30-2024				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 5.39% FROM 06-17-2024 TO 06-18-2024				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 5.41% FROM 03-27-2024 TO 03-28-2024				
		Acquisitions	33,600,000.00	-33,600,000.00	
		Dispositions	-33,600,000.00		33,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 5.41% FROM 04-01-2024 TO 04-02-2024				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 5.45% FROM 07-25-2024 TO 07-26-2024				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799DEC4	BUY TO OPEN REPO W/BOFA SECU 4.67% FROM 12-02-2024 TO 12-03-2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BOFA SECU 5.41% FROM 03-27-2024 TO 03-28-2024				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799JUL3	BUY TO OPEN REPO W/BOFA SECU 5.41% FROM 07-16-2024 TO 07-17-2024				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 12-04-2024 TO 12-05-2024				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.62% FROM 12-05-2024 TO 12-06-2024				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.85% FROM 10-24-2024 TO 10-25-2024				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.86% FROM 10-18-2024 TO 10-21-2024				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.3% FROM 06-14-2024 TO 06-17-2024				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 02-23-2024 TO 02-26-2024				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 04-05-2024 TO 04-08-2024				
		Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 02-02-2024 TO 02-05-2024				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 02-05-2024 TO 02-06-2024				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 04-19-2024 TO 04-22-2024				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 06-27-2024 TO 06-28-2024				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.38% FROM 07-17-2024 TO 07-18-2024				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 04-02-2024 TO 04-03-2024				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 06-03-2024 TO 06-04-2024				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.39% FROM 07-26-2024 TO 07-29-2024				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.4% FROM 07-15-2024 TO 07-16-2024				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 5.42% FROM 04-01-2024 TO 04-02-2024				
		Acquisitions	25,700,000.00	-25,700,000.00	
		Dispositions	-25,700,000.00		25,700,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 5.3% FROM 02-22-2024 TO 02-23-2024				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 03-20-2024 TO 03-21-2024				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 05-16-2024 TO 05-17-2024				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 03-21-2024 TO 03-22-2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 04-24-2024 TO 04-25-2024				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 05-03-2024 TO 05-06-2024				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 06-13-2024 TO 06-14-2024				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.38% FROM 05-30-2024 TO 05-31-2024				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.39% FROM 03-28-2024 TO 04-01-2024				
		Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.4% FROM 03-27-2024 TO 03-28-2024				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 5.4% FROM 09-16-2024 TO 09-17-2024				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 5.42% FROM 04-01-2024 TO 04-02-2024				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Acquisitions	17,200.00	-1,579,434.49	
		Dispositions	-16,800.00		1,687,753.14
C127190304	CACI INTL INC CL A CL A				
		Acquisitions	1,930.00	-900,475.98	
		Dispositions	-2,710.00		1,165,439.61
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	280.00	-88,883.26	
		Dispositions	-5,616.00		1,685,770.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5BKEU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,625.00
S9MXKUZU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,402.95
S9MXS68U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,482.33
S9MXREKU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,519.91
S9M59LSU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,251.41
S9M9QHHU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,695.11
S9M9U57U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.36% 317U70BA1 03/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,693.63
S9M5EYGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,792.49
S9M98GLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.48% 317U6PSA9 02/09/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,506.61
S9M5LG3U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,036.84
S9M66ZAU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,404.08
S9M85PGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.7% 317U66HA3 04/07/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,340.27
S9M7XBRU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.818% 317U63FA2 24/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,185.50
S9MXC41U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,282.96
S9M9HFHU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.31% 317U6V2A4 13/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,724.99
S9M57M8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,239.68
S9M5BZ3U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,092.81
S9M5SMLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,588.64
S9M5BDTU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,061.21
S9M5QZ2U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,545.54
S9M5WQDU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,571.31
S9M5JECU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,697.95
S9M5NRBU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,716.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M96ZGU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.58% 317U6PCA6 27/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,351.51
S9M68SSU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,445.24
S9M7BZWU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		850.92
S9M7KNJU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,466.31
S9MXHV5U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,600.42
S9MX7AUU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,352.86
S9M99D0U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.43% 317U6R7A8 02/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,623.15
S9M6T46U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.48% 317U5IJA6 25/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,419.60
S9M6EJ2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U5CTA8 05/04/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,238.44
S9M64G2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.52% 317U56KA0 15/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,688.56
S9M6SFMU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.56% 317U5HPA1 22/04/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,839.75
S9M78VBU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.58% 317U5OSA3 15/05/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.04
S9M76D5U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.586% 317U5NRA6 13/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,492.05
S9M8CUAU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.61% 317U6C2A6 15/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		902.11
S9M7AVJU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.62% 317U5QFA2 17/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.57
S9M7HEAU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U5USA9 29/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,682.10
S9M7T30U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U60OA8 17/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,369.62
S9M6VC2U	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.48% 317U5K0A1 29/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,169.48
S9M7RMSU	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.68% 317U5YNA6 21/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,682.11
S9M6GK2U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,465.97
S9M61H3U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,640.63
S9M6X45U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,224.87
S9M6NFTU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,531.13

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6PEUU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,486.21
S9M6CEHU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		952.35
S9M8RF7U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.68% 317U6HYA0 05/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,380.72
S9M6KKQU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,333.16
S9M5UD9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,382.66
S9M78SVU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.42
S9M8CQSU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6BUA7 15/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,432.61
S9M8EV6U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6D4A2 18/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,661.06
S9M8WEHU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317U6LKA6 15/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,309.14
S9M79WRU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,647.19
S9M7M87U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,207.14
S9M7FK7U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		884.47
S9M82E2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U65FA7 28/06/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,432.86
S9MYF15U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.09% 317U7NYA6 27/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,064.58
S9M5GDQU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.42% 317U4WHA8 16/02/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,429.70
S9M73GVU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.481% 317U5M8A9 07/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,548.69
S9M8VQTU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.65% 317U6LFA2 12/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		951.91
S9M89TVU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.82% 317U6AHA4 11/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,437.08
S9MX410U	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		777.58
S9M9EZKU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U6UDA4 09/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,310.53
S9M8DC2U	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6CKA6 17/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,551.02
S9M8HSFU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6DXA0 22/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.53
S9M8TKBU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.7% 317U6ITA4 09/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		748.93

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8BNVU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.74% 317U6BBA8 15/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,440.01
S9M8KMXU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.57% 317U6E9A5 25/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,244.68
S9M8PZDU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.71% 317U6GOA3 02/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,093.59
S9M74YSU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,215.54
S9M86HYU	CALL SWO GBP BARCGB33 P 1DSONIA / R 3.7% 317U67AA8 05/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,972.99
S9M9UM9U	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.54% 317U6ZVA3 03/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,722.98
S9M84RVU	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.8% 317U65YA6 03/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,013.25
S9M6A37U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 3.7% 317U5A1A2 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,284.20
S9M95UQU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.605% 317U6P9A0 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9M78NTU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,860.00
S9M9RUSU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.195% 317U6YZA2 09/27/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,515.00
S9M9PPFU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205% 317U6XXA6 09/23/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M81L1U	CALL SWO USD BNPAFRPP P 1DSOFR / R 4.06% 317U64WA1 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,610.00
S9MX456U	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,680.00
S9M7NCSU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.8% 317U5XTA2 07/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,600.00
S9M8NA6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.85% 317U6GJA9 08/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,080.00
S9M75H1U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00
S9M76L4U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.96% 317U5OEA8 05/13/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9MX6GHU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX4Y0U	CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9MX4Y2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9M9WEHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,140.00
S9M9CC9U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.215% 317U6SOA7 09/06/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,920.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9GPQU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.24% 317U6UYA1 09/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,830.00
S9M9GUKU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.277% 317U6UVA4 09/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M5SNQU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U51GA6 03/01/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M98X0U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.47% 317U6R1A4 08/30/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,265.00
S9M98DEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.525% 317U6Q8A9 08/30/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,250.00
S9M6KMFU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.55% 317U5FHA4 04/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9M8HNAU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.64% 317U6E0A4 07/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,600.00
S9M8GMPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.675% 317U6DDA2 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,120.00
S9M6A74U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U5ANA8 03/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,930.00
S9M65WWU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U56TA1 03/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9M85LLU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U66KA9 07/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M86NLU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.85% 317U67FA3 07/05/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		4,165.00
S9M7EY5U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.07% 317U5TVA8 05/24/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,615.00
S9M7JVCU	CALL SWO USD CHASUS33 P 1DSOFR / R 4.08% 317U5VJA7 06/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M61H1U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.43% 317U54RA8 03/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,845.00
S9M5F50U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,560.00
S9M8LEPU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.71% 317U6F6A5 07/26/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,895.00
S9M6W88U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,160.00
S9M75YRU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX220U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,493.75
S9MX1SWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,546.25
S9MX9PUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9MXFV5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,522.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXJF3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,325.00
S9MXDN8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,191.00
S9M9NYHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.138% 317U6XDA8 09/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,390.00
S9M9MS2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.147% 317U6WFA8 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,240.00
S9M9QYQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151% 317U6YQA2 09/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M9MS1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U6W9A5 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,220.00
S9M9LX5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205% 317U6W4A0 09/19/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,320.00
S9M9K94U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.231% 317U6VVA2 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M9CQ1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.232% 317U6SQA5 09/06/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-800,000.00		3,840.00
S9M9K92U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.248% 317U6VRA7 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,870.00
S9M58SYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,010.00
S9MXS30U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,896.25
S9M99M4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.41% 317U6RLA2 09/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M5GAJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,150.00
S9MXUV4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,246.25
S9MXWNPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,158.75
S9M5JDJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		5,280.00
S9M6G01U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,625.00
S9M5MZDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,565.00
S9M98EGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.514% 317U6QCA4 08/30/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,923.75
S9M5LYXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,880.00
S9M8XEBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532% 317U6M9A7 08/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M8CQRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.54% 317U6C7A1 07/24/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,360.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M96WQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U6PFA3 08/26/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		4,070.00
S9M91X9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.558% 317U6N1A3 08/19/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M96WSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.565% 317U6PJA9 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9M8UG3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.569% 317U6LAA7 08/12/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,310.00
S9M5JZ1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U4YAA1 02/20/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8WEEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.595% 317U6LOA2 08/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M94ZHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599% 317U6OKA0 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,884.00
S9M95YJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.611% 317U6P0A9 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M92SEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.613% 317U6NFA8 08/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,860.00
S9MYFR5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9M8EV5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.628% 317U6D9A7 07/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,700.00
S9M94ZLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.643% 317U6OQA4 08/26/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8RXUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U6IHA7 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M8JPUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U6E5A9 07/24/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,437.50
S9M63A1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,870.00
S9M8TGMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.679% 317U6J8A5 08/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M6MQNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,383.50
S9M8GKMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U6DBA4 07/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,730.00
S9M6MQQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M8CQMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.689% 317U6BYA3 07/15/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,075.00
S9M67XUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M8MZ8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U6G4A5 07/29/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50
S9M68PUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M63ZYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,975.00
S9M6PGXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,441.25
S9M8PVSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.795% 317U6H3A4 08/02/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M84NDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843% 317U66EA6 07/03/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,685.00
S9M89QEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.88% 317U6AKA0 07/08/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,575.00
S9M7PXKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M7ATPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,913.75
S9M82D9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,430.00
S9M82E1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,230.00
S9M78STU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,800.00
S9M7BXVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,340.00
S9M7ES3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,791.25
S9M7H07U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9MXAQYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,240.00
S9M5SXYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.25% 317U51LA0 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,400.00
S9M5SXWU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.255% 317U51EA8 03/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,572.50
S9M5SXUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.31% 317U51CA0 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9M59KPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.35% 317U4ULA7 02/05/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,125.00
S9MXPCEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.366% 317U7D6A9 11/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,174.00
S9M5CE1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317U4VQA0 02/12/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,400.00
S9M6JLUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.5% 317U5F3A9 04/11/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,510.00
S9M5UZMU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.55% 317U51ZA5 03/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,590.00
S9M5X47U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U54HA9 03/11/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,568.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6DHDU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.624% 317U5BTA0 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M6DHEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.627% 317U5BSA1 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8MBFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.63% 317U6FOA5 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,064.00
S9M69P6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U59NA1 03/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,607.50
S9M6T75U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.678% 317U5IQA8 04/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,003.75
S9M6DHCU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U5BRA2 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M6UH8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U5J5A9 04/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,220.00
S9M8MBDU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U6FKA9 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M62A4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.7% 317U54WA2 03/13/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9M67ZFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U58HA0 03/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M8QRQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U6HWA2 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,180.00
S9M63L2U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.735% 317U56AA1 03/14/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9M6B32U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U5AZA5 04/02/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,573.75
S9M7U27U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.765% 317U61NA7 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,380.00
S9M7LPWU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.9% 317U5WKA3 06/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,520.00
S9M8WGXU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.586% 317U6LQA0 08/15/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,850.00
S9M6X91U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.8% 317U5LJA9 05/02/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9M7M38U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.935% 317U5XRA4 06/10/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,150.00
S9MXH44U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.035% 317U7AQA3 11/01/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9MXGL5U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXGL3U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXE76U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9MXKA8U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,460.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9SRPU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.16% 317U6ZMA3 09/30/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,925.00
S9M9GSRU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.28% 317U6UXA2 09/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,892.50
S9MXRPYU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,005.00
S9MXPC8U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,494.00
S9MXPD0U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,796.00
S9MXPC5U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,510.00
S9M99J4U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.408% 317U6RNA0 09/03/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,580.00
S9MXU13U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,173.75
S9MXVVVU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,511.25
S9M8X47U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.55% 317U6MJA6 08/19/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9M5MD7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.553% 317U4Z8A1 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,610.00
S9M8CWGU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.586% 317U6BWA5 07/15/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9M95L1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.6% 317U6P3A6 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,270.00
S9M6CBBU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.64% 317U5BBA9 03/28/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,260.00
S9M67WKU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.687% 317U58AA7 03/21/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,385.00
S9M6UT2U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.69% 317U5J7A7 04/26/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,520.00
S9MYCW4U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,397.50
S9M6RGVU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,322.50
S9MYEPYU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,132.00
S9M74E7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.793% 317U5MTA6 05/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,580.00
S9M73LLU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.8% 317U5MFA1 05/06/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,540.00
S9M7316U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.822% 317U5MLA4 05/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,620.00
S9M88VCU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.885% 317U69WA0 07/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,060.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M75C7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.928% 317U5NNA0 05/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9M7PUQU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.93% 317U5Y6A5 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M7PUSU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.945% 317U5YEA6 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MXE24U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,560.00
S9M9PUVU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.198% 317U6XZA4 09/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M58REU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,507.50
S9MY2VXU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,810.00
SBGPMC28	CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049				
		Acquisitions	98,000.00	-87,512.04	
		Dispositions	-98,000.00		88,075.54
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO				
		Acquisitions	359,000.00	-306,159.41	
		Dispositions	-70,000.00		61,096.70
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043				
		Acquisitions	532,000.00	-460,988.64	
		Dispositions	-208,000.00		179,922.08
C13648TAF4	CANADIAN PAC RY CO 4.7% 05-01-2048				
		Acquisitions	405,000.00	-364,771.35	
		Dispositions	-578,000.00		511,471.54
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	940,000.00	-631,851.15	
		Dispositions	-765,000.00		508,204.35
C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050				
		Acquisitions	730,000.00	-527,726.20	
		Dispositions	-215,000.00		163,432.25
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Acquisitions	2,439,000.00	-2,554,748.67	
		Dispositions	-1,910,000.00		1,974,705.18
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035				
		Acquisitions	152,000.00	-154,380.32	
		Dispositions	-152,000.00		150,258.08
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	6,200.00	-871,969.08	
		Dispositions	-9,400.00		1,332,633.73
SBMCQHF3	CAPITAL ONE FINL CORP PERP PFD SER M FXDTO FLTG 3.95% 12-31-2049				
		Acquisitions	2,053,000.00	-1,839,305.00	
		Dispositions	-2,053,000.00		1,891,291.13
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				
		Acquisitions	2,075,000.00	-2,044,642.12	
		Dispositions	-306,000.00		299,423.48
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	42,915.00	-4,565,254.87	
		Dispositions	-67,944.00		7,307,071.77
C142339100	CARLISLE COMPANIES INC COM				
		Acquisitions	3,550.00	-1,309,376.23	
		Dispositions	-3,550.00		1,443,020.20
C143658300	CARNIVAL CORP COM PAIRED				
		Acquisitions	16,496.00	-277,372.12	
		Dispositions	-16,496.00		276,567.83
CLX2299340	CARNIVAL CORPORATION (2028) TERM LN SENIOR SECURED 10-18-2028				
		Dispositions	-836,119.57		841,859.33
		Free Receipt	836,119.57	831,938.97	
SB88N0G2	CAROLINA PWR & LT 4.1 DUE 05-15-2042				
		Acquisitions	395,000.00	-319,349.60	
		Dispositions	-168,000.00		135,952.32

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C144285103	CARPENTER TECHNOLOGY CORP COM				
		Acquisitions	400.00	-64,837.14	
		Dispositions	-400.00		67,773.17
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050				
		Acquisitions	725,000.00	-554,754.81	
		Dispositions	-2,649,000.00		1,996,983.87
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049				
		Acquisitions	655,000.00	-490,995.05	
		Dispositions	-860,000.00		633,933.90
SB95BMR1	CATERPILLAR INS 3.803% DUE 08-15-2042				
		Acquisitions	235,000.00	-193,987.80	
		Dispositions	-355,000.00		312,187.00
C148929102	CAVA GROUP INC COM				
		Acquisitions	6,300.00	-773,511.25	
		Dispositions	-4,800.00		591,882.53
C12503M108	CBOE GLOBAL MARKETS INC				
		Acquisitions	4,300.00	-863,061.96	
		Dispositions	-10,700.00		2,063,947.78
C12504L109	CBRE GROUP INC CL A CL A				
		Acquisitions	35,606.00	-3,390,483.22	
		Dispositions	-49,827.00		5,124,036.45
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045				
		Acquisitions	560,000.00	-423,154.60	
		Dispositions	-174,000.00		124,758.00
C12510Q100	CCC INTELLIGENT SOLUTIONS HLDGS INC COM				
		Acquisitions	11,300.00	-117,138.68	
		Dispositions	-11,300.00		116,257.30
S9B2TS7U	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA				
		Acquisitions	5,275,000.00	-5,275,000.00	
		Dispositions	-451,000.00		451,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	2,202,000.00	-2,202,000.00	
		Dispositions	-2,454,000.00		2,454,000.00
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	62,000.00	-53,514.68	
		Dispositions	-396,000.00		354,894.81
C03073E105	CENCORA INC				
		Acquisitions	8,030.00	-1,875,147.44	
		Dispositions	-9,600.00		2,165,626.88
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052				
		Acquisitions	125,000.00	-89,109.15	
		Dispositions	-1,856,000.00		1,362,678.71
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	17,700.00	-1,304,232.66	
		Dispositions	-71,185.00		5,369,017.38
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	310,000.00	-204,097.80	
		Dispositions	-5,000.00		3,262.20
SBJ52166	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049				
		Acquisitions	180,000.00	-150,658.20	
		Dispositions	-685,000.00		583,454.10
SBN92ZW4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051				
		Acquisitions	937,000.00	-666,682.03	
		Dispositions	-392,000.00		279,559.60
SBRC25Y1	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.15% 03-01-2034				
		Acquisitions	1,525,000.00	-1,518,137.50	
		Dispositions	-1,185,000.00		1,183,884.45
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	200.00	-16,877.53	
		Dispositions	-200.00		17,413.01
C808513BK0	CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO				
		Acquisitions	2,364,000.00	-2,163,398.00	
		Dispositions	-3,364,000.00		3,136,155.70
SBP4YBS7	CHARLES SCHWAB CORP 5.853% 05-19-2034				
		Acquisitions	947,000.00	-972,363.86	
		Dispositions	-947,000.00		981,369.76
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	805,000.00	-648,216.70	
		Dispositions	-695,000.00		552,663.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	340,000.00	-335,865.60	
		Dispositions	-340,000.00		333,594.40
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045				
		Acquisitions	710,000.00	-664,977.55	
		Dispositions	-287,000.00		262,214.68
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055				
		Acquisitions	225,000.00	-214,299.00	
		Dispositions	-1,180,000.00		1,096,790.98
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	4,197,000.00	-2,689,599.21	
		Dispositions	-1,064,000.00		692,766.75
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062				
		Acquisitions	4,811,000.00	-2,977,130.14	
		Dispositions	-3,459,000.00		2,071,357.26
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053				
		Acquisitions	812,000.00	-638,152.91	
		Dispositions	-1,220,000.00		974,846.69
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	56,000.00	-43,046.08	
		Dispositions	-916,000.00		700,575.16
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	8,009,000.00	-5,347,052.51	
		Dispositions	-828,000.00		521,024.96
C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034				
		Acquisitions	900,000.00	-897,795.00	
		Dispositions	-900,000.00		906,254.20
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	58,000.00	-43,997.06	
		Dispositions	-3,372,000.00		2,591,791.21
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	1,053,000.00	-668,755.10	
		Dispositions	-3,542,000.00		2,276,098.89
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	447,000.00	-315,633.07	
		Dispositions	-1,092,000.00		804,513.96
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				
		Acquisitions	6,826,000.00	-4,146,094.94	
		Dispositions	-2,511,000.00		1,510,287.92
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048				
		Acquisitions	4,854,000.00	-4,343,224.78	
		Dispositions	-468,000.00		390,142.48
C16359R103	CHEMED CORP NEW COM				
		Acquisitions	2,470.00	-1,482,260.70	
		Dispositions	-2,470.00		1,399,302.99
SBNM26W8	CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039				
		Acquisitions	1,057,000.00	-851,890.73	
		Dispositions	-888,000.00		706,620.30
C16411R208	CHENIERE ENERGY INC COM NEW				
		Acquisitions	14,300.00	-2,278,792.20	
		Dispositions	-23,785.00		4,009,224.92
C166764100	CHEVRON CORP COM				
		Acquisitions	2,000.00	-326,583.87	
		Dispositions	-2,000.00		311,838.25
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050				
		Acquisitions	240,000.00	-163,912.35	
		Dispositions	-455,000.00		317,125.90
SBPKC1G3	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG				
		Acquisitions	764,000.00	-472,824.32	
		Dispositions	-582,000.00		346,179.46
C166756AU0	CHEVRON U S A INC 5.25% 11-15-2043				
		Acquisitions	358,000.00	-378,250.27	
		Dispositions	-1,170,000.00		1,192,534.02
C16679L109	CHEWY INC CLASS A				
		Acquisitions	1,700.00	-52,995.25	
		Dispositions	-500.00		16,851.28
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	16,645.00	-3,183,162.02	
		Dispositions	-37,127.00		3,188,019.32

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	20,482.00		
SBM8K6Y1	CHUBB INA HLDGS INC 5.0% 03-15-2034				
		Acquisitions	3,830,000.00	-3,836,679.45	
		Dispositions	-1,335,000.00		1,357,730.55
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				
		Acquisitions	280,000.00	-234,080.00	
		Dispositions	-280,000.00		243,090.40
SBNW0TL2	CI FINANCIAL CO 4.1% 06-15-2051				
		Acquisitions	370,000.00	-223,139.60	
		Dispositions	-370,000.00		243,992.80
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,035,000.00	-921,120.45	
		Dispositions	-205,000.00		180,680.85
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054				
		Acquisitions	2,635,000.00	-2,557,204.30	
		Dispositions	-750,000.00		755,979.80
C172908105	CINTAS CORP COM				
		Acquisitions	4,320.00	-1,216,379.47	
		Dispositions	-4,120.00		1,194,149.16
C172755100	CIRRUS LOGIC INC COM				
		Acquisitions	9,200.00	-891,586.35	
		Dispositions	-9,200.00		1,059,213.20
SBMG9FG5	CISCO SYS INC 4.95% 02-26-2031				
		Acquisitions	2,530,000.00	-2,524,965.30	
		Dispositions	-2,530,000.00		2,534,452.80
SBMG7QQ6	CISCO SYS INC 5.05% 02-26-2034				
		Acquisitions	3,540,000.00	-3,555,555.90	
		Dispositions	-3,540,000.00		3,589,662.60
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	5,481,000.00	-5,469,281.47	
		Dispositions	-1,526,000.00		1,539,878.66
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG				
		Acquisitions	670,000.00	-721,067.40	
		Dispositions	-700,000.00		733,670.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064				
		Acquisitions	4,669,000.00	-4,652,858.05	
		Dispositions	-1,484,000.00		1,485,606.95
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	44,300.00	-2,078,705.10	
		Dispositions	-39,600.00		1,988,041.78
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042				
		Acquisitions	420,000.00	-297,775.80	
		Dispositions	-755,000.00		545,510.15
SBMC9RY1	CITIGROUP INC 3.875% 12-29-2049				
		Acquisitions	879,000.00	-822,966.25	
		Dispositions	-879,000.00		826,260.00
C172967LU3	CITIGROUP INC 3.878% DUE 01-24-2039				
		Acquisitions	185,000.00	-156,861.50	
		Dispositions	-605,000.00		519,475.60
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	355,000.00	-320,089.30	
		Dispositions	-355,000.00		335,325.90
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045				
		Acquisitions	525,000.00	-471,555.00	
		Dispositions	-470,000.00		426,896.30
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	1,257,000.00	-1,139,458.92	
		Dispositions	-402,000.00		353,032.38
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG				
		Acquisitions	780,000.00	-776,685.00	
		Dispositions	-780,000.00		762,060.00
C172967PL9	CITIGROUP INC 5.449% 06-11-2035				
		Acquisitions	4,781,000.00	-4,787,440.01	
		Dispositions	-4,781,000.00		4,907,397.40
SBRBYMP8	CITIGROUP INC 5.827% 02-13-2035				
		Acquisitions	8,300,000.00	-8,278,156.89	
		Dispositions	-2,696,000.00		2,726,640.54
SB1CDG16	CITIGROUP INC 6.125% DUE 08-25-2036				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,583,000.00	-1,648,866.30	
		Dispositions	-350,000.00		379,589.00
SBPDZKQ2	CITIGROUP INC 7.0% 12-31-2049				
		Acquisitions	1,545,000.00	-1,545,000.00	
		Dispositions	-1,545,000.00		1,548,862.50
SBRJNZR0	CITIGROUP INC 7.125% 12-31-2049				
		Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,406,191.25
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039				
		Acquisitions	905,000.00	-1,159,934.25	
		Dispositions	-260,000.00		328,255.30
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	33,600.00	-2,080,894.45	
		Dispositions	-59,700.00		3,453,718.57
C18539C204	CLEARWAY ENERGY INC CL C CL C				
		Acquisitions	10,800.00	-326,878.51	
		Dispositions	-10,800.00		312,902.48
C189054109	CLOROX CO COMMON STOCK USD 1 PAR				
		Acquisitions	13,200.00	-2,047,330.35	
		Dispositions	-11,900.00		1,703,580.15
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050				
		Acquisitions	815,000.00	-530,057.25	
		Dispositions	-210,000.00		133,398.30
SBS56213	COCA COLA CO 5.0% 05-13-2034				
		Acquisitions	500,000.00	-498,485.00	
		Dispositions	-500,000.00		499,165.00
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054				
		Acquisitions	1,115,000.00	-1,110,378.70	
		Dispositions	-1,115,000.00		1,123,855.20
SBS56224	COCA COLA CO 5.4% 05-13-2064				
		Acquisitions	4,363,000.00	-4,457,850.72	
		Dispositions	-2,963,000.00		3,017,212.85
C191216100	COCA COLA CO COM				
		Acquisitions	35,500.00	-2,411,251.64	
		Dispositions	-127,300.00		8,127,052.13

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055				
		Acquisitions	4,639,000.00	-4,707,068.74	
		Dispositions	-2,894,000.00		2,922,795.90
C191098102	COCA-COLA CONSOLIDATED INC COM				
		Acquisitions	274.00	-267,894.06	
		Dispositions	-274.00		313,105.66
C19247G107	COHERENT CORP COM				
		Acquisitions	5,100.00	-269,386.42	
		Dispositions	-5,100.00		339,261.14
C19260Q107	COINBASE GLOBAL INC COM CL A				
		Acquisitions	6,600.00	-852,125.14	
		Dispositions	-6,600.00		945,528.07
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	5,700.00	-492,490.77	
		Dispositions	-5,700.00		484,866.22
C013872106	COM ALCOA CORPORATION COM USD0.01				
		Acquisitions	46,900.00	-1,677,244.02	
		Dispositions	-46,200.00		1,573,059.15
SBQPF818	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	985,000.00	-970,688.60	
		Dispositions	-460,000.00		450,713.35
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	44,000.00	-42,655.80	
		Dispositions	-801,000.00		779,587.57
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	529,000.00	-329,760.36	
		Dispositions	-1,369,000.00		860,171.64
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	1,501,000.00	-978,017.22	
		Dispositions	-968,000.00		628,947.77
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063				
		Acquisitions	7,834,000.00	-4,822,135.94	
		Dispositions	-955,000.00		592,155.60
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	405,000.00	-297,436.05	
		Dispositions	-240,000.00		176,853.60
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038				
		Acquisitions	570,000.00	-504,506.40	
		Dispositions	-285,000.00		244,353.30
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	220,000.00	-180,191.00	
		Dispositions	-609,000.00		497,391.17
SBF22PR0	COMCAST CORP NEW 4% DUE 08-15-2047				
		Acquisitions	265,000.00	-214,822.25	
		Dispositions	-190,000.00		157,150.90
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052				
		Acquisitions	305,000.00	-237,756.65	
		Dispositions	-474,000.00		401,691.30
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	425,000.00	-389,682.50	
		Dispositions	-425,000.00		407,910.75
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035				
		Acquisitions	450,000.00	-415,390.50	
		Dispositions	-450,000.00		421,436.30
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044				
		Acquisitions	650,000.00	-595,192.00	
		Dispositions	-650,000.00		582,309.00
SBT029X4	COMCAST CORP NEW 5.3% 06-01-2034				
		Acquisitions	2,335,000.00	-2,336,652.20	
		Dispositions	-2,335,000.00		2,373,334.60
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054				
		Acquisitions	1,254,000.00	-1,270,898.92	
		Dispositions	-999,000.00		1,053,097.41
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056				
		Acquisitions	4,591,000.00	-2,823,341.35	
		Dispositions	-6,233,000.00		3,927,477.28
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049				
		Acquisitions	1,305,000.00	-1,027,048.05	
		Dispositions	-1,240,000.00		1,016,609.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039				
		Acquisitions	175,000.00	-199,372.25	
		Dispositions	-110,000.00		122,586.20
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	8,800.00	-405,790.00	
		Dispositions	-8,800.00		390,301.69
C200340107	COMERICA INC COM				
		Acquisitions	3,200.00	-178,574.86	
		Dispositions	-22,800.00		1,168,008.60
C199908104	COMFORT SYS USA INC COM				
		Acquisitions	6,750.00	-2,120,429.93	
		Dispositions	-7,980.00		2,786,019.54
C201723103	COMMERCIAL METALS CO COM				
		Acquisitions	1,100.00	-56,850.75	
		Dispositions	-14,900.00		753,776.66
SBRS7WS3	COMMONSPIRIT HEALTH 5.205% 12-01-2031				
		Acquisitions	780,000.00	-780,000.00	
		Dispositions	-780,000.00		777,595.20
SBQV0HX2	COMMONSPIRIT HEALTH 5.318% 12-01-2034				
		Acquisitions	2,195,000.00	-2,194,545.90	
		Dispositions	-510,000.00		515,773.20
SBRRGQ34	COMMONSPIRIT HEALTH 5.548% 12-01-2054				
		Acquisitions	1,050,000.00	-1,050,000.00	
		Dispositions	-462,000.00		458,790.39
SBHQ3TB5	COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO				
		Acquisitions	135,000.00	-102,913.57	
		Dispositions	-135,000.00		106,909.20
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051				
		Acquisitions	78,000.00	-50,138.40	
		Dispositions	-469,000.00		315,197.64
SBDT5L92	COMMONWEALTH EDISON CO 3.75% 08-15-2047				
		Acquisitions	68,000.00	-50,615.80	
		Dispositions	-68,000.00		51,876.52
SBFYRPY0	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	67,000.00	-51,600.72	
		Dispositions	-67,000.00		53,672.36
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053				
		Acquisitions	180,000.00	-178,072.20	
		Dispositions	-707,000.00		668,212.98
C204166102	COMMVAULT SYS INC COM STK				
		Acquisitions	500.00	-69,475.54	
		Dispositions	-100.00		16,225.65
SBKP4ZT0	COMWLTH EDISON CO 2.75% DUE 09-01-2051				
		Acquisitions	603,000.00	-366,369.70	
		Dispositions	-83,000.00		53,208.81
SBYQHP74	COMWLTH EDISON CO 3.65% DUE 06-15-2046				
		Acquisitions	69,000.00	-50,545.95	
		Dispositions	-69,000.00		52,840.89
SBKMGBX5	COMWLTH EDISON CO FIXED 3% DUE 03-01-2050				
		Acquisitions	80,000.00	-50,662.40	
		Dispositions	-80,000.00		52,871.20
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	1,264,000.00	-1,194,815.28	
		Dispositions	-648,000.00		628,684.75
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Acquisitions	3,820,000.00	-2,990,389.60	
		Dispositions	-2,071,000.00		1,610,806.36
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	221,000.00	-224,549.16	
		Dispositions	-1,913,000.00		1,908,500.35
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063				
		Acquisitions	563,000.00	-584,676.30	
		Dispositions	-467,000.00		474,460.60
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062				
		Acquisitions	2,968,000.00	-2,328,180.96	
		Dispositions	-1,379,000.00		1,052,498.74
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	1,900.00	-211,599.27	
		Dispositions	-8,500.00		941,257.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBTBKC38	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055				
		Acquisitions	2,015,000.00	-2,008,330.35	
		Dispositions	-100,000.00		95,060.00
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	265,000.00	-199,378.05	
		Dispositions	-265,000.00		213,669.50
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI				
		Acquisitions	6,590.00	-1,269,116.45	
		Dispositions	-6,160.00		1,340,676.65
SBP9QGH2	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054				
		Acquisitions	825,000.00	-855,090.25	
		Dispositions	-182,000.00		182,434.98
SBRRD709	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053				
		Acquisitions	41,000.00	-44,788.40	
		Dispositions	-677,000.00		722,120.18
C21038PDQ6	CONSTELLATION ENERGY GENERATION LLC DISCCOML PAPER 4/2 YRS 1&2 04-24-2024				
		Acquisitions	4,000,000.00	-3,989,397.23	
		Dispositions	-4,000,000.00		4,000,000.00
SBGYTGD9	CONSUMERS ENERGY 4.35% DUE 04-15-2049				
		Acquisitions	282,000.00	-248,670.38	
		Dispositions	-282,000.00		245,209.62
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	250,000.00	-252,307.50	
		Dispositions	-1,096,000.00		1,168,938.80
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO				
		Acquisitions	250,000.00	-243,767.50	
		Dispositions	-250,000.00		242,875.00
SBPYS2Y2	COREBRIDGE FINANCIAL INC 4.4% 04-05-2052				
		Acquisitions	1,500,000.00	-1,207,500.00	
		Dispositions	-970,000.00		818,582.61
C21871X109	COREBRIDGE FINL INC COM				
		Acquisitions	34,600.00	-1,031,149.61	
		Dispositions	-63,800.00		1,613,781.00
C22160K105	COSTCO WHOLESALE CORP NEW COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,990.00	-6,999,150.66	
		Dispositions	-8,610.00		7,058,592.33
SBQS7T96	COTERRA ENERGY INC 5.6% 03-15-2034				
		Acquisitions	99,000.00	-99,439.56	
		Dispositions	-99,000.00		97,302.15
C127097103	COTERRA ENERGY INC COM				
		Acquisitions	73,081.00	-1,954,861.42	
		Dispositions	-128,381.00		3,109,408.60
C224408104	CRANE CO NEW COM				
		Acquisitions	1,200.00	-189,279.00	
		Dispositions	-1,200.00		213,299.13
CG25508105	CRH ORD EUR 0.32				
		Acquisitions	7,000.00	-545,372.99	
		Dispositions	-6,600.00		529,552.90
C227046109	CROCS INC COM				
		Acquisitions	4,200.00	-500,472.13	
		Dispositions	-4,200.00		519,270.89
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	4,830.00	-1,494,823.36	
		Dispositions	-4,830.00		1,538,963.43
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	850,000.00	-647,841.45	
		Dispositions	-99,000.00		74,654.91
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Acquisitions	2,533,000.00	-1,724,742.27	
		Dispositions	-1,778,000.00		1,164,459.50
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	365,000.00	-255,242.35	
		Dispositions	-875,000.00		636,376.70
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	642,000.00	-491,336.98	
		Dispositions	-215,000.00		177,261.05
SB8MZYR3	CSX CORP 4.1 DUE 03-15-2044				
		Acquisitions	375,000.00	-322,447.50	
		Dispositions	-1,287,000.00		1,112,150.13

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	841,000.00	-752,406.21	
		Dispositions	-968,000.00		844,439.01
SB56PH80	CSX CORP 4.75% DUE 05-30-2042				
		Acquisitions	1,057,000.00	-981,963.57	
		Dispositions	-640,000.00		603,065.90
C126408103	CSX CORP COM STK				
		Acquisitions	63,800.00	-2,244,281.01	
		Dispositions	-63,800.00		2,421,243.02
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054				
		Acquisitions	912,000.00	-911,442.89	
		Dispositions	-237,000.00		235,300.59
C231021106	CUMMINS INC				
		Acquisitions	10,850.00	-2,811,499.12	
		Dispositions	-13,250.00		3,733,902.54
C231561101	CURTISS WRIGHT CORP COM				
		Acquisitions	2,835.00	-677,419.24	
		Dispositions	-8,035.00		2,215,687.03
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	3,942,000.00	-2,650,573.18	
		Dispositions	-4,647,000.00		3,199,193.60
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	706,000.00	-567,052.36	
		Dispositions	-952,000.00		786,133.04
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050				
		Acquisitions	232,000.00	-185,258.96	
		Dispositions	-232,000.00		176,582.16
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	960,000.00	-853,728.00	
		Dispositions	-3,908,000.00		3,475,342.47
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	5,615,000.00	-4,929,378.22	
		Dispositions	-7,768,000.00		6,909,606.62
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	922,000.00	-807,583.34	
		Dispositions	-1,717,000.00		1,524,474.89
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	139,000.00	-133,070.26	
		Dispositions	-173,000.00		161,993.83
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	4,493,000.00	-4,459,304.30	
		Dispositions	-2,025,000.00		1,982,164.34
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044				
		Acquisitions	1,020,000.00	-1,012,144.00	
		Dispositions	-500,000.00		494,539.50
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063				
		Acquisitions	56,000.00	-55,627.04	
		Dispositions	-115,000.00		113,921.88
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054				
		Acquisitions	8,265,000.00	-8,212,297.83	
		Dispositions	-4,549,000.00		4,551,421.08
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050				
		Acquisitions	965,000.00	-576,452.97	
		Dispositions	-560,000.00		362,587.04
C235851102	DANAHER CORP COM				
		Acquisitions	1,480.00	-391,294.07	
		Dispositions	-1,480.00		400,762.42
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	570,000.00	-365,974.20	
		Dispositions	-1,233,000.00		777,824.93
C23804L103	DATADOG INC COM USD0.00001 CL A				
		Acquisitions	10,600.00	-1,266,582.16	
		Dispositions	-16,800.00		2,066,898.06
SBKR3FX9	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044				
		Acquisitions	637,000.00	-610,780.87	
		Dispositions	-46,000.00		45,152.68
C243537107	DECKERS OUTDOOR CORP COM				
		Acquisitions	7,490.00	-1,532,384.73	
		Dispositions	-9,640.00		1,543,777.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	2,450.00		
SBSVHXY0	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034				
		Acquisitions	680,000.00	-679,578.40	
		Dispositions	-680,000.00		666,210.45
SBRBVT70	DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041				
		Acquisitions	1,494,000.00	-1,117,293.28	
		Dispositions	-1,334,000.00		1,000,543.46
SBRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051				
		Acquisitions	1,109,000.00	-766,760.67	
		Dispositions	-1,246,000.00		886,864.24
SBRXFV63	DELL INTL L L C /EMC CORP 4.85% 02-01-2035				
		Acquisitions	1,510,000.00	-1,504,654.60	
		Dispositions	-190,000.00		186,663.60
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046				
		Acquisitions	227,000.00	-297,092.30	
		Dispositions	-227,000.00		293,926.41
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK				
		Acquisitions	2,100.00	-223,565.37	
		Dispositions	-17,422.00		1,482,603.09
SBM9YRS3	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG				
		Acquisitions	815,000.00	-683,642.80	
		Dispositions	-215,000.00		179,000.40
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO				
		Acquisitions	1,553,000.00	-1,284,173.33	
		Dispositions	-1,094,000.00		918,084.74
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042				
		Acquisitions	379,000.00	-322,228.30	
		Dispositions	-1,240,000.00		1,083,426.68
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	53,000.00	-50,870.99	
		Dispositions	-53,000.00		49,341.94
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	27,500.00	-1,326,569.01	
		Dispositions	-27,500.00		1,182,565.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C252131107	DEXCOM INC COM				
		Acquisitions	15,600.00	-1,926,631.43	
		Dispositions	-22,100.00		2,542,332.39
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	1,165,000.00	-1,216,527.17	
		Dispositions	-1,143,000.00		1,193,435.24
SBQ1KVT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	1,471,000.00	-1,157,593.11	
		Dispositions	-2,760,000.00		2,170,981.72
SBMDPVS0	DIAMONDBACK ENERGY INC 5.4% 04-18-2034				
		Acquisitions	350,000.00	-348,876.50	
		Dispositions	-350,000.00		349,100.50
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054				
		Acquisitions	5,988,000.00	-5,889,930.65	
		Dispositions	-1,846,000.00		1,796,562.68
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064				
		Acquisitions	6,113,000.00	-6,002,736.51	
		Dispositions	-1,319,000.00		1,334,983.96
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	518,000.00	-418,045.92	
		Dispositions	-785,000.00		640,288.96
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	2,000.00	-218,957.39	
		Dispositions	-2,000.00		194,772.93
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055				
		Acquisitions	1,873,000.00	-1,199,693.96	
		Dispositions	-4,256,000.00		2,827,469.04
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Acquisitions	2,453,000.00	-1,598,649.66	
		Dispositions	-336,000.00		216,458.16
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	113,000.00	-92,111.95	
		Dispositions	-1,620,000.00		1,312,458.06
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,372,000.00	-1,785,741.13	
		Dispositions	-2,213,000.00		1,707,542.63
SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044				
		Acquisitions	567,000.00	-481,186.55	
		Dispositions	-317,000.00		260,745.18
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037				
		Acquisitions	605,000.00	-705,017.50	
		Dispositions	-1,090,000.00		1,240,343.77
C256163106	DOCUSIGN INC COM				
		Acquisitions	1,210.00	-68,390.70	
		Dispositions	-11,588.00		681,286.65
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	1,054,000.00	-1,054,000.00	
		Dispositions	-1,054,000.00		1,054,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY				
		Acquisitions	815,000.00	-815,000.00	
		Dispositions	-815,000.00		815,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	9,560,000.00	-9,560,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	2,101,000.00	-2,101,000.00	
		Dispositions	-1,592,000.00		1,592,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	2,803,000.00	-2,803,000.00	
		Dispositions	-2,803,000.00		2,803,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	9,510,000.00	-9,510,000.00	
		Dispositions	-7,730,000.00		7,730,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	5,480,000.00	-5,480,000.00	
		Dispositions	-5,190,000.00		5,190,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				
		Acquisitions	6,850,000.00	-6,850,000.00	
		Dispositions	-5,500,000.00		5,500,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPQXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052				
		Acquisitions	63,000.00	-54,911.43	
		Dispositions	-803,000.00		687,290.87
SBMGQVR9	DOMINION ENERGY INC 3.3% DUE 04-15-2041				
		Acquisitions	249,000.00	-181,719.40	
		Dispositions	-249,000.00		179,613.66
SBS60QC3	DOMINION ENERGY INC 7.0% 06-01-2054				
		Acquisitions	1,645,000.00	-1,686,946.28	
		Dispositions	-1,018,000.00		1,061,099.55
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053				
		Acquisitions	81,000.00	-87,740.95	
		Dispositions	-556,000.00		609,493.63
SB4XHFS8	DOMINION RESOURCES INC 4.9% 08-01-2041				
		Acquisitions	143,000.00	-125,233.68	
		Dispositions	-679,000.00		605,245.77
SBD5VF47	DOW CHEM CO 4.625% DUE 10-01-2044				
		Acquisitions	410,000.00	-365,260.80	
		Dispositions	-410,000.00		372,944.20
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050				
		Acquisitions	326,000.00	-240,436.47	
		Dispositions	-326,000.00		241,044.40
SBSHRL95	DOW CHEMICAL CO 5.6% 02-15-2054				
		Acquisitions	228,000.00	-223,611.00	
		Dispositions	-228,000.00		215,320.92
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	118,000.00	-134,514.10	
		Dispositions	-291,000.00		330,311.41
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038				
		Acquisitions	2,007,000.00	-2,028,089.53	
		Dispositions	-740,000.00		736,838.92
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048				
		Acquisitions	1,356,000.00	-1,380,558.40	
		Dispositions	-393,000.00		373,904.52
C26210C104	DROPBOX INC CL A CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	59,200.00	-1,330,479.78	
		Dispositions	-59,200.00		1,448,181.17
SBPYT0D0	DTE ELEC CO 5.4% DUE 04-01-2053				
		Acquisitions	2,189,000.00	-2,307,495.08	
		Dispositions	-1,122,000.00		1,108,573.06
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	1,508,000.00	-997,006.84	
		Dispositions	-134,000.00		87,221.94
SBQ66JJ5	DTE ENERGY CO 5.85% 06-01-2034				
		Acquisitions	1,600,000.00	-1,660,358.05	
		Dispositions	-1,195,000.00		1,243,313.85
SBKFV9W2	DUKE ENERGY 3.2% DUE 08-15-2049				
		Acquisitions	840,000.00	-572,322.50	
		Dispositions	-299,000.00		206,094.72
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045				
		Acquisitions	770,000.00	-586,894.00	
		Dispositions	-161,000.00		128,650.27
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052				
		Acquisitions	310,000.00	-245,476.60	
		Dispositions	-483,000.00		371,560.82
SBSPCBB4	DUKE ENERGY 4.15% DUE 12-01-2044				
		Acquisitions	188,000.00	-153,821.60	
		Dispositions	-205,000.00		167,189.80
SB1YBZM2	DUKE ENERGY 6.1% DUE 06-01-2037				
		Acquisitions	285,000.00	-306,010.20	
		Dispositions	-200,000.00		204,082.00
SBKP32L8	DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO				
		Acquisitions	474,000.00	-362,823.30	
		Dispositions	-91,000.00		62,822.76
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	255,000.00	-186,333.60	
		Dispositions	-57,000.00		39,426.33
SBQ0N1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053				
		Acquisitions	295,000.00	-296,608.91	
		Dispositions	-681,000.00		682,831.08

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	1,605,000.00	-1,639,281.10	
		Dispositions	-635,000.00		626,151.92
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	179,000.00	-129,227.26	
		Dispositions	-480,000.00		372,000.00
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047				
		Acquisitions	184,000.00	-135,424.00	
		Dispositions	-184,000.00		140,049.48
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Acquisitions	1,345,000.00	-1,177,501.94	
		Dispositions	-779,000.00		694,344.51
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Acquisitions	406,000.00	-372,994.40	
		Dispositions	-699,000.00		603,643.62
SBRDX0K4	DUKE ENERGY CORP NEW 6.1% 09-15-2053				
		Acquisitions	1,500,000.00	-1,570,980.00	
		Dispositions	-187,000.00		190,734.06
C26441CBP9	DUKE ENERGY CORP NEW FXD TO FXD RESET RATE JR 3.25% 01-15-2082				
		Acquisitions	846,000.00	-760,342.50	
		Dispositions	-846,000.00		761,566.75
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	835,000.00	-567,987.46	
		Dispositions	-667,000.00		470,666.08
SBDRYRQ0	DUKE ENERGY FIXED 3.7% DUE 12-01-2047				
		Acquisitions	245,000.00	-177,928.80	
		Dispositions	-373,000.00		289,753.86
SBM9B9B1	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO				
		Acquisitions	405,000.00	-422,042.40	
		Dispositions	-285,000.00		298,984.95
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053				
		Acquisitions	1,097,000.00	-1,224,048.57	
		Dispositions	-1,377,000.00		1,532,389.47
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	545,000.00	-520,864.00	
		Dispositions	-670,000.00		641,455.90
SBHZRWQ4	DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG				
		Acquisitions	74,000.00	-58,562.86	
		Dispositions	-74,000.00		61,311.96
SBS9DJW0	DUKE ENERGY OHIO INC 5.6% 03-15-2054				
		Acquisitions	441,000.00	-428,990.94	
		Dispositions	-441,000.00		422,860.09
SBMF9RC6	DUKE ENERGY OHIO INC 5.65% 04-01-2053				
		Acquisitions	308,000.00	-304,234.07	
		Dispositions	-190,000.00		200,769.20
SBF58H68	DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047				
		Acquisitions	72,000.00	-53,133.84	
		Dispositions	-72,000.00		53,441.28
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	894,000.00	-868,723.50	
		Dispositions	-413,000.00		419,888.32
SBMZN0W9	DUKE UNIV 2.832% 10-01-2055				
		Acquisitions	1,221,000.00	-844,954.92	
		Dispositions	-370,000.00		250,260.60
C26603R106	DUOLINGO INC CL A COM CL A COM				
		Acquisitions	6,600.00	-1,329,490.26	
		Dispositions	-7,500.00		1,532,517.70
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK				
		Acquisitions	25,600.00	-2,044,998.71	
		Dispositions	-23,400.00		2,035,516.32
C268150109	DYNATRACE INC COM				
		Acquisitions	19,400.00	-956,683.47	
		Dispositions	-19,400.00		903,548.83
C26856L103	E L F BEAUTY INC COM				
		Acquisitions	16,600.00	-2,612,817.21	
		Dispositions	-16,600.00		2,359,825.14
SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044				
		Acquisitions	265,000.00	-227,381.84	
		Dispositions	-52,000.00		46,131.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042				
		Acquisitions	50,000.00	-43,199.00	
		Dispositions	-314,000.00		283,115.23
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	8,790.00	-2,739,732.70	
		Dispositions	-17,510.00		5,516,098.98
C278642103	EBAY INC COM USD0.001				
		Acquisitions	26,100.00	-1,171,506.46	
		Dispositions	-37,990.00		1,981,311.94
SBPKC1L8	ECOLAB INC 2.7% DUE 12-15-2051				
		Acquisitions	69,000.00	-41,949.24	
		Dispositions	-1,217,000.00		748,373.57
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO				
		Acquisitions	72,000.00	-45,220.32	
		Dispositions	-72,000.00		47,003.04
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	4,700.00	-1,074,823.34	
		Dispositions	-24,020.00		5,579,998.04
C281020AX5	EDISON INTL 8.125% 06-15-2053				
		Acquisitions	1,180,000.00	-1,228,675.00	
		Dispositions	-2,815,000.00		2,953,688.00
C281020107	EDISON INTL COM				
		Acquisitions	300.00	-25,028.81	
		Dispositions	-300.00		26,125.52
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	24,200.00	-2,094,036.90	
		Dispositions	-24,200.00		2,095,914.09
SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Acquisitions	464,000.00	-385,598.22	
		Dispositions	-169,000.00		144,155.82
C285512109	ELECTR ARTS COM				
		Acquisitions	10,000.00	-1,437,208.52	
		Dispositions	-30,119.00		4,213,405.46
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	735,000.00	-683,882.90	
		Dispositions	-115,000.00		108,712.95
SBSWYK61	ELEVANCE HEALTH INC 5.65% 06-15-2054				
		Acquisitions	4,558,000.00	-4,578,647.06	
		Dispositions	-1,377,000.00		1,390,771.98
C036752103	ELEVANCE HEALTH INC				
		Acquisitions	1,520.00	-727,618.06	
		Dispositions	-13,600.00		6,868,206.07
SBR17WN5	ELEVANCE HLTH INC 4.65% DUE 08-15-2044				
		Acquisitions	286,000.00	-258,953.92	
		Dispositions	-286,000.00		249,743.78
SBSLSJW3	ELI LILLY & CO 4.6% 08-14-2034				
		Acquisitions	695,000.00	-694,777.60	
		Dispositions	-695,000.00		698,773.85
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	534,000.00	-532,580.17	
		Dispositions	-166,000.00		156,841.11
SBSLSJZ6	ELI LILLY & CO 5.2% 08-14-2064				
		Acquisitions	2,369,000.00	-2,447,024.81	
		Dispositions	-1,124,000.00		1,077,533.84
C532457108	ELI LILLY & CO COM				
		Acquisitions	7,480.00	-6,052,428.05	
		Dispositions	-15,920.00		13,088,609.61
SBSHRLD9	ELI LILLY AND COMPANY 4.7% 02-09-2034				
		Acquisitions	1,015,000.00	-1,012,573.60	
		Dispositions	-1,015,000.00		1,007,221.40
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054				
		Acquisitions	6,468,000.00	-6,363,183.51	
		Dispositions	-3,583,000.00		3,495,754.48
C29084Q100	EMCOR GROUP INC COM				
		Acquisitions	13,008.00	-4,084,996.72	
		Dispositions	-19,558.00		6,555,007.80
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	2,800.00	-272,412.04	
		Dispositions	-24,100.00		2,629,616.62

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040				
		Acquisitions	462,000.00	-447,698.52	
		Dispositions	-278,000.00		277,357.82
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054				
		Acquisitions	4,396,000.00	-4,419,861.16	
		Dispositions	-1,163,000.00		1,197,572.68
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053				
		Acquisitions	1,812,000.00	-2,031,589.05	
		Dispositions	-983,000.00		1,112,785.04
C29250NCF0	ENBRIDGE INC 7.2% DUE 06-27-2054				
		Acquisitions	835,000.00	-835,000.00	
		Dispositions	-835,000.00		837,087.50
C29250NBT1	ENBRIDGE INC 8.5% 01-15-2084				
		Acquisitions	1,380,000.00	-1,475,026.25	
		Dispositions	-1,380,000.00		1,498,385.00
C29250NBS3	ENBRIDGE INC FIXED 8.25% DUE 01-15-2084				
		Acquisitions	387,000.00	-402,963.75	
		Dispositions	-387,000.00		400,545.00
SBD9N4C0	ENBRIDGE INC FLTG RT 6% DUE 01-15-2077				
		Acquisitions	844,000.00	-814,460.00	
		Dispositions	-844,000.00		814,430.00
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051				
		Acquisitions	64,000.00	-42,528.00	
		Dispositions	-435,000.00		303,556.80
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				
		Acquisitions	49,000.00	-43,326.78	
		Dispositions	-53,000.00		47,029.02
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045				
		Acquisitions	1,018,000.00	-922,168.54	
		Dispositions	-1,280,000.00		1,156,801.90
SBDWGZW3	ENERGY TRANSFER 5.95 DUE 10-01-2043				
		Acquisitions	522,000.00	-529,229.70	
		Dispositions	-545,000.00		530,253.95
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	831,000.00	-853,509.93	
		Dispositions	-576,000.00		584,052.03
SBL569C4	ENERGY TRANSFER L P 5.6% 09-01-2034				
		Acquisitions	470,000.00	-483,794.50	
		Dispositions	-470,000.00		490,426.20
SBQHNMV8	ENERGY TRANSFER LP 5.55% 05-15-2034				
		Acquisitions	480,000.00	-478,040.50	
		Dispositions	-480,000.00		482,395.35
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054				
		Acquisitions	6,457,000.00	-6,413,074.15	
		Dispositions	-1,884,000.00		1,845,651.87
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	4,856,000.00	-4,143,824.16	
		Dispositions	-1,034,000.00		890,572.64
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054				
		Acquisitions	710,000.00	-705,754.00	
		Dispositions	-710,000.00		723,759.80
SBQKW030	ENTERGY LA LLC 5.7% 03-15-2054				
		Acquisitions	315,000.00	-317,447.55	
		Dispositions	-315,000.00		312,383.40
SBFZJ0C8	ENTERGY LOUISIANA LLC 4.2% 09-01-2048				
		Acquisitions	355,000.00	-296,950.40	
		Dispositions	-1,240,000.00		1,067,013.00
SBNSN2M7	ENTERGY MISS LLC 5.85% 06-01-2054				
		Acquisitions	820,000.00	-819,981.90	
		Dispositions	-210,000.00		222,098.10
SBJ2NY41	ENTERGY TEX INC 4.5% 03-30-2039				
		Acquisitions	50,000.00	-44,576.50	
		Dispositions	-265,000.00		248,989.50
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051				
		Acquisitions	248,000.00	-185,756.70	
		Dispositions	-248,000.00		188,844.56
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	195,000.00	-155,674.35	
		Dispositions	-312,000.00		254,120.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044				
		Acquisitions	650,000.00	-606,287.50	
		Dispositions	-1,805,000.00		1,680,120.90
SB3P4VB5	ENTERPRISE PRODS 5.95% DUE 02-01-2041				
		Acquisitions	615,000.00	-625,079.85	
		Dispositions	-615,000.00		646,899.15
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	535,000.00	-383,461.25	
		Dispositions	-854,000.00		582,615.84
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046				
		Acquisitions	355,000.00	-314,526.45	
		Dispositions	-1,070,000.00		981,207.41
SBRJDG11	ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034				
		Acquisitions	1,750,000.00	-1,723,855.00	
		Dispositions	-1,750,000.00		1,725,978.30
SB5LM203	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042				
		Acquisitions	1,020,000.00	-939,022.20	
		Dispositions	-635,000.00		570,401.45
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	3,466,000.00	-2,363,905.70	
		Dispositions	-987,000.00		693,142.11
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	477,000.00	-432,403.52	
		Dispositions	-484,000.00		462,416.81
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	200.00	-13,668.50	
		Dispositions	-200.00		13,507.16
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	5,100.00	-359,927.10	
		Dispositions	-5,100.00		394,488.27
C29444U700	EQUINIX INC COM PAR $0.001				
		Acquisitions	5,680.00	-4,569,621.11	
		Dispositions	-8,839.00		7,281,584.50
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	491,000.00	-304,897.70	
		Dispositions	-1,278,000.00		807,206.36
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052				
		Acquisitions	124,000.00	-85,306.76	
		Dispositions	-183,000.00		123,460.97
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	57,178.00	-2,115,949.32	
		Dispositions	-52,000.00		2,038,933.84
CG3198U102	ESSENT GROUP LTD COM STK				
		Acquisitions	5,000.00	-306,394.02	
		Dispositions	-13,100.00		763,305.88
SBRXJSV9	ESSENTIAL UTILITIES INC 5.375% 01-15-2034				
		Acquisitions	345,000.00	-344,623.95	
		Dispositions	-345,000.00		338,859.00
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052				
		Acquisitions	910,000.00	-826,320.65	
		Dispositions	-225,000.00		211,704.75
C29786A106	ETSY INC COM				
		Acquisitions	16,200.00	-1,068,879.87	
		Dispositions	-16,200.00		1,082,513.16
C298736109	EURONET WORLDWIDE INC COM				
		Acquisitions	6,400.00	-685,492.95	
		Dispositions	-6,400.00		667,570.62
C29977A105	EVERCORE INC				
		Acquisitions	6,890.00	-1,562,425.76	
		Dispositions	-6,180.00		1,332,722.25
SBMXMYK4	EVERGY KANS CENT INC 5.7% 03-15-2053				
		Acquisitions	195,000.00	-199,750.20	
		Dispositions	-445,000.00		447,037.45
SBLDCH20	EVERSOURCE ENERGY 5.95% 07-15-2034				
		Acquisitions	1,890,000.00	-1,884,764.70	
		Dispositions	-590,000.00		590,265.50
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	28,766.00	-1,880,330.63	
		Dispositions	-28,200.00		1,816,514.37

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKQN9J4	EXELON CORP 4.1% DUE 03-15-2052				
		Acquisitions	787,000.00	-615,330.29	
		Dispositions	-207,000.00		161,667.87
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	780,000.00	-654,388.80	
		Dispositions	-2,628,000.00		2,247,658.02
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050				
		Acquisitions	185,000.00	-155,168.75	
		Dispositions	-185,000.00		165,726.70
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045				
		Acquisitions	68,000.00	-60,595.48	
		Dispositions	-68,000.00		62,680.36
SBSNSFP6	EXELON CORP 5.45% 03-15-2034				
		Acquisitions	835,000.00	-833,622.25	
		Dispositions	-835,000.00		835,091.85
SB0LK7L8	EXELON CORP 5.625% DUE 06-15-2035				
		Acquisitions	340,000.00	-341,230.80	
		Dispositions	-340,000.00		346,813.60
C30161N101	EXELON CORP COM				
		Acquisitions	2,300.00	-91,823.70	
		Dispositions	-2,300.00		85,050.70
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	4,300.00	-171,041.49	
		Dispositions	-2,900.00		113,089.10
C302130109	EXPEDITORS INTL WASH INC COM				
		Acquisitions	1,100.00	-135,760.56	
		Dispositions	-1,100.00		135,348.48
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	586,000.00	-413,044.20	
		Dispositions	-586,000.00		411,665.14
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	8,019,000.00	-6,005,134.99	
		Dispositions	-1,717,000.00		1,260,053.44
SBW9RTS6	EXXON MOBIL CORP 3.567% DUE 03-06-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	120,000.00	-92,571.60	
		Dispositions	-260,000.00		216,434.40
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	2,329,000.00	-2,011,163.79	
		Dispositions	-210,000.00		176,723.40
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040				
		Acquisitions	580,000.00	-539,748.00	
		Dispositions	-2,525,000.00		2,267,000.15
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	2,100.00	-249,717.10	
		Dispositions	-40,711.00		4,476,963.91
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	1,878,000.00	-1,636,035.87	
		Dispositions	-1,467,000.00		1,275,266.39
C315616102	F5 INC COM STK NPV				
		Acquisitions	4,000.00	-754,732.67	
		Dispositions	-3,830.00		717,276.56
SB8DMKV9	FEDEX CORP 3.875% DUE 08-01-2042				
		Acquisitions	1,096,000.00	-858,548.80	
		Dispositions	-781,000.00		615,200.69
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048				
		Acquisitions	345,000.00	-269,710.65	
		Dispositions	-135,000.00		106,701.30
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045				
		Acquisitions	904,000.00	-729,533.16	
		Dispositions	-445,000.00		369,185.35
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047				
		Acquisitions	1,322,000.00	-1,083,418.66	
		Dispositions	-110,000.00		90,560.80
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046				
		Acquisitions	381,000.00	-318,476.64	
		Dispositions	-1,937,000.00		1,643,830.61
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045				
		Acquisitions	1,397,000.00	-1,208,905.94	
		Dispositions	-1,157,000.00		1,004,160.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048				
		Acquisitions	676,000.00	-603,678.87	
		Dispositions	-636,000.00		601,101.38
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050				
		Acquisitions	569,000.00	-532,406.76	
		Dispositions	-479,000.00		452,146.74
SBMWPYT3	FEDEX CORP NT 3.25% 05-15-2041				
		Acquisitions	265,000.00	-188,351.40	
		Dispositions	-265,000.00		195,319.50
SBYMMY54	FID NATL 4.5% DUE 08-15-2046				
		Acquisitions	48,000.00	-39,960.96	
		Dispositions	-48,000.00		40,534.08
SBNSQ4P3	FID NATL 5.625% DUE 07-15-2052				
		Acquisitions	154,000.00	-150,496.50	
		Dispositions	-769,000.00		768,979.73
SBKQN7C3	FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041				
		Acquisitions	1,333,000.00	-964,557.72	
		Dispositions	-244,000.00		177,217.20
SBMGBZR2	FIFTH THIRD BANCORP 5.631% 01-29-2032				
		Acquisitions	1,607,000.00	-1,602,596.03	
		Dispositions	-1,607,000.00		1,639,218.02
C320517105	FIRST HORIZON CORPORATION COM				
		Acquisitions	34,200.00	-489,571.81	
		Dispositions	-140,500.00		2,173,727.81
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	3,390,000.00	-2,293,984.86	
		Dispositions	-66,000.00		44,348.70
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047				
		Acquisitions	1,831,000.00	-1,585,735.85	
		Dispositions	-508,000.00		448,384.70
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	923,000.00	-828,335.62	
		Dispositions	-280,000.00		241,857.90
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,442,000.00	-1,181,654.28	
		Dispositions	-411,000.00		339,717.79
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049				
		Acquisitions	67,000.00	-46,334.52	
		Dispositions	-256,000.00		179,929.29
SB84TPY7	FL PWR & LT CO 3.8% DUE 12-15-2042				
		Acquisitions	995,000.00	-820,279.15	
		Dispositions	-54,000.00		44,200.62
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	210,000.00	-168,581.70	
		Dispositions	-210,000.00		175,238.70
SB4WT7C3	FL PWR & LT CO 5.69% DUE 03-01-2040				
		Acquisitions	177,000.00	-193,167.18	
		Dispositions	-422,000.00		443,504.45
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	584,000.00	-380,773.84	
		Dispositions	-2,828,000.00		1,812,355.58
SBQKMPC4	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054				
		Acquisitions	4,579,000.00	-4,835,266.97	
		Dispositions	-1,083,000.00		1,125,248.01
SBGC1MZ1	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049				
		Acquisitions	210,000.00	-175,144.20	
		Dispositions	-385,000.00		312,562.25
SB8HN579	FLORIDA PWR CORP 3.85% DUE 11-15-2042				
		Acquisitions	82,000.00	-66,679.12	
		Dispositions	-82,000.00		65,967.36
SB27YLH2	FLORIDA PWR CORP 6.35% DUE 09-15-2037				
		Acquisitions	439,000.00	-473,799.53	
		Dispositions	-2,552,000.00		2,754,157.77
SB39XY20	FLORIDA PWR CORP 6.4% DUE 06-15-2038				
		Acquisitions	54,000.00	-58,556.52	
		Dispositions	-54,000.00		58,384.80
C34354P105	FLOWSERVE CORP COM				
		Acquisitions	12,900.00	-609,300.96	
		Dispositions	-25,200.00		1,209,039.49

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQB8GS4	FORD MOTOR CREDIT CO LLC 6.05% 03-05-2031				
		Acquisitions	789,000.00	-785,477.49	
		Dispositions	-789,000.00		779,113.83
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	627,000.00	-548,695.88	
		Dispositions	-4,349,000.00		3,716,590.26
SBG48VR5	FORD MTR CO DEL 7.4% DUE 11-01-2046				
		Acquisitions	1,240,000.00	-1,340,231.05	
		Dispositions	-390,000.00		432,755.20
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	9,146,000.00	-7,477,314.71	
		Dispositions	-3,331,000.00		2,797,945.90
C34959E109	FORTINET INC COM				
		Acquisitions	36,377.00	-2,508,184.55	
		Dispositions	-34,577.00		2,308,462.45
C34959J108	FORTIVE CORP COM MON STOCK				
		Acquisitions	9,700.00	-807,910.22	
		Dispositions	-9,700.00		794,633.30
S9DX1T2L	FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	819,000.00	-819,000.00	
		Dispositions	-819,000.00		819,000.00
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	10,570,000.00	-10,570,000.00	
		Dispositions	-10,570,000.00		10,570,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	42,130,000.00	-42,130,000.00	
		Dispositions	-42,130,000.00		42,130,000.00
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043				
		Acquisitions	131,000.00	-124,992.00	
		Dispositions	-305,000.00		295,870.97
C999599GH0	FUT DEC 24 10 YR T-NOTES				
		Free Delivery	-972.00		
		Free Receipt	972.00	-110,784,572.54	
C999599GH0	FUT DEC 24 10 YR T-NOTES				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-972.00		
		Free Receipt	972.00	-110,784,572.54	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-566.00		
		Free Receipt	566.00	-62,185,985.17	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-566.00		
		Free Receipt	566.00	-62,185,985.17	
C999599GH0	FUT DEC 24 CBT UL T-BONDS				
		Free Delivery	-1,474.00		
		Free Receipt	1,474.00	-194,037,705.93	
C999599GH0	FUT DEC 24 CBT UL T-BONDS				
		Free Delivery	-1,474.00		
		Free Receipt	1,474.00	-194,037,705.93	
C999599GH0	FUT DEC 24 CBT ULT TNOTE				
		Free Delivery	-1,336.00		
		Free Receipt	1,336.00	-156,100,681.46	
C999599GH0	FUT DEC 24 CBT ULT TNOTE				
		Free Delivery	-1,336.00		
		Free Receipt	1,336.00	-156,100,681.46	
C999599GH0	FUT DEC 24 LIF LONG GILT				
		Free Delivery	-38.00		
		Free Receipt	38.00	-4,932,881.78	
C999599GH0	FUT DEC 24 LIF LONG GILT				
		Free Delivery	-38.00		
		Free Receipt	38.00	-4,932,881.78	
C999599GH0	FUT DEC 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,061,676.73	
C999599GH0	FUT DEC 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-6,061,676.73	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-1,367.00		
		Free Receipt	1,367.00	-168,483,951.31	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-1,367.00		
		Free Receipt	1,367.00	-168,483,951.31	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-1,644.00		
		Free Receipt	1,644.00	-340,393,734.03	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-1,644.00		
		Free Receipt	1,644.00	-340,393,734.03	
C999599GH0	FUT JUN 24 10 YR T-NOTES				
		Free Delivery	-647.00		
		Free Receipt	647.00	-71,081,805.22	
C999599GH0	FUT JUN 24 10 YR T-NOTES				
		Free Delivery	-647.00		
		Free Receipt	647.00	-71,081,805.22	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-878.00		
		Free Receipt	878.00	-93,358,569.82	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-878.00		
		Free Receipt	878.00	-93,358,569.82	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-177,725,911.83	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-177,725,911.83	
C999599GH0	FUT JUN 24 CBT ULT TNOTE				
		Free Delivery	-1,315.00		
		Free Receipt	1,315.00	-148,548,798.09	
C999599GH0	FUT JUN 24 CBT ULT TNOTE				
		Free Delivery	-1,315.00		
		Free Receipt	1,315.00	-148,548,798.09	
C999599GH0	FUT JUN 24 LIF LONG GILT				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,336,436.37	
C999599GH0	FUT JUN 24 LIF LONG GILT				
		Free Delivery	-42.00		
		Free Receipt	42.00	-5,336,436.37	
C999599GH0	FUT JUN 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,870,796.80	
C999599GH0	FUT JUN 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,870,796.80	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-1,086.00		
		Free Receipt	1,086.00	-128,482,597.07	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-1,086.00		
		Free Receipt	1,086.00	-128,482,597.07	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				
		Free Delivery	-2,282.00		
		Free Receipt	2,282.00	-465,532,820.78	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				
		Free Delivery	-2,282.00		
		Free Receipt	2,282.00	-465,532,820.78	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-428.00		
		Free Receipt	309.00	-34,549,861.96	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-309.00		
		Free Receipt	428.00	-47,760,115.00	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-242.00		
		Free Receipt	448.00	-48,312,486.23	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-448.00		
		Free Receipt	242.00	-26,104,443.12	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-583.00		
		Free Receipt	700.00	-88,718,040.06	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-700.00		
		Free Receipt	583.00	-74,101,309.81	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-1,095.00		
		Free Receipt	706.00	-81,443,701.53	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-706.00		
		Free Receipt	1,095.00	-125,778,886.64	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-757.00		
		Free Receipt	116.00	-14,002,493.80	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-116.00		
		Free Receipt	757.00	-88,761,792.18	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-1,604.00		
		Free Receipt	909.00	-185,876,614.39	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-909.00		
		Free Receipt	1,604.00	-328,125,553.26	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-290.00		
		Free Receipt	210.00	-23,328,736.30	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-210.00		
		Free Receipt	290.00	-32,112,116.34	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-1,259.00		
		Free Receipt	398.00	-48,865,224.36	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-398.00		
		Free Receipt	1,259.00	-154,958,619.83	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-919.00		
		Free Receipt	173.00	-19,579,917.55	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-173.00		
		Free Receipt	919.00	-103,965,265.31	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-259.00		
		Free Receipt	1,295.00	-151,487,491.52	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-1,295.00		
		Free Receipt	259.00	-30,303,648.84	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-337.00		
		Free Receipt	988.00	-203,292,543.90	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-988.00		
		Free Receipt	337.00	-69,338,507.55	
C999599GH0	FUT SEP 24 10 YR T-NOTES				
		Free Delivery	-695.00		
		Free Receipt	695.00	-76,550,138.84	
C999599GH0	FUT SEP 24 10 YR T-NOTES				
		Free Delivery	-695.00		
		Free Receipt	695.00	-76,550,138.84	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-737.00		
		Free Receipt	737.00	-78,224,445.41	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-737.00		
		Free Receipt	737.00	-78,224,445.41	
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-1,442.00		
		Free Receipt	1,442.00	-181,845,815.77	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-1,442.00		
		Free Receipt	1,442.00	-181,845,815.77	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-1,185.00		
		Free Receipt	1,185.00	-134,433,166.70	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-1,185.00		
		Free Receipt	1,185.00	-134,433,166.70	
C999599GH0	FUT SEP 24 LIF LONG GILT				
		Free Delivery	-43.00		
		Free Receipt	43.00	-5,321,276.99	
C999599GH0	FUT SEP 24 LIF LONG GILT				
		Free Delivery	-43.00		
		Free Receipt	43.00	-5,321,276.99	
C999599GH0	FUT SEP 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,495,083.39	
C999599GH0	FUT SEP 24 OSE 10Y JGB				
		Free Delivery	-6.00		
		Free Receipt	6.00	-5,495,083.39	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-1,447.00		
		Free Receipt	1,447.00	-171,188,295.50	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-1,447.00		
		Free Receipt	1,447.00	-171,188,295.50	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-1,649.00		
		Free Receipt	1,649.00	-337,695,894.98	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-1,649.00		
		Free Receipt	1,649.00	-337,695,894.98	
C363576109	GALLAGHER ARTHUR J & CO COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,930.00	-557,584.54	
		Dispositions	-1,930.00		555,769.78
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051				
		Acquisitions	330,000.00	-229,432.50	
		Dispositions	-903,000.00		616,957.72
C364760108	GAP INC COM				
		Acquisitions	12,000.00	-286,358.62	
		Dispositions	-11,400.00		253,762.38
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	9,000.00	-1,496,393.54	
		Dispositions	-15,600.00		2,463,420.52
C366651107	GARTNER INC COM				
		Acquisitions	1,640.00	-756,533.46	
		Dispositions	-1,550.00		744,604.63
SBRQP591	GATX CORP 6.05% 03-15-2034				
		Acquisitions	175,000.00	-179,448.50	
		Dispositions	-175,000.00		182,953.75
SBR3T9Z0	GATX CORP 6.05% 06-05-2054				
		Acquisitions	250,000.00	-249,897.50	
		Dispositions	-250,000.00		253,865.00
C369604301	GE AEROSPACE				
		Acquisitions	5,800.00	-981,736.27	
		Dispositions	-5,800.00		1,060,714.46
SB8ZQTV2	GEN DYNAMICS CORP 3.6% DUE 11-15-2042				
		Acquisitions	97,000.00	-75,105.16	
		Dispositions	-97,000.00		77,268.26
C37045V100	GEN MTRS CO COM				
		Acquisitions	69,000.00	-2,788,144.64	
		Dispositions	-120,783.00		4,882,127.52
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-746,529.32	
		Dispositions	-4,900.00		781,994.04
C369550108	GENERAL DYNAMICS CORP COM				
		Acquisitions	720.00	-209,401.40	
		Dispositions	-720.00		206,996.54

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C36955DDW7	GENERAL DYNAMICS CORP DISC COML PAPER 4/2 YRS 1&2 04-30-2024				
		Acquisitions	1,800,000.00	-1,792,229.99	
		Dispositions	-1,800,000.00		1,800,000.00
SBNXM843	GENERAL DYNAMICS CORP NT 2.85% 06-01-2041				
		Acquisitions	805,000.00	-573,297.05	
		Dispositions	-134,000.00		97,361.50
C370334104	GENERAL MILLS INC COM				
		Acquisitions	16,400.00	-1,137,308.85	
		Dispositions	-16,400.00		1,130,463.07
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034				
		Acquisitions	1,055,000.00	-1,055,191.20	
		Dispositions	-1,055,000.00		1,078,274.70
SBPMRJ28	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034				
		Acquisitions	1,171,000.00	-1,158,119.00	
		Dispositions	-1,171,000.00		1,157,311.01
SBS4CSD6	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034				
		Acquisitions	1,520,000.00	-1,538,872.00	
		Dispositions	-1,875,000.00		1,904,272.35
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038				
		Acquisitions	164,000.00	-148,198.60	
		Dispositions	-1,574,000.00		1,465,403.60
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	5,399,000.00	-4,854,137.28	
		Dispositions	-1,547,000.00		1,358,196.03
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	3,024,000.00	-2,732,262.06	
		Dispositions	-3,131,000.00		2,900,513.08
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	2,066,000.00	-2,021,870.26	
		Dispositions	-403,000.00		381,643.04
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				
		Acquisitions	1,564,000.00	-1,570,387.49	
		Dispositions	-2,594,000.00		2,621,558.15
SBMW7ZC9	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,950,000.00	-1,845,314.15	
		Dispositions	-1,050,000.00		974,823.80
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051				
		Acquisitions	583,000.00	-396,816.96	
		Dispositions	-129,000.00		88,530.07
C375558BJ1	GILEAD SCIENCES 4% DUE 09-01-2036				
		Acquisitions	764,000.00	-707,639.72	
		Dispositions	-2,039,000.00		1,816,529.80
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047				
		Acquisitions	1,187,000.00	-966,829.54	
		Dispositions	-1,009,000.00		834,817.74
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045				
		Acquisitions	1,436,000.00	-1,263,000.30	
		Dispositions	-1,164,000.00		1,049,727.53
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				
		Acquisitions	649,000.00	-591,695.94	
		Dispositions	-1,192,000.00		1,048,742.05
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044				
		Acquisitions	225,000.00	-205,969.50	
		Dispositions	-1,440,000.00		1,376,551.60
SBM9W8W8	GILEAD SCIENCES 5.5% DUE 11-15-2054				
		Acquisitions	644,000.00	-642,125.96	
		Dispositions	-551,000.00		549,085.26
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	59,000.00	-58,352.18	
		Dispositions	-59,000.00		59,901.52
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	911,000.00	-639,255.28	
		Dispositions	-525,000.00		367,374.00
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053				
		Acquisitions	1,121,000.00	-1,172,876.41	
		Dispositions	-3,398,000.00		3,468,951.65
C375558103	GILEAD SCIENCES INC				
		Acquisitions	34,750.00	-2,555,329.36	
		Dispositions	-33,050.00		2,578,868.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C37637K108	GITLAB INC CL A COM				
		Acquisitions	18,700.00	-1,001,713.89	
		Dispositions	-24,500.00		1,471,993.38
C377322102	GLAUKOS CORP COM				
		Acquisitions	1,300.00	-167,512.25	
		Dispositions	-1,300.00		166,725.85
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,445,000.00	-1,627,345.95	
		Dispositions	-425,000.00		496,927.00
SBP6L0G7	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO				
		Acquisitions	338,000.00	-331,212.96	
		Dispositions	-1,114,000.00		1,090,458.25
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	58,000.00	-44,443.08	
		Dispositions	-2,360,000.00		1,839,565.32
C37959E102	GLOBE LIFE INC COM				
		Acquisitions	8,500.00	-988,527.59	
		Dispositions	-8,500.00		666,860.39
C380237107	GODADDY INC CL A CL A				
		Acquisitions	14,700.00	-1,775,130.67	
		Dispositions	-22,852.00		2,895,019.97
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,975,000.00	-1,861,319.62	
		Dispositions	-271,000.00		248,109.02
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	1,910,000.00	-1,797,834.00	
		Dispositions	-152,000.00		139,738.16
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045				
		Acquisitions	1,192,000.00	-1,125,273.72	
		Dispositions	-412,000.00		401,486.19
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	1,250,000.00	-1,327,966.90	
		Dispositions	-535,000.00		593,415.30
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-353,009.60	
		Dispositions	-4,413,000.00		4,837,456.20
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	1,801,000.00	-1,460,224.27	
		Dispositions	-1,090,000.00		850,232.10
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	1,337,000.00	-946,697.10	
		Dispositions	-198,000.00		136,540.80
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	250,000.00	-186,780.00	
		Dispositions	-2,840,000.00		2,132,472.40
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038				
		Acquisitions	1,805,000.00	-1,531,590.95	
		Dispositions	-4,090,000.00		3,519,696.84
SBSF0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035				
		Acquisitions	8,545,000.00	-8,545,000.00	
		Dispositions	-4,847,000.00		4,731,104.54
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035				
		Acquisitions	6,415,000.00	-6,415,365.70	
		Dispositions	-4,715,000.00		4,827,584.05
SBP092R2	GOLDMAN SACHS GROUP INC 6.125% 12-31-2049				
		Acquisitions	1,425,000.00	-1,425,000.00	
		Dispositions	-1,425,000.00		1,437,302.50
SBMX7GN6	GOLDMAN SACHS GROUP INC 6.561% 10-24-2034				
		Acquisitions	115,000.00	-125,061.35	
		Dispositions	-115,000.00		121,871.25
SBMD9ZH9	GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049				
		Acquisitions	938,000.00	-853,580.00	
		Dispositions	-938,000.00		893,509.05
SBNDC1K0	GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PFD 3.8% 12-31-2049				
		Acquisitions	1,049,000.00	-965,201.35	
		Dispositions	-1,049,000.00		978,192.50
C384747101	GRAIL INC COM				
		Dispositions	-81.33		1,254.84
		Free Receipt	81.33	1,408.18	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C384802104	GRAINGER W W INC COM				
		Acquisitions	180.00	-172,562.85	
		Dispositions	-180.00		172,075.71
C92943EAB2	GTCR W MERGER SUB LLC TLB 09-20-2030				
		Acquisitions	0.00	0.00	
		Dispositions	-800,000.00		803,875.00
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Acquisitions	400.00	-70,163.23	
		Dispositions	-100.00		19,403.21
SBP0SVV6	HALEON US CAPITAL LLC 4.0% 03-24-2052				
		Acquisitions	405,000.00	-346,842.00	
		Dispositions	-170,000.00		142,138.70
SB5TFVQ3	HALLIBURTON CO 4.5 DUE 11-15-2041				
		Acquisitions	77,000.00	-65,737.21	
		Dispositions	-1,143,000.00		1,026,264.57
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043				
		Acquisitions	955,000.00	-849,105.45	
		Dispositions	-1,839,000.00		1,689,692.13
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	102,000.00	-95,503.62	
		Dispositions	-1,630,000.00		1,544,110.13
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	8,900.00	-475,066.78	
		Dispositions	-27,392.00		1,149,782.54
C407497106	HAMILTON LANE INC CL A CL A				
		Acquisitions	3,700.00	-434,176.74	
		Dispositions	-3,700.00		474,221.12
SBK5R469	HARTFORD INS GROUP 3.6% DUE 08-19-2049				
		Acquisitions	348,000.00	-251,788.75	
		Dispositions	-348,000.00		270,552.86
C416515104	HARTFORD INS GROUP INC COM				
		Acquisitions	4,300.00	-470,754.71	
		Dispositions	-44,079.00		4,317,860.85
C418056107	HASBRO INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	32,000.00	-1,960,074.74	
		Dispositions	-28,600.00		2,032,846.82
C40412C101	HCA HEALTHCARE INC COM				
		Acquisitions	5,900.00	-1,894,676.96	
		Dispositions	-5,900.00		2,100,901.84
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	1,955,000.00	-1,372,517.54	
		Dispositions	-2,018,000.00		1,352,455.18
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				
		Acquisitions	461,000.00	-430,571.89	
		Dispositions	-2,133,000.00		1,905,848.38
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				
		Acquisitions	47,000.00	-43,751.36	
		Dispositions	-130,000.00		121,430.75
SBQPF7Y4	HCA INC 5.9% 06-01-2053				
		Acquisitions	870,000.00	-850,667.42	
		Dispositions	-536,000.00		525,485.73
SBQ1PKQ1	HCA INC 5.95% 09-15-2054				
		Acquisitions	1,573,000.00	-1,587,802.17	
		Dispositions	-640,000.00		671,243.90
SBLD74J1	HCA INC 6.0% 04-01-2054				
		Acquisitions	4,355,000.00	-4,341,688.63	
		Dispositions	-2,207,000.00		2,362,702.48
SBLD74Y6	HCA INC 6.1% 04-01-2064				
		Acquisitions	345,000.00	-360,948.15	
		Dispositions	-45,000.00		42,945.30
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052				
		Acquisitions	6,259,000.00	-5,238,252.66	
		Dispositions	-4,709,000.00		3,952,613.39
SB453WJ4	HCP INC 6.75% DUE 02-01-2041				
		Acquisitions	289,000.00	-319,102.97	
		Dispositions	-289,000.00		316,377.90
C42250P103	HEALTHPEAK OP LLC				
		Acquisitions	87,450.00	-1,513,027.96	
		Dispositions	-87,450.00		1,595,470.82

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	933,000.00	-934,120.09	
		Dispositions	-1,215,000.00		1,228,077.66
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	1,305,000.00	-1,327,413.95	
		Dispositions	-772,000.00		777,660.82
SB55GWZ6	HESS CORP 6% DUE 01-15-2040				
		Acquisitions	454,000.00	-476,483.97	
		Dispositions	-77,000.00		79,778.16
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM				
		Acquisitions	13,000.00	-199,760.03	
		Dispositions	-35,700.00		617,264.49
C403949100	HF SINCLAIR CORPORATION COM USD0.01				
		Acquisitions	11,500.00	-670,145.57	
		Dispositions	-11,500.00		620,538.82
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW				
		Acquisitions	4,600.00	-890,196.79	
		Dispositions	-4,600.00		953,963.69
C436440101	HOLOGIC INC COM				
		Acquisitions	37,009.00	-2,723,520.37	
		Dispositions	-44,409.00		3,329,685.64
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	1,034,000.00	-627,905.26	
		Dispositions	-742,000.00		448,794.84
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	311,000.00	-226,124.99	
		Dispositions	-1,610,000.00		1,135,576.35
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	340,000.00	-249,206.40	
		Dispositions	-232,000.00		163,064.72
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043				
		Acquisitions	595,000.00	-514,002.95	
		Dispositions	-1,816,000.00		1,583,550.01
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,207,000.00	-1,209,836.45	
		Dispositions	-245,000.00		233,514.40
SBPLZ1N8	HOME DEPOT INC 4.95% 06-25-2034				
		Acquisitions	1,075,000.00	-1,064,733.75	
		Dispositions	-1,075,000.00		1,070,533.00
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054				
		Acquisitions	3,222,000.00	-3,298,270.78	
		Dispositions	-705,000.00		681,685.65
SBPLZ1Q1	HOME DEPOT INC 5.4% 06-25-2064				
		Acquisitions	1,025,000.00	-1,009,882.10	
		Dispositions	-1,025,000.00		1,070,152.55
SB8D60P5	HOME DEPOT INC 5.875% DUE 12-16-2036				
		Acquisitions	120,000.00	-129,036.00	
		Dispositions	-420,000.00		443,248.77
C437076102	HOME DEPOT INC COM				
		Acquisitions	10,390.00	-3,768,961.61	
		Dispositions	-9,930.00		3,604,110.88
SBP0TWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051				
		Acquisitions	5,098,000.00	-3,260,121.94	
		Dispositions	-1,276,000.00		810,540.72
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	15,800.00	-3,093,303.57	
		Dispositions	-15,800.00		3,193,413.74
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	29,100.00	-531,167.43	
		Dispositions	-202,583.00		4,037,126.97
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054				
		Acquisitions	1,450,000.00	-1,422,801.40	
		Dispositions	-215,000.00		205,931.30
C40434L105	HP INC COM				
		Acquisitions	60,000.00	-1,742,573.36	
		Dispositions	-189,687.00		5,872,347.28
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042				
		Acquisitions	825,000.00	-888,655.20	
		Dispositions	-380,000.00		423,281.20

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9KBXK6	HSBC HLDGS PLC 6.5% DUE 05-02-2036				
		Acquisitions	101,000.00	-107,749.83	
		Dispositions	-101,000.00		107,365.02
SBQHN2P2	HSBC HLDGS PLC 7.399% 11-13-2034				
		Acquisitions	4,900,000.00	-5,320,299.05	
		Dispositions	-6,125,000.00		6,628,157.62
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044				
		Acquisitions	578,000.00	-596,923.72	
		Dispositions	-4,198,000.00		4,513,591.43
C443510607	HUBBELL INC COM				
		Acquisitions	1,090.00	-348,155.22	
		Dispositions	-4,320.00		1,529,648.80
C443573100	HUBSPOT INC COM				
		Acquisitions	2,590.00	-1,487,003.98	
		Dispositions	-2,590.00		1,541,354.59
SBQMS2B8	HUMANA INC 5.5% 03-15-2053				
		Acquisitions	1,359,000.00	-1,333,957.87	
		Dispositions	-990,000.00		911,927.35
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	10,029,000.00	-9,950,272.37	
		Dispositions	-4,947,000.00		4,835,510.49
SBN12KQ1	HUMANA INC 5.95% 03-15-2034				
		Acquisitions	2,710,000.00	-2,819,949.10	
		Dispositions	-2,860,000.00		2,934,490.20
C444859102	HUMANA INC COM				
		Acquisitions	1,580.00	-684,401.30	
		Dispositions	-5,280.00		2,041,678.70
C445658107	HUNT J B TRANS SVCS INC COM				
		Acquisitions	500.00	-87,356.82	
		Dispositions	-500.00		86,936.36
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035				
		Acquisitions	6,738,000.00	-6,700,222.59	
		Dispositions	-6,738,000.00		6,671,038.84
C446150104	HUNTINGTON BANCSHARES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,200.00	-256,822.59	
		Dispositions	-79,800.00		1,000,164.54
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	1,010.00	-294,271.43	
		Dispositions	-4,610.00		1,222,544.78
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044				
		Acquisitions	1,376,000.00	-1,322,553.08	
		Dispositions	-1,226,000.00		1,172,619.33
SBP811H3	IDAHO POWER CORPORATION 5.2% 08-15-2034				
		Acquisitions	580,000.00	-579,640.40	
		Dispositions	-580,000.00		591,832.00
C45167R104	IDEX CORP COM				
		Acquisitions	3,447.00	-808,575.04	
		Dispositions	-3,447.00		681,837.46
C45168D104	IDEXX LABS INC COM				
		Acquisitions	1,100.00	-566,811.05	
		Dispositions	-1,100.00		525,826.76
C452327109	ILLUMINA INC COM				
		Acquisitions	12,966.00	-1,501,171.74	
		Dispositions	-12,366.00		1,364,071.57
SBQWNTV2	IMB INTERNAT CAPITAL 4.9% 02-05-2034				
		Acquisitions	835,000.00	-805,950.35	
		Dispositions	-835,000.00		807,562.95
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054				
		Acquisitions	2,540,000.00	-2,532,684.80	
		Dispositions	-340,000.00		339,490.10
SBSQLDZ8	INGERSOLL RAND INC 5.7% 06-15-2054				
		Acquisitions	2,731,000.00	-2,722,372.35	
		Dispositions	-1,513,000.00		1,558,593.63
C45784P101	INSULET CORP COM STK				
		Acquisitions	11,418.00	-2,080,545.14	
		Dispositions	-11,030.00		2,321,264.32
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060				
		Acquisitions	270,000.00	-163,344.60	
		Dispositions	-550,000.00		323,314.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049				
		Acquisitions	2,802,000.00	-1,934,421.74	
		Dispositions	-779,000.00		519,125.14
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO				
		Acquisitions	876,000.00	-638,621.12	
		Dispositions	-785,000.00		569,080.75
C458140AP5	INTEL CORP 4.25% DUE 12-15-2042				
		Acquisitions	2,888,000.00	-2,494,342.35	
		Dispositions	-886,000.00		761,624.14
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050				
		Acquisitions	230,000.00	-188,025.00	
		Dispositions	-770,000.00		632,225.15
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	517,000.00	-443,303.24	
		Dispositions	-97,000.00		87,787.91
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	792,000.00	-656,700.20	
		Dispositions	-2,045,000.00		1,862,311.45
SBSNWPL4	INTEL CORP 5.15% 02-21-2034				
		Acquisitions	2,894,000.00	-2,911,952.36	
		Dispositions	-2,894,000.00		2,838,602.84
SBSNWTF6	INTEL CORP 5.6% 02-21-2054				
		Acquisitions	1,785,000.00	-1,769,837.65	
		Dispositions	-1,785,000.00		1,735,283.11
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	1,635,000.00	-1,632,892.70	
		Dispositions	-4,725,000.00		4,510,191.90
C458140CK4	INTEL CORP 6.02% 02-10-2063				
		Acquisitions	2,082,000.00	-2,141,336.68	
		Dispositions	-2,082,000.00		2,145,573.97
C458140100	INTEL CORP COM				
		Acquisitions	5,600.00	-203,350.17	
		Dispositions	-102,400.00		4,520,664.86
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,015,000.00	-656,103.85	
		Dispositions	-1,593,000.00		981,736.44
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	670,000.00	-480,841.15	
		Dispositions	-940,000.00		668,443.40
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	2,672,000.00	-1,803,239.28	
		Dispositions	-1,188,000.00		834,529.20
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	1,400,000.00	-885,661.98	
		Dispositions	-988,000.00		631,974.32
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	1,773,000.00	-1,766,199.80	
		Dispositions	-1,033,000.00		1,011,820.83
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	200,000.00	-193,448.00	
		Dispositions	-503,000.00		466,741.17
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	1,969,000.00	-1,612,947.48	
		Dispositions	-2,699,000.00		2,259,648.97
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039				
		Acquisitions	180,000.00	-152,686.80	
		Dispositions	-180,000.00		160,887.60
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Acquisitions	175,000.00	-144,413.50	
		Dispositions	-1,651,000.00		1,360,404.55
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	331,000.00	-309,901.98	
		Dispositions	-716,000.00		661,255.80
SBMFBP73	INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO				
		Acquisitions	1,051,000.00	-769,352.37	
		Dispositions	-422,000.00		303,922.86
SBKZCC26	INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049				
		Acquisitions	197,000.00	-142,493.36	
		Dispositions	-914,000.00		658,016.02

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4YH12	INTERSTATE PWR & LT CO 5.45% 09-30-2054				
		Acquisitions	3,201,000.00	-3,214,318.05	
		Dispositions	-771,000.00		783,488.71
SBYN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046				
		Acquisitions	1,000,000.00	-917,060.00	
		Dispositions	-1,000,000.00		954,030.00
SBMZ81Z4	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	733,000.00	-534,310.16	
		Dispositions	-138,000.00		106,904.46
C459506101	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	17,900.00	-1,734,983.36	
		Dispositions	-16,600.00		1,654,264.01
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	489,000.00	-486,841.06	
		Dispositions	-577,000.00		620,818.15
SBD1LVH6	INTST PWR & LT CO 3.7% DUE 09-15-2046				
		Acquisitions	68,000.00	-48,981.08	
		Dispositions	-68,000.00		50,619.20
C461202103	INTUIT COM				
		Acquisitions	1,860.00	-1,168,058.61	
		Dispositions	-1,800.00		1,109,397.03
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	1,570.00	-591,721.77	
		Dispositions	-1,570.00		607,009.25
CG491BT108	INVESCO LTD COM STK USD0.20				
		Acquisitions	1,900.00	-33,602.81	
		Dispositions	-1,900.00		35,078.36
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	24,000.00	-849,681.89	
		Dispositions	-24,000.00		846,193.14
SBL55PK1	INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034				
		Acquisitions	324,000.00	-262,663.56	
		Dispositions	-444,000.00		350,418.84
C45073V108	ITT INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,600.00	-366,227.73	
		Dispositions	-2,600.00		361,089.52
C426281101	JACK HENRY & ASSOC INC COM				
		Acquisitions	2,800.00	-464,037.26	
		Dispositions	-10,700.00		1,822,124.31
C46817M107	JACKSON FINANCIAL INC CL A COM				
		Acquisitions	9,000.00	-600,303.65	
		Dispositions	-9,000.00		754,427.73
C46982L108	JACOBS SOLUTIONS INC COM				
		Acquisitions	2,900.00	-416,589.60	
		Dispositions	-2,900.00		433,046.28
CG4474Y214	JANUS HENDERSON GROUP PLC ORD USD1.50				
		Acquisitions	14,200.00	-493,056.84	
		Dispositions	-14,100.00		541,214.29
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	265,000.00	-258,809.60	
		Dispositions	-265,000.00		264,242.10
C47233W109	JEFFERIES FINL GROUP INC COM				
		Acquisitions	11,100.00	-515,603.91	
		Dispositions	-11,100.00		511,758.01
SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048				
		Acquisitions	485,000.00	-380,400.05	
		Dispositions	-485,000.00		395,527.20
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047				
		Acquisitions	475,000.00	-405,578.75	
		Dispositions	-393,000.00		316,125.27
SBR82SP7	JOHNSON & JOHNSON 5.25% 06-01-2054				
		Acquisitions	1,640,000.00	-1,638,737.20	
		Dispositions	-1,640,000.00		1,664,346.10
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	28,000.00	-4,296,195.45	
		Dispositions	-45,100.00		6,989,709.15
C48020Q107	JONES LANG LASALLE INC COM STK				
		Acquisitions	4,014.00	-939,528.99	
		Dispositions	-3,324.00		839,490.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYWR1V4	JP MORGAN CHASE & CO VAR RT 05-15-2047				
		Acquisitions	1,405,000.00	-1,265,738.75	
		Dispositions	-1,405,000.00		1,286,652.50
SBMGDC22	JPMORGAN CHASE & 3.65% DUE 09-01-2121				
		Acquisitions	879,000.00	-822,359.25	
		Dispositions	-879,000.00		819,791.13
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045				
		Acquisitions	1,479,000.00	-1,361,825.28	
		Dispositions	-2,344,000.00		2,261,641.20
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	2,803,000.00	-1,954,512.60	
		Dispositions	-590,000.00		408,350.80
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG				
		Acquisitions	3,027,000.00	-2,350,434.10	
		Dispositions	-2,762,000.00		2,100,253.33
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	5,693,000.00	-4,188,825.74	
		Dispositions	-1,084,000.00		772,070.50
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038				
		Acquisitions	920,000.00	-818,013.80	
		Dispositions	-3,029,000.00		2,630,211.43
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	1,273,000.00	-1,009,880.00	
		Dispositions	-720,000.00		579,845.30
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048				
		Acquisitions	2,408,000.00	-1,951,075.10	
		Dispositions	-205,000.00		165,594.90
C46647PAK2	JPMORGAN CHASE & CO 4.032% 07-24-2048				
		Acquisitions	780,000.00	-634,484.85	
		Dispositions	-240,000.00		198,230.40
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	120,000.00	-97,822.80	
		Dispositions	-275,000.00		234,294.50
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-47,366.50	
		Dispositions	-201,000.00		190,569.77
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035				
		Acquisitions	4,285,000.00	-4,285,000.00	
		Dispositions	-2,985,000.00		2,921,415.58
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	815,000.00	-827,146.50	
		Dispositions	-380,000.00		386,313.13
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035				
		Acquisitions	12,036,000.00	-12,256,707.13	
		Dispositions	-9,536,000.00		9,609,591.35
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	231,000.00	-232,748.25	
		Dispositions	-1,214,000.00		1,254,842.54
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035				
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,690,928.00
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	23,600.00	-4,727,610.08	
		Dispositions	-44,100.00		8,524,869.68
SBYWR1S1	JPMORGAN CHASE & CO FLTG 02-02-2037				
		Acquisitions	93,000.00	-84,285.00	
		Dispositions	-93,000.00		86,257.50
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO				
		Acquisitions	905,000.00	-1,014,311.50	
		Dispositions	-680,000.00		761,130.80
SBQWR431	JPMORGAN CHASE & CO. 5.336% 01-23-2035				
		Acquisitions	5,515,000.00	-5,515,369.15	
		Dispositions	-5,515,000.00		5,520,927.72
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Acquisitions	3,943,000.00	-2,747,856.22	
		Dispositions	-3,193,000.00		2,239,620.71
SBMF8YY4	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041				
		Acquisitions	564,000.00	-397,958.40	
		Dispositions	-243,000.00		186,164.73

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG				
		Acquisitions	622,000.00	-428,609.82	
		Dispositions	-260,000.00		185,788.20
SBKS7M84	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049				
		Acquisitions	248,000.00	-178,641.84	
		Dispositions	-248,000.00		189,194.24
SB7XL9F6	KAISER FNDTN HOSPS 4.875 DUE 04-01-2042				
		Acquisitions	187,000.00	-185,705.96	
		Dispositions	-205,000.00		203,021.75
C48666K109	KB HOME COM				
		Acquisitions	35,100.00	-2,291,505.41	
		Dispositions	-35,100.00		2,573,237.63
C48242W106	KBR INC COM				
		Acquisitions	5,000.00	-319,127.43	
		Dispositions	-5,000.00		333,913.32
SBD31BB8	KELLANOVA 4.5% DUE 04-01-2046				
		Acquisitions	305,000.00	-253,433.65	
		Dispositions	-645,000.00		551,060.55
C487836108	KELLANOVA COM USD0.25				
		Acquisitions	27,500.00	-1,623,932.35	
		Dispositions	-27,500.00		1,839,131.69
SBQS8YC7	KENVUE INC 5.1% 03-22-2043				
		Acquisitions	285,000.00	-286,276.80	
		Dispositions	-190,000.00		187,590.80
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	431,000.00	-324,467.15	
		Dispositions	-1,024,000.00		795,742.14
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052				
		Acquisitions	1,900,000.00	-1,604,258.77	
		Dispositions	-2,126,000.00		1,793,624.26
C49326EEP4	KEYCORP 6.401% 03-06-2035				
		Acquisitions	8,314,000.00	-8,549,508.46	
		Dispositions	-1,670,000.00		1,674,471.26
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	14,855.00	-2,102,961.32	
		Dispositions	-14,500.00		2,187,193.20
SBMGCCF2	KILROY REALTY LP 2.65% DUE 11-15-2033				
		Acquisitions	1,061,000.00	-776,591.17	
		Dispositions	-1,577,000.00		1,177,883.12
SBKLMSM2	KILROY REALTY LP 3.05% DUE 02-15-2030				
		Acquisitions	232,000.00	-196,643.20	
		Dispositions	-850,000.00		717,033.01
SBPRW702	KILROY RLTY L P 4.25% DUE 08-15-2029				
		Acquisitions	78,000.00	-71,778.72	
		Dispositions	-597,000.00		538,392.52
SBP2TBG2	KILROY RLTY L P 6.25% 01-15-2036				
		Acquisitions	1,354,000.00	-1,334,640.98	
		Dispositions	-1,354,000.00		1,319,118.44
C494368103	KIMBERLY-CLARK CORP COM				
		Acquisitions	22,800.00	-3,110,832.24	
		Dispositions	-26,100.00		3,538,278.87
C49446R109	KIMCO REALTY CORPORATION				
		Acquisitions	62,000.00	-1,254,909.47	
		Dispositions	-115,870.00		2,275,489.89
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044				
		Acquisitions	1,537,000.00	-1,401,589.08	
		Dispositions	-383,000.00		365,803.30
SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044				
		Acquisitions	1,795,000.00	-1,695,900.39	
		Dispositions	-205,000.00		187,833.30
SB83ZS69	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043				
		Acquisitions	215,000.00	-192,210.00	
		Dispositions	-250,000.00		222,790.00
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	403,000.00	-361,904.06	
		Dispositions	-207,000.00		182,313.18
SBSMP5D6	KINDER MORGAN INC 5.4% 02-01-2034				
		Acquisitions	2,050,000.00	-2,059,343.50	
		Dispositions	-1,550,000.00		1,528,045.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	908,000.00	-837,982.94	
		Dispositions	-1,509,000.00		1,381,290.58
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	390,000.00	-367,458.00	
		Dispositions	-260,000.00		245,576.60
SBRJK1M8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	2,409,000.00	-2,403,851.48	
		Dispositions	-1,062,000.00		1,082,213.31
C497266106	KIRBY CORP COM				
		Acquisitions	200.00	-25,960.10	
		Dispositions	-200.00		21,100.77
SBQ5J5X1	KLA CORP 4.95% 07-15-2052				
		Acquisitions	2,031,000.00	-1,967,156.27	
		Dispositions	-888,000.00		833,823.26
SBQ5J0D6	KLA CORP 5.25% 07-15-2062				
		Acquisitions	687,000.00	-668,718.05	
		Dispositions	-1,572,000.00		1,509,735.21
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	2,750.00	-1,953,382.65	
		Dispositions	-5,400.00		3,895,014.05
SB6XB078	KONINKLIJKE NT 5 DUE 03-15-2042				
		Acquisitions	250,000.00	-224,710.00	
		Dispositions	-250,000.00		229,235.00
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	2,583,000.00	-2,207,468.67	
		Dispositions	-4,095,000.00		3,419,118.57
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	1,214,000.00	-1,130,511.82	
		Dispositions	-2,306,000.00		2,195,308.15
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	3,472,000.00	-3,092,433.35	
		Dispositions	-3,502,000.00		3,112,656.24
SBQ7WW48	KYNDRYL HLDGS INC 6.35% 02-20-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	285,000.00	-284,646.60	
		Dispositions	-285,000.00		293,914.80
SBRC3QZ2	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034				
		Acquisitions	2,220,000.00	-2,196,192.20	
		Dispositions	-2,220,000.00		2,226,164.10
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053				
		Acquisitions	1,697,000.00	-1,726,134.49	
		Dispositions	-324,000.00		324,912.52
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	4,600.00	-1,013,676.39	
		Dispositions	-27,900.00		5,898,688.80
C50248BDF6	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 04-15-2024				
		Acquisitions	1,150,000.00	-1,146,826.00	
		Dispositions	-1,150,000.00		1,150,000.00
C50248BDH2	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 04-17-2024				
		Acquisitions	675,000.00	-672,930.00	
		Dispositions	-675,000.00		675,000.00
C50248BDJ8	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 04-18-2024				
		Acquisitions	475,000.00	-473,470.50	
		Dispositions	-475,000.00		475,000.00
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	1,047,000.00	-737,519.77	
		Dispositions	-571,000.00		377,188.98
SBKY6M52	LAM RESH CORP 3.125% DUE 06-15-2060				
		Acquisitions	472,000.00	-307,894.83	
		Dispositions	-147,000.00		91,864.71
C512807306	LAM RESH CORP COM NEW				
		Dispositions	-10,062.00		813,558.13
		Free Receipt	10,620.00	926,478.55	
C525327102	LEIDOS HLDGS INC COM				
		Acquisitions	1,900.00	-279,874.89	
		Dispositions	-32,100.00		4,598,586.26
C526057104	LENNAR CORP CL A CL A				
		Acquisitions	1,700.00	-281,963.09	
		Dispositions	-24,000.00		3,654,427.76

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C526107107	LENNOX INTL INC COM				
		Acquisitions	640.00	-370,396.60	
		Dispositions	-640.00		384,890.34
C531229755	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C				
		Acquisitions	2,900.00	-212,867.85	
		Dispositions	-2,900.00		226,499.31
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	114,000.00	-66,781.20	
		Dispositions	-114,000.00		67,677.24
SBSLSJY5	LILLY ELI & CO 5.05% 08-14-2054				
		Acquisitions	3,548,000.00	-3,619,830.33	
		Dispositions	-2,733,000.00		2,757,360.49
SBSHRLG2	LILLY ELI & CO 5.1% 02-09-2064				
		Acquisitions	5,782,000.00	-5,730,976.58	
		Dispositions	-1,935,000.00		1,863,951.50
C533900106	LINCOLN ELEC HLDGS INC COM				
		Acquisitions	900.00	-205,139.25	
		Dispositions	-900.00		199,272.07
C534187109	LINCOLN NATL CORP COM				
		Acquisitions	27,000.00	-742,240.84	
		Dispositions	-27,000.00		825,642.20
SBPDH0D5	LLOYDS BKG GROUP 3.369% DUE 12-14-2046				
		Acquisitions	1,191,000.00	-824,512.64	
		Dispositions	-2,971,000.00		2,123,501.30
C53944YAV5	LLOYDS BKG GROUP PLC 8.0% 12-31-2099				
		Acquisitions	1,121,000.00	-1,097,351.25	
		Dispositions	-1,121,000.00		1,143,977.50
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042				
		Acquisitions	2,475,000.00	-2,139,707.00	
		Dispositions	-1,694,000.00		1,453,131.50
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063				
		Acquisitions	869,000.00	-927,326.31	
		Dispositions	-455,000.00		501,561.30
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	142,000.00	-113,023.48	
		Dispositions	-142,000.00		116,019.68
SBPG2H03	LOCKHEED MARTIN CORP 4.8% 08-15-2034				
		Acquisitions	710,000.00	-709,751.50	
		Dispositions	-710,000.00		708,701.80
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055				
		Acquisitions	1,535,000.00	-1,532,360.75	
		Dispositions	-2,170,000.00		2,131,168.98
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064				
		Acquisitions	1,372,000.00	-1,325,922.07	
		Dispositions	-635,000.00		625,001.95
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Acquisitions	330,000.00	-357,937.80	
		Dispositions	-525,000.00		561,350.70
SBN7T9S1	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053				
		Acquisitions	285,000.00	-244,609.80	
		Dispositions	-742,000.00		617,737.92
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062				
		Acquisitions	1,231,000.00	-1,009,311.21	
		Dispositions	-1,013,000.00		832,071.48
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050				
		Acquisitions	1,667,000.00	-1,084,759.91	
		Dispositions	-925,000.00		605,008.65
C546347105	LOUISIANA-PACIFIC CORP COM				
		Acquisitions	17,100.00	-1,317,019.94	
		Dispositions	-17,100.00		1,506,048.27
SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO				
		Acquisitions	166,000.00	-163,741.01	
		Dispositions	-2,089,000.00		2,140,596.86
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	2,000,000.00	-2,041,860.00	
		Dispositions	-32,000.00		33,326.08
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	943,000.00	-622,337.53	
		Dispositions	-1,843,000.00		1,205,793.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046				
		Acquisitions	1,278,000.00	-955,214.38	
		Dispositions	-1,801,000.00		1,380,305.14
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	281,000.00	-225,210.21	
		Dispositions	-1,687,000.00		1,371,821.01
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045				
		Acquisitions	53,000.00	-43,655.57	
		Dispositions	-53,000.00		45,446.44
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	758,000.00	-583,723.26	
		Dispositions	-804,000.00		674,568.32
C548661107	LOWES COS INC COM				
		Acquisitions	2,000.00	-433,855.52	
		Dispositions	-2,000.00		454,180.29
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	1,506,000.00	-1,536,742.26	
		Dispositions	-399,000.00		402,648.03
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	8,770.00	-2,269,029.07	
		Dispositions	-8,350.00		1,836,120.56
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	4,120.00	-1,366,995.23	
		Dispositions	-8,720.00		3,241,184.46
SBQBDYH4	LYB INTERNATIONAL FINANCE III LLC 5.5% 03-01-2034				
		Acquisitions	965,000.00	-957,608.10	
		Dispositions	-965,000.00		966,742.95
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				
		Acquisitions	571,000.00	-395,782.11	
		Dispositions	-1,276,000.00		888,124.59
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	3,347,000.00	-2,569,133.07	
		Dispositions	-234,000.00		178,715.52
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	106,000.00	-81,468.42	
		Dispositions	-549,000.00		422,928.02
C55087P104	LYFT INC CL A CL A				
		Acquisitions	42,367.00	-586,918.33	
		Dispositions	-37,146.00		519,413.88
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	1,340,000.00	-1,075,532.54	
		Dispositions	-1,190,000.00		993,040.64
C562750109	MANHATTAN ASSOCS INC COM				
		Acquisitions	3,100.00	-760,795.12	
		Dispositions	-3,100.00		799,912.38
C565394103	MAPLEBEAR INC COM				
		Acquisitions	13,200.00	-416,689.37	
		Dispositions	-13,200.00		509,190.07
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037				
		Acquisitions	683,000.00	-710,976.66	
		Dispositions	-683,000.00		763,034.78
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	51,000.00	-44,332.77	
		Dispositions	-591,000.00		533,081.82
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	86,000.00	-91,388.50	
		Dispositions	-1,272,000.00		1,385,360.85
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	16,800.00	-2,945,515.30	
		Dispositions	-27,600.00		4,725,446.42
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	535,000.00	-448,265.80	
		Dispositions	-215,000.00		178,383.35
C570535104	MARKEL GROUP INC				
		Acquisitions	569.00	-882,856.25	
		Dispositions	-569.00		890,989.41
C57060D108	MARKETAXESS HLDGS INC COM STK				
		Acquisitions	6,130.00	-1,409,284.01	
		Dispositions	-6,130.00		1,394,525.92

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNKD9Y6	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053				
		Acquisitions	125,000.00	-127,865.00	
		Dispositions	-70,000.00		67,005.40
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047				
		Acquisitions	88,000.00	-72,584.16	
		Dispositions	-88,000.00		76,155.20
SBSBGTQ1	MARSH & MCLENNAN COS INC 5.45% 03-15-2054				
		Acquisitions	1,380,000.00	-1,376,597.84	
		Dispositions	-150,000.00		143,599.80
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053				
		Acquisitions	194,000.00	-198,370.20	
		Dispositions	-447,000.00		461,686.56
C571748102	MARSH & MCLENNAN CO'S INC COM				
		Acquisitions	3,700.00	-815,809.02	
		Dispositions	-6,000.00		1,263,904.53
SBF0CG80	MARTIN MARIETTA 4.25% 12-15-2047				
		Acquisitions	53,000.00	-43,763.69	
		Dispositions	-253,000.00		210,228.51
SBMFBKD4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051				
		Acquisitions	348,000.00	-236,275.12	
		Dispositions	-1,939,000.00		1,395,500.55
C574599106	MASCO CORP COM				
		Acquisitions	18,423.00	-1,371,422.96	
		Dispositions	-18,423.00		1,338,942.26
C574795100	MASIMO CORP COM STK				
		Acquisitions	4,500.00	-500,515.26	
		Dispositions	-4,500.00		558,018.37
SBHTBS19	MASTERCARD INC 3.65% DUE 06-01-2049				
		Acquisitions	320,000.00	-241,252.60	
		Dispositions	-265,000.00		200,840.85
SBD6KVZ6	MASTERCARD INC 3.8% DUE 11-21-2046				
		Acquisitions	113,000.00	-88,921.96	
		Dispositions	-113,000.00		95,859.03
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	475,000.00	-389,190.70	
		Dispositions	-372,000.00		293,435.80
SBTFJ457	MASTERCARD INC 4.55% 01-15-2035				
		Acquisitions	2,000,000.00	-1,999,973.10	
		Dispositions	-520,000.00		514,865.10
C57636Q104	MASTERCARD INC CL A				
		Acquisitions	8,880.00	-4,201,932.75	
		Dispositions	-17,120.00		8,145,592.16
SBSD3KY5	MASTERCARD INC FIXED 4.875% 05-09-2034				
		Acquisitions	1,105,000.00	-1,095,145.20	
		Dispositions	-1,105,000.00		1,129,034.00
C57667L107	MATCH GROUP INC NEW COM				
		Acquisitions	53,700.00	-1,903,051.84	
		Dispositions	-77,500.00		2,710,056.70
C577081102	MATTEL INC COM STOCK 1.00 PAR				
		Acquisitions	7,600.00	-130,445.80	
		Dispositions	-7,600.00		123,200.26
C577933104	MAXIMUS INC COM				
		Acquisitions	10,200.00	-867,312.01	
		Dispositions	-10,200.00		872,978.11
C579780206	MC CORMICK & CO INC COM NON-VTG				
		Acquisitions	10,100.00	-835,978.57	
		Dispositions	-10,100.00		814,211.19
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG				
		Acquisitions	285,000.00	-251,891.55	
		Dispositions	-285,000.00		242,802.90
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045				
		Acquisitions	165,000.00	-158,055.15	
		Dispositions	-165,000.00		150,724.20
C58155Q103	MCKESSON CORP				
		Acquisitions	5,830.00	-3,193,312.40	
		Dispositions	-7,720.00		4,178,390.82
C58506Q109	MEDPACE HLDGS INC COM				
		Acquisitions	1,980.00	-823,561.34	
		Dispositions	-11,664.00		4,262,286.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	1,176,000.00	-714,851.21	
		Dispositions	-1,788,000.00		1,092,728.60
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	2,300,000.00	-1,496,550.54	
		Dispositions	-2,999,000.00		1,955,003.64
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	877,000.00	-844,002.97	
		Dispositions	-877,000.00		832,736.75
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	1,705,000.00	-1,172,677.26	
		Dispositions	-1,489,000.00		1,019,471.75
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045				
		Acquisitions	775,000.00	-631,801.45	
		Dispositions	-1,900,000.00		1,557,225.53
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	1,489,000.00	-1,244,592.92	
		Dispositions	-1,489,000.00		1,301,883.56
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	1,235,000.00	-1,180,495.45	
		Dispositions	-2,570,000.00		2,533,070.65
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	41,400.00	-5,153,246.36	
		Dispositions	-72,900.00		8,659,618.52
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050				
		Acquisitions	1,890,000.00	-1,150,799.28	
		Dispositions	-556,000.00		324,809.64
C59001A102	MERITAGE HOMES CORP COM				
		Acquisitions	3,900.00	-681,263.15	
		Dispositions	-9,400.00		1,628,841.91
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	778,000.00	-937,588.78	
		Dispositions	-248,000.00		301,213.36
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,234,000.00	-1,988,171.23	
		Dispositions	-1,278,000.00		1,086,462.47
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054				
		Acquisitions	9,600,000.00	-9,597,717.52	
		Dispositions	-4,425,000.00		4,546,996.25
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Acquisitions	12,835,000.00	-12,977,789.90	
		Dispositions	-795,000.00		830,711.40
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	1,354,000.00	-1,374,065.07	
		Dispositions	-1,632,000.00		1,699,578.92
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	1,157,000.00	-1,184,569.49	
		Dispositions	-475,000.00		502,727.85
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	3,340.00	-1,615,456.16	
		Dispositions	-34,210.00		16,885,668.19
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	2,214,000.00	-1,994,852.10	
		Dispositions	-1,534,000.00		1,337,892.78
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046				
		Acquisitions	287,000.00	-246,091.02	
		Dispositions	-287,000.00		264,559.47
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054				
		Acquisitions	230,000.00	-219,903.00	
		Dispositions	-470,000.00		448,232.30
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	25,000.00	-1,725,104.33	
		Dispositions	-42,300.00		3,183,552.79
SBRF3SD1	METLIFE INC SR NT 5.3% 12-15-2034				
		Acquisitions	1,895,000.00	-1,899,783.35	
		Dispositions	-975,000.00		1,003,094.40
C592688105	METTLER-TOLEDO INTL INC COM				
		Acquisitions	2,557.00	-3,367,198.88	
		Dispositions	-2,876.00		3,965,707.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C552848103	MGIC INVT CORP WIS COM				
		Acquisitions	21,100.00	-498,779.84	
		Dispositions	-68,800.00		1,565,568.39
C552953101	MGM RESORTS INTERNATIONAL COM				
		Acquisitions	4,900.00	-195,150.00	
		Dispositions	-4,900.00		212,112.85
C595112103	MICRON TECH INC COM				
		Acquisitions	18,831.00	-2,365,829.61	
		Dispositions	-49,631.00		4,814,090.24
C595112BU6	MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051				
		Acquisitions	1,200,000.00	-851,855.44	
		Dispositions	-220,000.00		155,012.00
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	1,945,000.00	-1,253,896.30	
		Dispositions	-4,840,000.00		3,121,481.04
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	3,045,000.00	-1,903,163.27	
		Dispositions	-5,535,000.00		3,389,272.88
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062				
		Acquisitions	222,000.00	-152,986.86	
		Dispositions	-2,537,000.00		1,710,736.89
C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036				
		Acquisitions	750,000.00	-659,790.00	
		Dispositions	-1,578,000.00		1,417,847.86
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055				
		Acquisitions	805,000.00	-696,067.40	
		Dispositions	-410,000.00		355,422.95
C594918104	MICROSOFT CORP COM				
		Acquisitions	2,480.00	-1,024,485.19	
		Dispositions	-99,660.00		41,663,585.99
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057				
		Acquisitions	510,000.00	-477,145.80	
		Dispositions	-1,655,000.00		1,556,218.85
SBT3CPZ5	MICROSOFT CORP SR NT 2.5% 09-15-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	277,000.00	-179,025.10	
		Dispositions	-1,514,000.00		983,038.99
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				
		Acquisitions	1,230,000.00	-1,352,156.91	
		Dispositions	-750,000.00		797,612.60
C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048				
		Acquisitions	460,000.00	-345,832.60	
		Dispositions	-195,000.00		143,089.05
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Acquisitions	595,000.00	-524,081.95	
		Dispositions	-104,000.00		84,411.60
SBZ4C9B0	MIDAMERICAN ENERGY CO 4.25% 05-01-2046				
		Acquisitions	130,000.00	-105,144.00	
		Dispositions	-130,000.00		105,705.60
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055				
		Acquisitions	2,519,000.00	-2,500,683.01	
		Dispositions	-495,000.00		500,630.85
SBKFH1R9	MITSUBISHI UFJ 3.751% DUE 07-18-2039				
		Acquisitions	645,000.00	-545,614.25	
		Dispositions	-2,045,000.00		1,719,662.70
C606822DF8	MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035				
		Acquisitions	1,700,000.00	-1,687,535.50	
		Dispositions	-1,455,000.00		1,484,103.30
C55306N104	MKS INSTRS INC COM				
		Acquisitions	600.00	-68,039.07	
		Dispositions	-600.00		67,048.94
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	2,740.00	-935,861.57	
		Dispositions	-2,740.00		947,898.97
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B				
		Acquisitions	1,500.00	-95,553.75	
		Dispositions	-36,300.00		2,293,802.21
C609839105	MONOLITHIC PWR SYS INC COM				
		Acquisitions	1,500.00	-1,065,821.37	
		Dispositions	-1,500.00		1,299,680.03

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	8,300.00	-451,819.73	
		Dispositions	-27,700.00		1,542,949.23
C615369105	MOODYS CORP COM				
		Acquisitions	1,800.00	-806,334.40	
		Dispositions	-1,710.00		806,887.09
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	6,728,000.00	-4,432,556.56	
		Dispositions	-1,238,000.00		803,023.45
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	385,000.00	-318,360.35	
		Dispositions	-1,462,000.00		1,257,293.19
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045				
		Acquisitions	1,296,000.00	-1,134,389.32	
		Dispositions	-1,841,000.00		1,567,104.35
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047				
		Acquisitions	455,000.00	-399,428.05	
		Dispositions	-1,050,000.00		890,226.18
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035				
		Acquisitions	5,337,000.00	-5,368,034.98	
		Dispositions	-3,437,000.00		3,453,243.72
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035				
		Acquisitions	6,490,000.00	-6,492,317.50	
		Dispositions	-6,490,000.00		6,435,842.00
SBL68VG7	MORGAN STANLEY 5.597% 03-24-2051				
		Acquisitions	1,977,000.00	-2,091,289.99	
		Dispositions	-523,000.00		535,397.39
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035				
		Acquisitions	3,041,000.00	-3,048,636.64	
		Dispositions	-1,241,000.00		1,248,946.55
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039				
		Acquisitions	1,520,000.00	-1,528,349.51	
		Dispositions	-1,051,000.00		1,056,377.17
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	370,000.00	-412,601.20	
		Dispositions	-370,000.00		417,491.20
C617446448	MORGAN STANLEY COM STK USD0.01				
		Acquisitions	17,200.00	-1,724,832.95	
		Dispositions	-17,200.00		1,778,109.38
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	1,290,000.00	-975,157.59	
		Dispositions	-1,553,000.00		1,190,989.57
C61945C103	MOSAIC CO/THE				
		Acquisitions	9,800.00	-315,057.41	
		Dispositions	-39,000.00		1,224,437.57
C620076307	MOTOROLA SOLUTIONS INC				
		Acquisitions	10,513.00	-3,584,847.57	
		Dispositions	-21,750.00		8,462,379.82
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	1,296,000.00	-1,080,750.00	
		Dispositions	-3,446,000.00		2,924,032.64
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Acquisitions	440,000.00	-416,850.40	
		Dispositions	-757,000.00		707,273.49
SBN14QS1	MPLX LP 5.65% 03-01-2053				
		Acquisitions	459,000.00	-426,245.76	
		Dispositions	-459,000.00		435,815.63
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	270,000.00	-226,002.83	
		Dispositions	-488,000.00		404,713.06
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	371,000.00	-322,252.92	
		Dispositions	-3,176,000.00		2,703,405.18
C55354G100	MSCI INC COM USD0.01				
		Acquisitions	11,274.00	-6,227,478.45	
		Dispositions	-11,154.00		5,736,597.98
CG63365103	MURAL ONCOLOGY PUB LTD CO COM USD0.01 WI				
		Dispositions	0.00		0.00
		Free Receipt	0.00	15,068.03	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C626717102	MURPHY OIL CORP COM				
		Acquisitions	5,500.00	-260,588.38	
		Dispositions	-5,500.00		237,963.55
C626755102	MURPHY USA INC COM				
		Acquisitions	1,820.00	-751,478.62	
		Dispositions	-1,820.00		787,948.76
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	540,000.00	-368,055.20	
		Dispositions	-540,000.00		379,522.80
SBRT75P0	NASDAQ INC 5.95% 08-15-2053				
		Acquisitions	585,000.00	-595,015.20	
		Dispositions	-1,171,000.00		1,240,104.92
SBRT75N8	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	1,435,000.00	-1,562,456.95	
		Dispositions	-1,213,000.00		1,256,586.10
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	277,000.00	-202,644.89	
		Dispositions	-277,000.00		220,259.32
C631103108	NASDAQ INC				
		Acquisitions	26,839.00	-1,509,966.19	
		Dispositions	-66,571.00		4,021,818.15
SBF5HVZ2	NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048				
		Acquisitions	158,000.00	-134,140.88	
		Dispositions	-238,000.00		206,336.48
C639057AQ1	NATWEST GROUP PLC 8.125% 12-31-2049				
		Acquisitions	1,479,000.00	-1,492,101.25	
		Dispositions	-1,479,000.00		1,514,621.25
C64110D104	NETAPP INC COM STK				
		Acquisitions	17,026.00	-1,862,017.31	
		Dispositions	-18,700.00		2,259,325.55
SBR2NKN8	NETFLIX INC 4.9% 08-15-2034				
		Acquisitions	410,000.00	-408,417.40	
		Dispositions	-410,000.00		420,918.30
C64110L106	NETFLIX INC COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,950.00	-3,041,841.41	
		Dispositions	-6,950.00		4,368,106.74
C64125C109	NEUROCRINE BIOSCIENCES INC COM				
		Acquisitions	13,100.00	-1,872,616.69	
		Dispositions	-18,200.00		2,303,990.55
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	640,000.00	-482,292.64	
		Dispositions	-114,000.00		84,764.70
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073				
		Acquisitions	43,700.00	-2,245,907.03	
		Dispositions	-71,900.00		3,536,211.94
C651639106	NEWMONT CORPORATION				
		Acquisitions	79,300.00	-3,164,254.43	
		Dispositions	-147,400.00		5,888,357.17
SBJYRXM2	NEWMONT GOLDCORP 5.45% DUE 06-09-2044				
		Acquisitions	262,000.00	-252,325.03	
		Dispositions	-413,000.00		430,213.84
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG				
		Acquisitions	174,000.00	-158,306.94	
		Dispositions	-731,000.00		669,120.09
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039				
		Acquisitions	166,000.00	-173,098.16	
		Dispositions	-166,000.00		177,649.48
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053				
		Acquisitions	197,000.00	-186,706.75	
		Dispositions	-1,597,000.00		1,501,027.15
SBQWPXV6	NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054				
		Acquisitions	710,000.00	-683,782.20	
		Dispositions	-710,000.00		751,080.60
SBNM2D83	NEXTERA ENERGY CAP HLDGS INC GTD JR SUB DEB SR P 3.8% 03-15-2082				
		Acquisitions	494,000.00	-452,008.00	
		Dispositions	-494,000.00		458,185.00
C65339KDB3	NEXTERA ENERGY CAPITAL 6.75% 06-15-2054				
		Acquisitions	3,814,000.00	-3,820,878.00	
		Dispositions	-3,814,000.00		4,035,919.90

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS2H2W0	NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034				
		Acquisitions	840,000.00	-827,769.60	
		Dispositions	-840,000.00		824,754.00
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044				
		Acquisitions	1,181,000.00	-1,072,878.40	
		Dispositions	-342,000.00		294,138.78
SBNRR1H8	NISOURCE INC 6.95% 11-30-2054				
		Acquisitions	1,395,000.00	-1,395,000.00	
		Dispositions	-1,395,000.00		1,403,718.75
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052				
		Acquisitions	70,000.00	-43,304.10	
		Dispositions	-1,153,000.00		723,301.66
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	225,000.00	-193,500.00	
		Dispositions	-649,000.00		547,563.65
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054				
		Acquisitions	857,000.00	-879,267.92	
		Dispositions	-1,643,000.00		1,622,327.54
SBL6L2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050				
		Acquisitions	713,000.00	-475,709.23	
		Dispositions	-381,000.00		256,057.96
SBNTZTP4	NORFOLK SOUTHN CORP 5.55% 03-15-2034				
		Acquisitions	600,000.00	-623,598.00	
		Dispositions	-600,000.00		622,716.00
SBNTZTQ5	NORFOLK SOUTHN CORP 5.95% 03-15-2064				
		Acquisitions	64,000.00	-67,241.60	
		Dispositions	-200,000.00		208,794.00
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	285,000.00	-182,494.05	
		Dispositions	-533,000.00		337,804.05
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	56,000.00	-44,302.72	
		Dispositions	-87,000.00		65,761.56
SBMXCJ43	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	395,000.00	-267,185.90	
		Dispositions	-395,000.00		287,793.05
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053				
		Acquisitions	135,000.00	-132,888.60	
		Dispositions	-135,000.00		134,063.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	412,000.00	-247,431.02	
		Dispositions	-1,087,000.00		671,339.51
SBMV87C7	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO				
		Acquisitions	365,000.00	-315,502.35	
		Dispositions	-1,042,000.00		910,082.80
SBSNSPW3	NORTHERN STS PWR CO MINN 5.4% 03-15-2054				
		Acquisitions	1,106,000.00	-1,138,537.84	
		Dispositions	-686,000.00		697,876.51
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	350,000.00	-267,942.50	
		Dispositions	-59,000.00		44,314.90
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	508,000.00	-406,259.74	
		Dispositions	-88,000.00		73,337.44
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	975,000.00	-882,189.75	
		Dispositions	-421,000.00		382,902.77
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	818,000.00	-757,868.70	
		Dispositions	-1,297,000.00		1,209,276.47
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054				
		Acquisitions	1,723,000.00	-1,680,770.76	
		Dispositions	-979,000.00		959,864.29
C666807102	NORTHROP GRUMMAN CORP COM				
		Acquisitions	6,010.00	-2,775,412.27	
		Dispositions	-9,670.00		4,770,695.41
SBQWNTW3	NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034				
		Acquisitions	450,000.00	-449,631.00	
		Dispositions	-450,000.00		447,543.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG66721104	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001				
		Acquisitions	500.00	-12,270.53	
		Dispositions	-500.00		13,047.38
C67000B104	NOVANTA INC NOVANTA INC				
		Acquisitions	1,000.00	-152,719.22	
		Dispositions	-1,000.00		161,492.41
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054				
		Acquisitions	4,450,000.00	-4,430,211.65	
		Dispositions	-1,840,000.00		1,697,289.60
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	43,510.00	-2,933,079.84	
		Dispositions	-73,310.00		5,330,110.12
C670346105	NUCOR CORP COM				
		Acquisitions	7,000.00	-1,291,209.97	
		Dispositions	-9,900.00		1,839,430.33
SBLH42V6	NUCOR CORP FIXED 2.979% DUE 12-15-2055				
		Acquisitions	105,000.00	-66,049.20	
		Dispositions	-1,415,000.00		879,832.85
C67059N108	NUTANIX INC CL A CL A				
		Acquisitions	22,100.00	-1,256,775.98	
		Dispositions	-32,000.00		1,743,312.93
SBJH0CT8	NUTRIEN LTD 5.0% 04-01-2049				
		Acquisitions	198,000.00	-179,136.54	
		Dispositions	-198,000.00		178,437.60
SBRJG2L2	NUTRIEN LTD 5.8% DUE 03-27-2053				
		Acquisitions	329,000.00	-330,687.77	
		Dispositions	-1,721,000.00		1,714,484.31
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI				
		Acquisitions	26,600.00	-1,648,874.17	
		Dispositions	-30,600.00		2,071,887.05
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040				
		Acquisitions	383,000.00	-323,813.95	
		Dispositions	-1,465,000.00		1,247,961.66
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,509,000.00	-1,952,398.62	
		Dispositions	-1,167,000.00		905,899.86
C67066G104	NVIDIA CORP COM				
		Acquisitions	15,886.00	-2,885,427.71	
		Dispositions	-165,855.00		35,803,973.87
		Free Receipt	129,375.00		
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060				
		Acquisitions	210,000.00	-163,352.70	
		Dispositions	-210,000.00		172,231.50
C62944T105	NVR INC COM STK USD0.01				
		Acquisitions	301.00	-2,435,820.85	
		Dispositions	-520.00		4,308,813.87
C62954HAL2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042				
		Acquisitions	75,000.00	-51,553.50	
		Dispositions	-586,000.00		431,733.76
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041				
		Acquisitions	629,000.00	-464,999.92	
		Dispositions	-604,000.00		450,399.83
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051				
		Acquisitions	1,669,000.00	-1,125,264.67	
		Dispositions	-544,000.00		370,808.34
CN6596X109	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	8,260.00	-2,181,439.52	
		Dispositions	-8,260.00		2,097,319.84
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Acquisitions	384.00	-437,905.85	
		Dispositions	-331.00		334,283.38
SBZ1C623	OCCIDENTAL PETE 4.1% DUE 02-15-2047				
		Acquisitions	300,000.00	-221,796.00	
		Dispositions	-300,000.00		224,394.00
SBFMZD75	OCCIDENTAL PETE 4.2% DUE 03-15-2048				
		Acquisitions	581,000.00	-451,645.54	
		Dispositions	-1,906,000.00		1,489,241.20
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				
		Acquisitions	225,000.00	-181,581.75	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,252,000.00		1,822,089.78
SBYQ27T5	OCCIDENTAL PETE 4.625% DUE 06-15-2045				
		Acquisitions	61,000.00	-50,343.30	
		Dispositions	-61,000.00		50,126.75
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Acquisitions	3,205,000.00	-3,190,641.60	
		Dispositions	-1,405,000.00		1,428,885.25
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046				
		Acquisitions	1,206,000.00	-1,270,698.39	
		Dispositions	-1,206,000.00		1,291,578.78
SBJ9NFS5	OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049				
		Acquisitions	146,000.00	-109,104.34	
		Dispositions	-146,000.00		115,814.50
C680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1				
		Acquisitions	500.00	-17,621.30	
		Dispositions	-500.00		17,241.37
SBMTTWT4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG				
		Acquisitions	625,000.00	-476,515.88	
		Dispositions	-215,000.00		163,217.25
SBJLV952	ONCOR ELEC FIXED 4.1% DUE 11-15-2048				
		Acquisitions	340,000.00	-281,931.40	
		Dispositions	-1,899,000.00		1,565,163.27
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052				
		Acquisitions	1,323,000.00	-1,227,339.03	
		Dispositions	-168,000.00		154,273.44
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053				
		Acquisitions	330,000.00	-358,404.39	
		Dispositions	-2,977,000.00		3,217,960.27
SBM8JWH3	ONEOK INC NEW 3.95% 03-01-2050				
		Acquisitions	185,000.00	-132,362.40	
		Dispositions	-185,000.00		136,440.55
		Free Receipt	270,000.00	189,750.60	
SBSNW031	ONEOK INC NEW 4.2% 10-03-2047				
		Acquisitions	84,000.00	-63,438.48	
		Dispositions	-84,000.00		67,796.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	356,000.00	238,861.76	
SBKFV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	326,000.00	-252,350.08	
		Dispositions	-326,000.00		269,836.72
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047				
		Acquisitions	380,000.00	-325,280.00	
		Dispositions	-73,000.00		64,603.54
SBSNW008	ONEOK INC NEW 5.15% 10-15-2043				
		Dispositions	-735,000.00		672,513.35
		Free Receipt	735,000.00	761,929.58	
SBM9KMD1	ONEOK INC NEW 7.15% DUE 01-15-2051 REG				
		Acquisitions	614,000.00	-663,003.34	
		Dispositions	-614,000.00		719,442.22
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	354,000.00	-274,066.80	
		Dispositions	-493,000.00		409,312.21
C683344105	ONTO INNOVATION INC				
		Acquisitions	1,600.00	-323,880.35	
		Dispositions	-1,600.00		328,141.17
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	5,823,000.00	-4,136,239.77	
		Dispositions	-2,235,000.00		1,650,936.59
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	660,000.00	-559,076.40	
		Dispositions	-1,473,000.00		1,252,831.68
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	3,738,000.00	-2,810,929.89	
		Dispositions	-1,837,000.00		1,394,862.99
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	1,822,000.00	-1,387,051.87	
		Dispositions	-2,094,000.00		1,658,476.48
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	1,461,000.00	-1,180,386.34	
		Dispositions	-1,505,000.00		1,259,271.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	543,000.00	-432,177.06	
		Dispositions	-1,118,000.00		903,953.69
SBL6JQV0	ORACLE CORP 4.7% 09-27-2034				
		Acquisitions	1,640,000.00	-1,635,211.20	
		Dispositions	-1,640,000.00		1,632,563.65
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	799,000.00	-805,833.98	
		Dispositions	-859,000.00		829,660.20
SBLFBZX2	ORACLE CORP 5.375% 09-27-2054				
		Acquisitions	3,745,000.00	-3,736,208.50	
		Dispositions	-2,105,000.00		2,033,003.75
SBLFC9N3	ORACLE CORP 5.5% 09-27-2064				
		Acquisitions	7,241,000.00	-7,174,837.66	
		Dispositions	-1,596,000.00		1,548,598.80
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	258,000.00	-250,957.50	
		Dispositions	-292,000.00		287,673.48
C68389X105	ORACLE CORP COM				
		Acquisitions	13,500.00	-1,660,052.08	
		Dispositions	-13,500.00		1,668,886.79
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	1,030,000.00	-786,236.00	
		Dispositions	-2,371,000.00		1,845,778.50
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	3,293,000.00	-2,410,776.92	
		Dispositions	-3,155,000.00		2,196,348.05
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061				
		Acquisitions	2,942,000.00	-2,133,113.05	
		Dispositions	-3,012,000.00		2,243,833.67
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052				
		Acquisitions	38,000.00	-43,141.78	
		Dispositions	-66,000.00		73,474.76
S9A32GKU	OTC DER CASH COLL REC FROM BNP PARIBAS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC				
		Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		550,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32HLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-120,000.00		120,000.00
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	230,000.00	-230,000.00	
		Dispositions	-230,000.00		230,000.00
SBKP3SZ4	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO				
		Acquisitions	147,000.00	-109,683.43	
		Dispositions	-118,000.00		86,611.41
C68902V107	OTIS WORLDWIDE CORP COM USD0.01 WI				
		Acquisitions	23,365.00	-2,114,427.54	
		Dispositions	-23,365.00		2,285,411.23
SBNSP148	OVINTIV INC 7.1% 07-15-2053				
		Acquisitions	2,215,000.00	-2,436,530.74	
		Dispositions	-440,000.00		482,460.00
C69047Q102	OVINTIV INC COM USD0.01				
		Acquisitions	5,500.00	-262,724.81	
		Dispositions	-19,100.00		833,590.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	7,400.00	-1,147,252.12	
		Dispositions	-24,300.00		3,924,926.56
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	3,285,000.00	-2,204,711.55	
		Dispositions	-3,397,000.00		2,278,568.97
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	2,862,000.00	-2,485,419.42	
		Dispositions	-3,103,000.00		2,637,764.83
C693718108	PACCAR INC COM				
		Acquisitions	2,100.00	-214,142.25	
		Dispositions	-2,100.00		218,729.00
SBD24YZ3	PACIFIC GAS & ELEC CO 3.95% 12-01-2047				
		Acquisitions	175,000.00	-123,961.25	
		Dispositions	-175,000.00		127,995.00
SBBK3XJ5	PACIFIC GAS & ELEC CO 4.6% 06-15-2043				
		Acquisitions	710,000.00	-576,616.90	
		Dispositions	-59,000.00		48,483.84
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044				
		Acquisitions	315,000.00	-261,194.85	
		Dispositions	-22,000.00		18,414.88
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053				
		Acquisitions	60,000.00	-64,189.80	
		Dispositions	-781,000.00		832,334.30
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053				
		Acquisitions	1,051,000.00	-1,134,848.92	
		Dispositions	-1,121,000.00		1,182,800.20
SB7MTCC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042				
		Acquisitions	755,000.00	-558,617.20	
		Dispositions	-1,530,000.00		1,120,617.90
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD				
		Acquisitions	666,000.00	-399,242.61	
		Dispositions	-894,000.00		550,625.93
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-467,660.00	
		Dispositions	-513,000.00		479,024.01
SBRXGPV9	PACIFICORP 5.45% 02-15-2034				
		Acquisitions	370,000.00	-369,337.70	
		Dispositions	-370,000.00		369,733.60
SBRXGPG4	PACIFICORP 5.8% 01-15-2055				
		Acquisitions	3,901,000.00	-3,897,613.37	
		Dispositions	-1,485,000.00		1,456,783.90
C695156109	PACKAGING CORP AMER COM ISIN US6951561090				
		Acquisitions	8,998.00	-1,659,887.01	
		Dispositions	-8,998.00		1,617,605.95
SBP0TWY9	PACKAGING CORP FIXED 3.05% DUE 10-01-2051				
		Acquisitions	154,000.00	-100,231.74	
		Dispositions	-1,875,000.00		1,225,654.01
C697435105	PALO ALTO NETWORKS INC COM USD0.0001				
		Acquisitions	2,550.00	-866,945.07	
		Dispositions	-2,550.00		868,605.25
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	26,500.00	-1,771,041.09	
		Dispositions	-39,080.00		2,717,887.03
C69318G106	PBF ENERGY INC CL A CL A				
		Acquisitions	11,000.00	-580,113.52	
		Dispositions	-11,000.00		580,670.18
SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051				
		Acquisitions	641,000.00	-402,154.13	
		Dispositions	-70,000.00		44,270.80
SBNVTRQ1	PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051				
		Acquisitions	95,000.00	-61,394.70	
		Dispositions	-95,000.00		61,307.30
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048				
		Acquisitions	80,000.00	-62,216.80	
		Dispositions	-80,000.00		61,956.00
C70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK				
		Acquisitions	700.00	-110,328.75	
		Dispositions	-700.00		108,926.22

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	450,000.00	-290,038.50	
		Dispositions	-370,000.00		257,568.10
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052				
		Acquisitions	690,000.00	-610,470.60	
		Dispositions	-245,000.00		213,218.60
SBSWW1L7	PEPSICO INC 5.25% 07-17-2054				
		Acquisitions	1,660,000.00	-1,655,767.00	
		Dispositions	-640,000.00		659,289.85
C713448108	PEPSICO INC COM				
		Acquisitions	23,200.00	-3,881,225.61	
		Dispositions	-41,078.00		6,984,694.92
C713448FG8	PEPSICO INC SR NT 2.75% 10-21-2051				
		Acquisitions	245,000.00	-161,589.75	
		Dispositions	-1,210,000.00		806,948.55
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	1,352,000.00	-943,225.40	
		Dispositions	-2,747,000.00		1,931,265.28
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	846,000.00	-549,771.39	
		Dispositions	-501,000.00		328,692.47
SBMMB3K5	PFIZER INC 4.4% DUE 05-15-2044				
		Acquisitions	213,000.00	-191,521.08	
		Dispositions	-213,000.00		192,594.58
C717081103	PFIZER INC COM				
		Acquisitions	182,700.00	-5,102,098.52	
		Dispositions	-199,000.00		5,638,159.43
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	770,000.00	-739,078.20	
		Dispositions	-2,490,000.00		2,376,428.44
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	7,614,000.00	-7,510,452.02	
		Dispositions	-9,685,000.00		9,439,888.82
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,930,000.00	-3,772,129.16	
		Dispositions	-4,349,000.00		4,259,843.22
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043				
		Acquisitions	460,000.00	-379,288.40	
		Dispositions	-625,000.00		508,856.25
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	67,600.00	-7,180,768.64	
		Dispositions	-64,000.00		6,850,598.11
SBPG5N93	PHILIP MORRIS INTL INC 5.25% 02-13-2034				
		Acquisitions	805,000.00	-787,378.55	
		Dispositions	-805,000.00		784,940.45
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052				
		Acquisitions	243,000.00	-160,607.61	
		Dispositions	-2,364,000.00		1,619,885.16
SB7RB2F3	PHILLIPS 66 5.875 DUE 05-01-2042				
		Acquisitions	280,000.00	-280,865.20	
		Dispositions	-280,000.00		285,586.00
SBQYLTC5	PHILLIPS 66 CO 4.9% DUE 10-01-2046				
		Acquisitions	618,000.00	-546,382.62	
		Dispositions	-399,000.00		371,544.81
C718546104	PHILLIPS 66 COM				
		Acquisitions	3,000.00	-377,047.50	
		Dispositions	-3,000.00		390,195.65
SBQC4VT7	PHILLIPS 66 COMPANY 5.65% 06-15-2054				
		Acquisitions	681,000.00	-683,738.13	
		Dispositions	-681,000.00		661,447.12
C72147K108	PILGRIMS PRIDE CORP				
		Acquisitions	19,000.00	-709,144.55	
		Dispositions	-19,000.00		808,636.69
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	34,100.00	-1,182,650.64	
		Dispositions	-65,400.00		2,419,922.41
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	102,000.00	-86,867.79	
		Dispositions	-352,000.00		300,660.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF2521	PNC FINANCIAL SERVICES 6.0% DUE 12-31-2049 BEO				
		Acquisitions	869,000.00	-840,211.00	
		Dispositions	-869,000.00		849,647.50
C693475105	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	1,500.00	-269,795.66	
		Dispositions	-1,500.00		271,488.70
SBNHXFV8	PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG				
		Acquisitions	2,340,000.00	-2,041,061.25	
		Dispositions	-2,340,000.00		2,058,112.50
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035				
		Acquisitions	5,339,000.00	-5,442,981.49	
		Dispositions	-2,420,000.00		2,481,250.20
SBPJN8T9	PNC FINL SVCS GROUP INC 5.676% 01-22-2035				
		Acquisitions	4,144,000.00	-4,142,991.91	
		Dispositions	-4,144,000.00		4,147,274.37
SBNNJRJ2	PNC FINL SVCS GROUP INC 6.037% 10-28-2033				
		Acquisitions	251,000.00	-268,891.28	
		Dispositions	-251,000.00		264,521.37
SBN30MP6	PNC FINL SVCS GROUP INC 6.25% 12-31-2049				
		Acquisitions	869,000.00	-821,116.75	
		Dispositions	-869,000.00		848,828.75
C693475BU8	PNC FINL SVCS GROUP INC 6.875% 10-20-2034				
		Acquisitions	420,000.00	-459,219.45	
		Dispositions	-439,000.00		481,211.04
C693506107	PPG IND INC COM				
		Acquisitions	14,600.00	-1,892,785.33	
		Dispositions	-28,300.00		3,840,692.82
SBSMRJG3	PPL CAPITAL FUNDING INC 5.25% 09-01-2034				
		Acquisitions	1,620,000.00	-1,614,587.80	
		Dispositions	-1,620,000.00		1,637,950.55
SBPCRN71	PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034				
		Acquisitions	500,000.00	-499,010.00	
		Dispositions	-500,000.00		495,515.00
C74164M108	PRIMERICA INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,620.00	-632,645.29	
		Dispositions	-1,930.00		455,148.82
C74251V102	PRINCIPAL FINL GROUP INC COM STK				
		Acquisitions	19,700.00	-1,547,663.94	
		Dispositions	-19,700.00		1,624,988.07
C74275K108	PROCORE TECHNOLOGIES INC COM				
		Acquisitions	2,500.00	-171,098.46	
		Dispositions	-2,500.00		164,605.98
SBQWNJ89	PROCTER & GAMBLE CO 4.55% 01-29-2034				
		Acquisitions	480,000.00	-480,000.00	
		Dispositions	-480,000.00		481,137.60
C742718109	PROCTER & GAMBLE COM NPV				
		Acquisitions	2,400.00	-375,842.45	
		Dispositions	-39,700.00		6,300,053.84
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	1,007,000.00	-1,056,402.08	
		Dispositions	-256,000.00		268,106.24
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048				
		Acquisitions	265,000.00	-226,810.85	
		Dispositions	-302,000.00		259,899.30
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG				
		Acquisitions	678,000.00	-564,022.53	
		Dispositions	-644,000.00		566,764.11
C743315103	PROGRESSIVE CORP OH COM				
		Acquisitions	22,330.00	-4,876,688.57	
		Dispositions	-33,960.00		7,902,638.96
SBNRJF94	PROLOGIS L P 5% 01-31-2035				
		Acquisitions	1,425,000.00	-1,408,698.00	
		Dispositions	-952,000.00		951,913.98
SBPDYZF3	PROLOGIS L P 5.0% 03-15-2034				
		Acquisitions	3,200,000.00	-3,185,088.00	
		Dispositions	-1,543,000.00		1,531,013.95
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054				
		Acquisitions	3,121,000.00	-3,100,494.06	
		Dispositions	-1,501,000.00		1,493,135.78

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	1,546,000.00	-1,492,863.07	
		Dispositions	-1,969,000.00		1,889,931.50
SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050				
		Acquisitions	235,000.00	-157,837.75	
		Dispositions	-660,000.00		445,040.37
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	275,000.00	-199,221.00	
		Dispositions	-275,000.00		217,035.50
C69370C100	PTC INC COM				
		Acquisitions	2,600.00	-472,848.89	
		Dispositions	-2,600.00		487,968.10
C74460D109	PUB STORAGE COM				
		Acquisitions	10,005.00	-2,776,368.16	
		Dispositions	-13,935.00		4,379,278.92
SB8BHNS4	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG				
		Acquisitions	320,000.00	-259,841.20	
		Dispositions	-984,000.00		821,761.93
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050				
		Acquisitions	1,011,000.00	-568,737.16	
		Dispositions	-612,000.00		336,648.80
SBKPNNY8	PUBLIC SERVICE ENTERPRISE 5.45% 04-01-2034				
		Acquisitions	880,000.00	-866,034.40	
		Dispositions	-880,000.00		876,930.20
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053				
		Acquisitions	380,000.00	-373,346.20	
		Dispositions	-490,000.00		482,465.50
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050				
		Acquisitions	205,000.00	-137,470.95	
		Dispositions	-667,000.00		460,251.78
SBFY8V23	PUBLIC SVC CO COLO 4.05% 09-15-2049				
		Acquisitions	400,000.00	-320,460.00	
		Dispositions	-200,000.00		156,800.00
SBMFS3F8	PUBLIC SVC ELEC 5.45% 03-01-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,478,000.00	-1,488,815.26	
		Dispositions	-1,478,000.00		1,487,829.56
SBK5HXM8	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049				
		Acquisitions	475,000.00	-330,842.25	
		Dispositions	-475,000.00		347,557.50
SBRDZWS2	PUGET ENERGY INC SR NT 5.33% 06-15-2034				
		Acquisitions	245,000.00	-244,997.55	
		Dispositions	-245,000.00		246,232.35
SB64Y3G6	PUGET SOUND ENERGY 5.795% DUE 03-15-2040				
		Acquisitions	58,000.00	-58,893.78	
		Dispositions	-58,000.00		59,019.64
SBK6LQH5	PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049				
		Acquisitions	380,000.00	-258,194.80	
		Dispositions	-114,000.00		77,107.32
C745867101	PULTE GROUP INC				
		Acquisitions	12,100.00	-1,262,227.56	
		Dispositions	-12,100.00		1,409,389.17
S9MXKVAU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,402.95
S9MXS69U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,482.33
S9MXREJU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,519.91
S9M9QHGU	PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,695.11
S9M9U56U	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U6ZYA0 03/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,454.53
S9M59LTU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,251.41

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M98GMU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U6PTA8 02/09/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,506.61
S9M5EYHU	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,792.49
S9M5LG4U	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,036.84
S9M66YZU	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,404.08
S9M85PHU	PUT SWO EUR BARCGB33 P 3% / R 6MEURIB 317U66IA2 04/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,340.27
S9M7XBSU	PUT SWO EUR BARCGB33 P 3.109% / R 6MEURIB 317U63GA1 24/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,185.50
S9MXC42U	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,282.96
S9M9HFGU	PUT SWO EUR BNPAFRPP P 2.6% / R 6MEURIB 317U6V3A3 13/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,724.99
S9M5SMNU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,588.64
S9M57M9U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,239.68
S9M5QZ3U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,545.54
S9M5WQEU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,571.31
S9M5BZ4U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,092.81
S9M5BDUU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,061.21
S9M96ZHU	PUT SWO EUR BNPAFRPP P 2.85% / R 6MEURIB 317U6PDA5 27/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,351.51
S9M5JEDU	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,697.95
S9M5NRCU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,716.99
S9M68SRU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,445.24
S9M7BZVU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		850.92
S9M7KNEU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,466.31
S9MXHV6U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,600.42
S9MX7AVU	PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,352.86
S9M99D1U	PUT SWO EUR CHASUS33 P 2.7% / R 6MEURIB 317U6R8A7 02/09/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,590.69

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6T47U	PUT SWO EUR CHASUS33 P 2.77% / R 6MEURIB 317U5IKA4 25/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,419.60
S9M64G1U	PUT SWO EUR CHASUS33 P 2.8% / R 6MEURIB 317U56JA2 15/03/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,688.56
S9M6EJ3U	PUT SWO EUR CHASUS33 P 2.81% / R 6MEURIB 317U5CUA6 05/04/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,238.44
S9M6SFNU	PUT SWO EUR CHASUS33 P 2.86% / R 6MEURIB 317U5HQA0 22/04/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,839.75
S9M78LRU	PUT SWO EUR CHASUS33 P 2.88% / R 6MEURIB 317U5OTA2 15/05/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.04
S9M76D6U	PUT SWO EUR CHASUS33 P 2.889% / R 6MEURIB 317U5NSA5 13/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,492.05
S9M8CUBU	PUT SWO EUR CHASUS33 P 2.94% / R 6MEURIB 317U6C3A5 15/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		902.11
S9M7AVHU	PUT SWO EUR CHASUS33 P 2.96% / R 6MEURIB 317U5QEA3 17/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.57
S9M7HDZU	PUT SWO EUR CHASUS33 P 2.97% / R 6MEURIB 317U5URA0 29/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,682.10
S9M7T31U	PUT SWO EUR CHASUS33 P 3% / R 6MEURIB 317U60PA7 17/06/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,369.62
S9M6VC3U	PUT SWO EUR CITIGB2L P 2.78% / R 6MEURIB 317U5K1A0 29/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,169.48
S9M7RMTU	PUT SWO EUR CITIGB2L P 3.03% / R 6MEURIB 317U5YOA5 21/06/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,682.11
S9M6NFUU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,531.13
S9M6X46U	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,224.87
S9M6G46U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,465.97
S9M6PETU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,486.21
S9M61H2U	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,640.63
S9M6CEJU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		952.35
S9M8RF6U	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U6HXA1 05/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,380.72
S9M6KKPU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,333.16
S9M5UE0U	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,382.66
S9M78SUU	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,541.42
S9M8WEGU	PUT SWO EUR GSCMUS33 P 2.86% / R 6MEURIB 317U6LJA8 15/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,309.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8CQTU	PUT SWO EUR GSCMUS33 P 2.88% / R 6MEURIB 317U6BVA6 15/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,432.61
S9M8EV7U	PUT SWO EUR GSCMUS33 P 2.89% / R 6MEURIB 317U6D5A1 18/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,661.06
S9M79WQU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,647.19
S9M7M86U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XBA1 10/06/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,207.14
S9M7FK8U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		884.47
S9M82E0U	PUT SWO EUR GSCMUS33 P 3.03% / R 6MEURIB 317U65EA8 28/06/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,432.86
S9MYF16U	PUT SWO EUR MSCSUS33 P 2.38% / R 6MEURIB 317U7NZA5 27/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,064.58
S9M73GWU	PUT SWO EUR MSCSUS33 P 2.777% / R 6MEURIB 317U5M9A8 07/05/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,548.69
S9M5GDRU	PUT SWO EUR MSCSUS33 P 2.8% / R 6MEURIB 317U4WIA7 16/02/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,429.70
S9M8VQUU	PUT SWO EUR MSCSUS33 P 2.91% / R 6MEURIB 317U6LGA1 12/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		951.91
S9M89TWU	PUT SWO EUR MSCSUS33 P 3.12% / R 6MEURIB 317U6AIA3 11/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,437.08
S9MX411U	PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		777.58
S9M9EZLU	PUT SWO EUR RBOSGB2RTCM P 2.62% / R 6MEURIB 317U6UEA3 09/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,310.53
S9M8HSGU	PUT SWO EUR RBOSGB2RTCM P 2.94% / R 6MEURIB 317U6DYA9 22/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,459.53
S9M8TKCU	PUT SWO EUR RBOSGB2RTCM P 2.95% / R 6MEURIB 317U6IUA2 09/08/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		748.93
S9M8DC3U	PUT SWO EUR RBOSGB2RTCM P 2.97% / R 6MEURIB 317U6CLA5 17/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,551.02
S9M8BNWU	PUT SWO EUR RBOSGB2RTCM P 3.04% / R 6MEURIB 317U6BCA7 15/07/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,440.01
S9M8KMYU	PUT SWO EUR UBSWGB2L P 2.9% / R 6MEURIB 317U6EAA3 25/07/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,244.68
S9M8PZEU	PUT SWO EUR UBSWGB2L P 3.02% / R 6MEURIB 317U6GPA2 02/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,093.59
S9M74YTU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,215.54
S9M86HZU	PUT SWO GBP BARCGB33 P 4.07% / R 1DSONIA 317U67BA7 05/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,972.99
S9M9UN0U	PUT SWO GBP CHASUS33 P 3.85% / R 1DSONIA 317U6ZWA2 03/10/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,722.98
S9M84RUU	PUT SWO GBP CHASUS33 P 4.15% / R 1DSONIA 317U65XA7 03/07/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,013.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6A36U	PUT SWO GBP GSCMUS33 P 4.1% / R 1DSONIA 317U5A0A3 28/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,284.20
S9M95UPU	PUT SWO USD BARCGB33 P 3.955% / R 1DSOFR 317U6P8A1 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9M78NSU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,860.00
S9M9RURU	PUT SWO USD BNPAFRPP P 3.595% / R 1DSOFR 317U6YYA3 09/27/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,515.00
S9M9PPEU	PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M81L0U	PUT SWO USD BNPAFRPP P 4.41% / R 1DSOFR 317U64VA2 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,610.00
S9MX455U	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,680.00
S9M8NA5U	PUT SWO USD BOFAUS6S P 4.25% / R 1DSOFR 317U6GIA0 08/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,080.00
S9M75H0U	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00
S9M7NCRU	PUT SWO USD BOFAUS6S P 4.35% / R 1DSOFR 317U5XSA3 07/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,600.00
S9M76L3U	PUT SWO USD BOFAUS6S P 4.41% / R 1DSOFR 317U5ODA9 05/13/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9MX6GGU	PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX4X9U	PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9MX4Y1U	PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9M9WBVU	PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,140.00
S9M9CV1U	PUT SWO USD CHASUS33 P 3.615% / R 1DSOFR 317U6SNA8 09/06/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,920.00
S9M9GULU	PUT SWO USD CHASUS33 P 3.64% / R 1DSOFR 317U6UZA0 09/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,830.00
S9M9GPPU	PUT SWO USD CHASUS33 P 3.678% / R 1DSOFR 317U6UUA5 09/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9M5SNPU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U51FA7 03/01/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M98X1U	PUT SWO USD CHASUS33 P 3.82% / R 1DSOFR 317U6R2A3 08/30/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,265.00
S9M98DDU	PUT SWO USD CHASUS33 P 3.875% / R 1DSOFR 317U6Q7A0 08/30/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,250.00
S9M6KMEU	PUT SWO USD CHASUS33 P 3.95% / R 1DSOFR 317U5FGA5 04/12/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9M8HMZU	PUT SWO USD CHASUS33 P 3.99% / R 1DSOFR 317U6DZA8 07/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,600.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8GMNU	PUT SWO USD CHASUS33 P 4.025% / R 1DSOFR 317U6DCA3 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,120.00
S9M6A73U	PUT SWO USD CHASUS33 P 4.1% / R 1DSOFR 317U5AMA9 03/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,930.00
S9M85LMU	PUT SWO USD CHASUS33 P 4.15% / R 1DSOFR 317U66LA8 07/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M65WVU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U56SA2 03/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9M86NKU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U67EA4 07/05/2024				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		4,165.00
S9M7EY4U	PUT SWO USD CHASUS33 P 4.47% / R 1DSOFR 317U5TUA9 05/24/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,615.00
S9M7JVBU	PUT SWO USD CHASUS33 P 4.48% / R 1DSOFR 317U5VIA8 06/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M61H0U	PUT SWO USD CITIUS33 P 3.83% / R 1DSOFR 317U54QA9 03/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,845.00
S9M5GHGU	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,560.00
S9M8LENU	PUT SWO USD CITIUS33 P 4.06% / R 1DSOFR 317U6F5A6 07/26/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,895.00
S9M6W87U	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,160.00
S9M75YQU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MX219U	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,493.75
S9MX1SVU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,546.25
S9MX9PTU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9MXFV4U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,522.00
S9MXDN7U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,191.00
S9MXJF2U	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,325.00
S9M9NYGU	PUT SWO USD GSCMUS33 P 3.537% / R 1DSOFR 317U6XCA9 09/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,390.00
S9M9MS3U	PUT SWO USD GSCMUS33 P 3.547% / R 1DSOFR 317U6WGA7 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,240.00
S9M9QYRU	PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M9MS0U	PUT SWO USD GSCMUS33 P 3.57% / R 1DSOFR 317U6W8A6 09/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,220.00
S9M9LX4U	PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,320.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9K93U	PUT SWO USD GSCMUS33 P 3.631% / R 1DSOFR 317U6VUA3 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M9CQ0U	PUT SWO USD GSCMUS33 P 3.632% / R 1DSOFR 317U6SPA6 09/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,840.00
S9M9K91U	PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317U6VQA8 09/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,870.00
S9M58SXU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,010.00
S9M99M3U	PUT SWO USD GSCMUS33 P 3.76% / R 1DSOFR 317U6RKA3 09/03/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M5GAHU	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,150.00
S9M98EFU	PUT SWO USD GSCMUS33 P 3.864% / R 1DSOFR 317U6Q9A8 08/30/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,923.75
S9MXS29U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,896.25
S9M8XEAU	PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M6G00U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,625.00
S9M96WPU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U6PEA4 08/26/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		4,070.00
S9M91X8U	PUT SWO USD GSCMUS33 P 3.908% / R 1DSOFR 317U6N0A4 08/19/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M5MZCU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,565.00
S9M96WRU	PUT SWO USD GSCMUS33 P 3.915% / R 1DSOFR 317U6PIA0 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,880.00
S9M8UG2U	PUT SWO USD GSCMUS33 P 3.919% / R 1DSOFR 317U6L9A9 08/12/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,310.00
S9M5JDHU	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		5,280.00
S9M8WEFU	PUT SWO USD GSCMUS33 P 3.945% / R 1DSOFR 317U6LPA1 08/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M94ZJU	PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,884.00
S9MXUV3U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,246.25
S9M95YHU	PUT SWO USD GSCMUS33 P 3.961% / R 1DSOFR 317U6OZA4 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,230.00
S9M92SFU	PUT SWO USD GSCMUS33 P 3.963% / R 1DSOFR 317U6NGA7 08/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,860.00
S9M5LYWU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,880.00
S9MXWNNU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,158.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8EV4U	PUT SWO USD GSCMUS33 P 3.978% / R 1DSOFR 317U6D8A8 07/18/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,700.00
S9M94ZKU	PUT SWO USD GSCMUS33 P 3.993% / R 1DSOFR 317U6OPA5 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8JPVU	PUT SWO USD GSCMUS33 P 3.998% / R 1DSOFR 317U6E6A8 07/24/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,437.50
S9M8CQPU	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U6C6A2 07/24/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,360.00
S9MYFR6U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9M8TGNU	PUT SWO USD GSCMUS33 P 4.029% / R 1DSOFR 317U6J9A4 08/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,940.00
S9M5JZ0U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8GKLU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U6DAA5 07/22/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,730.00
S9M8RXVU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M63A0U	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,870.00
S9M6MQMU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,383.50
S9M6MQPU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9M8MZ7U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U6G3A6 07/29/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50
S9M63ZZU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,975.00
S9M8CQNU	PUT SWO USD GSCMUS33 P 4.139% / R 1DSOFR 317U6BZA2 07/15/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,075.00
S9M67XTU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9M6PGWU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,441.25
S9M68PTU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00
S9M84NEU	PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,685.00
S9M8PVRU	PUT SWO USD GSCMUS33 P 4.195% / R 1DSOFR 317U6H2A5 08/02/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,160.00
S9M89QDU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U6AJA2 07/08/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,575.00
S9M7PXJU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M82D7U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,430.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M82D8U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,230.00
S9M7ATNU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,913.75
S9M78KVU	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,800.00
S9M7BXUU	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,340.00
S9M7ES2U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,791.25
S9M7H06U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9MXAQXU	PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,240.00
S9M5SXVU	PUT SWO USD MSCSUS33 P 3.555% / R 1DSOFR 317U51DA9 03/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		2,572.50
S9M5SXXU	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U51HA5 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,400.00
S9M5SLZU	PUT SWO USD MSCSUS33 P 3.71% / R 1DSOFR 317U51BA1 03/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9M5CE2U	PUT SWO USD MSCSUS33 P 3.85% / R 1DSOFR 317U4VTA7 02/12/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,400.00
S9MXPCDU	PUT SWO USD MSCSUS33 P 3.866% / R 1DSOFR 317U7D5A0 11/12/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,174.00
S9M6JLTU	PUT SWO USD MSCSUS33 P 3.9% / R 1DSOFR 317U5F2A0 04/11/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,510.00
S9M5UZLU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U51YA6 03/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,590.00
S9M5X44U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U54GA0 03/11/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,568.75
S9M6DHBU	PUT SWO USD MSCSUS33 P 4.024% / R 1DSOFR 317U5BQA3 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M6DHAU	PUT SWO USD MSCSUS33 P 4.027% / R 1DSOFR 317U5BPA4 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M8MBCU	PUT SWO USD MSCSUS33 P 4.04% / R 1DSOFR 317U6FJA1 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,960.00
S9M69P5U	PUT SWO USD MSCSUS33 P 4.07% / R 1DSOFR 317U59MA2 03/26/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,607.50
S9M6T74U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U5IPA9 04/25/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,003.75
S9M6DGZU	PUT SWO USD MSCSUS33 P 4.088% / R 1DSOFR 317U5BOA5 04/01/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,920.00
S9M6UH7U	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U5J4A0 04/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,220.00
S9M8MBEU	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U6FNA6 07/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,064.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M62A3U	PUT SWO USD MSCSUS33 P 4.1% / R 1DSOFR 317U54VA3 03/13/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,660.00
S9M8QRPU	PUT SWO USD MSCSUS33 P 4.115% / R 1DSOFR 317U6HVA3 08/05/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,180.00
S9M63L3U	PUT SWO USD MSCSUS33 P 4.135% / R 1DSOFR 317U56BA0 03/14/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,940.00
S9M67ZEU	PUT SWO USD MSCSUS33 P 4.16% / R 1DSOFR 317U58GA1 03/21/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M6B31U	PUT SWO USD MSCSUS33 P 4.25% / R 1DSOFR 317U5AYA6 04/02/2024				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,573.75
S9M7U28U	PUT SWO USD MSCSUS33 P 4.265% / R 1DSOFR 317U61MA8 07/22/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,380.00
S9M7LPVU	PUT SWO USD MSCSUS33 P 4.3% / R 1DSOFR 317U5WJA5 06/06/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,520.00
S9M8WGYU	PUT SWO USD NGFPUS33 P 3.936% / R 1DSOFR 317U6LRA9 08/15/2024				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,850.00
S9M6X92U	PUT SWO USD NGFPUS33 P 4.2% / R 1DSOFR 317U5LMA5 05/02/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9M7M37U	PUT SWO USD NGFPUS33 P 4.235% / R 1DSOFR 317U5XQA5 06/10/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,150.00
S9MXH43U	PUT SWO USD PNBPUS33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9MXGL4U	PUT SWO USD PNBPUS33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXGL2U	PUT SWO USD PNBPUS33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,992.50
S9MXE75U	PUT SWO USD PNBPUS33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9MXKA7U	PUT SWO USD PNBPUS33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,460.00
S9M9SRNU	PUT SWO USD PNBPUS33CHA P 3.56% / R 1DSOFR 317U6ZLA4 09/30/2024				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,925.00
S9M9GSQU	PUT SWO USD PNBPUS33CHA P 3.68% / R 1DSOFR 317U6UWA3 09/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,892.50
S9M9935U	PUT SWO USD PNBPUS33CHA P 3.725% / R 1DSOFR 317U6RGA8 09/03/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,610.00
S9M9937U	PUT SWO USD PNBPUS33CHA P 3.757% / R 1DSOFR 317U6RMA1 09/03/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,580.00
S9MXRPZU	PUT SWO USD PNBPUS33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,005.00
S9MXPC7U	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,494.00
S9MXPC9U	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,796.00
S9MXPC6U	PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,510.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8X48U	PUT SWO USD PNBPUS33CHA P 3.9% / R 1DSOFR 317U6MKA4 08/19/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,240.00
S9M95L0U	PUT SWO USD PNBPUS33CHA P 3.95% / R 1DSOFR 317U6P1A8 08/26/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,270.00
S9M5MD6U	PUT SWO USD PNBPUS33CHA P 3.952% / R 1DSOFR 317U4Z7A2 02/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,610.00
S9MXU12U	PUT SWO USD PNBPUS33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,173.75
S9M8CWHU	PUT SWO USD PNBPUS33CHA P 3.986% / R 1DSOFR 317U6BXA4 07/15/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,980.00
S9MXVVUU	PUT SWO USD PNBPUS33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		4,511.25
S9M6CBAU	PUT SWO USD PNBPUS33CHA P 4.04% / R 1DSOFR 317U5BAA0 03/28/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,260.00
S9M6UT1U	PUT SWO USD PNBPUS33CHA P 4.09% / R 1DSOFR 317U5J6A8 04/26/2024				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,520.00
S9MYCW3U	PUT SWO USD PNBPUS33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,397.50
S9M6RGWU	PUT SWO USD PNBPUS33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,322.50
S9MYEPXU	PUT SWO USD PNBPUS33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,132.00
S9M67WJU	PUT SWO USD PNBPUS33CHA P 4.138% / R 1DSOFR 317U57ZA2 03/21/2024				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,385.00
S9M74E6U	PUT SWO USD PNBPUS33CHA P 4.193% / R 1DSOFR 317U5MSA7 05/09/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,580.00
S9M73LKU	PUT SWO USD PNBPUS33CHA P 4.2% / R 1DSOFR 317U5MEA2 05/06/2024				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,540.00
S9M7315U	PUT SWO USD PNBPUS33CHA P 4.222% / R 1DSOFR 317U5MKA5 05/08/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,620.00
S9M88VBU	PUT SWO USD PNBPUS33CHA P 4.235% / R 1DSOFR 317U69VA1 07/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,060.00
S9M7PUPU	PUT SWO USD PNBPUS33CHA P 4.28% / R 1DSOFR 317U5Y5A6 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M7PURU	PUT SWO USD PNBPUS33CHA P 4.295% / R 1DSOFR 317U5YDA7 06/10/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9M75C6U	PUT SWO USD PNBPUS33CHA P 4.328% / R 1DSOFR 317U5NLA2 05/10/2024				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9MXE23U	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,560.00
S9M9PUUU	PUT SWO USD UBSWUS33 P 3.598% / R 1DSOFR 317U6XYA5 09/23/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,550.00
S9M58RDU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,507.50
S9MY2VWU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,810.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00131LAS4	PVTPL AIA GROUP LTD 5.4% 09-30-2054				
		Acquisitions	1,105,000.00	-1,098,988.80	
		Dispositions	-445,000.00		439,780.15
C00131LAR6	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM 4.95% 03-30-2035				
		Acquisitions	830,000.00	-826,978.80	
		Dispositions	-581,000.00		570,710.49
C009279AC4	PVTPL AIRBUS GROUP 3.95% 04-10-2047				
		Acquisitions	150,000.00	-124,830.00	
		Dispositions	-1,130,000.00		994,015.80
C00973RAP8	PVTPL AKER BP ASA 5.8% 10-01-2054				
		Acquisitions	1,155,000.00	-1,153,954.10	
		Dispositions	-343,000.00		328,998.74
SBLHM470	PVTPL ALLIANZ SE ALLIANZ SE 3.2% DUE 12-31-2049/10-30-2027 BEO				
		Acquisitions	600,000.00	-491,250.00	
		Dispositions	-600,000.00		504,750.00
C00218QAB6	PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031				
		Acquisitions	640,000.00	-640,000.00	
		Dispositions	-227,000.00		219,531.70
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054				
		Acquisitions	1,156,000.00	-1,136,821.96	
		Dispositions	-230,000.00		229,673.40
SBF2FM67	PVTPL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO				
		Acquisitions	400,000.00	-333,608.00	
		Dispositions	-400,000.00		357,480.00
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033				
		Acquisitions	2,615,000.00	-2,634,907.55	
		Dispositions	-2,185,000.00		2,215,390.51
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053				
		Acquisitions	4,134,000.00	-4,301,630.90	
		Dispositions	-5,010,000.00		5,126,518.91
SBRXGPY2	PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036				
		Acquisitions	610,000.00	-603,314.40	
		Dispositions	-610,000.00		604,276.00
SBS44CF2	PVTPL BLACKSTONE PRIVATE CR FD 5.95% 07-16-2029				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	937,000.00	-927,142.76	
		Dispositions	-937,000.00		939,832.03
SBTG0114	PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034				
		Acquisitions	3,705,000.00	-3,619,710.90	
		Dispositions	-784,000.00		777,529.17
C05565ASK0	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO				
		Acquisitions	1,331,000.00	-1,057,937.50	
		Dispositions	-1,331,000.00		1,095,307.50
C05602XDJ4	PVTPL BNP PARIBAS 8.0% 12-31-2049				
		Acquisitions	2,178,000.00	-2,197,887.50	
		Dispositions	-2,178,000.00		2,232,981.25
SBQ66GR2	PVTPL BOEING CO 6.528% 05-01-2034				
		Acquisitions	3,130,000.00	-3,158,790.50	
		Dispositions	-3,130,000.00		3,207,359.15
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054				
		Acquisitions	3,879,000.00	-3,969,448.95	
		Dispositions	-1,311,000.00		1,374,806.09
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064				
		Acquisitions	14,093,000.00	-14,328,466.19	
		Dispositions	-1,406,000.00		1,520,644.47
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035				
		Acquisitions	3,708,000.00	-3,739,979.65	
		Dispositions	-2,108,000.00		2,212,168.68
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO				
		Acquisitions	2,172,000.00	-1,960,946.76	
		Dispositions	-2,172,000.00		1,906,798.80
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051				
		Acquisitions	5,273,000.00	-3,974,744.51	
		Dispositions	-801,000.00		623,333.25
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037				
		Acquisitions	3,830,000.00	-3,640,348.81	
		Dispositions	-4,825,000.00		4,604,204.27
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				
		Acquisitions	3,873,000.00	-2,946,532.58	
		Dispositions	-5,474,000.00		4,194,450.94

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12803RAH7	PVTPL CAIXABANK SA 6.037% 06-15-2035				
		Acquisitions	920,000.00	-920,000.00	
		Dispositions	-920,000.00		975,985.80
SBKPK093	PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039				
		Acquisitions	1,185,000.00	-972,393.96	
		Dispositions	-1,409,000.00		1,157,716.21
SBKPK082	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035				
		Acquisitions	268,000.00	-225,546.12	
		Dispositions	-663,000.00		540,403.50
C05612RAA7	PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT 05-15-2039				
		Acquisitions	305,000.00	-305,190.63	
		Dispositions	-3,963.09		3,963.09
C202712BV6	PVTPL COMMONWEALTH BK AUSTRALIA 5.837% 03-13-2034				
		Acquisitions	4,103,000.00	-4,119,622.67	
		Dispositions	-4,103,000.00		4,213,539.89
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054				
		Acquisitions	1,465,000.00	-1,463,124.80	
		Dispositions	-1,465,000.00		1,480,441.10
SBTCK8T5	PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034				
		Acquisitions	1,900,000.00	-1,893,293.00	
		Dispositions	-1,900,000.00		1,897,378.00
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035				
		Acquisitions	705,000.00	-705,000.00	
		Dispositions	-350,000.00		352,737.00
C225313AP0	PVTPL CREDIT AGRICOLE SA 4.75% DUE 12-31-2049 BEO				
		Acquisitions	1,221,000.00	-1,030,532.50	
		Dispositions	-1,221,000.00		1,085,355.00
SB4K4RG4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO				
		Acquisitions	174,000.00	-187,692.03	
		Dispositions	-998,000.00		1,075,255.28
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050				
		Acquisitions	2,598,000.00	-1,928,244.07	
		Dispositions	-1,950,000.00		1,482,972.00
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,034,000.00	-4,000,181.77	
		Dispositions	-2,234,000.00		2,208,381.40
SBR1WPT7	PVTPL ERAC USA FINANCE LLC 5.2% 10-30-2034				
		Acquisitions	840,000.00	-840,021.00	
		Dispositions	-840,000.00		824,877.80
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038				
		Acquisitions	4,261,000.00	-4,363,292.10	
		Dispositions	-1,300,000.00		1,364,023.94
SBRRG3W2	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035				
		Acquisitions	950,000.00	-947,748.50	
		Dispositions	-950,000.00		967,556.00
SBRS7WC7	PVTPL GLENCORE FDG LLC 5.634% 04-04-2034				
		Acquisitions	773,000.00	-799,204.13	
		Dispositions	-773,000.00		781,263.37
SBPBJK11	PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051				
		Acquisitions	378,000.00	-247,223.66	
		Dispositions	-388,000.00		254,965.92
SBRS7WF0	PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054				
		Acquisitions	2,709,000.00	-2,745,069.74	
		Dispositions	-2,352,000.00		2,350,431.51
C40052VAE4	PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047				
		Acquisitions	200,000.00	-171,456.00	
		Dispositions	-200,000.00		176,112.00
SBPG4QX5	PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035				
		Acquisitions	420,000.00	-418,521.60	
		Dispositions	-420,000.00		421,213.80
SBSNSBY7	PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054				
		Acquisitions	920,000.00	-920,000.00	
		Dispositions	-405,000.00		408,017.25
C585270AD3	PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054				
		Acquisitions	1,412,000.00	-1,412,000.00	
		Dispositions	-1,412,000.00		1,452,948.00
SBPQTKJ4	PVTPL MERCEDES-BENZ FIN NA 5.0% 01-11-2034				
		Acquisitions	1,050,000.00	-1,048,771.50	
		Dispositions	-1,050,000.00		1,025,485.83

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054				
		Acquisitions	1,630,000.00	-1,589,065.40	
		Dispositions	-745,000.00		724,700.95
SBJHK061	PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069				
		Acquisitions	508,000.00	-418,807.53	
		Dispositions	-369,000.00		299,443.23
SBSWT884	PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034				
		Acquisitions	830,000.00	-827,941.60	
		Dispositions	-640,000.00		640,090.60
SBPW8MM2	PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 5.75%11-15-2041				
		Acquisitions	390,000.00	-394,937.46	
		Dispositions	-132,000.00		134,352.24
C654579AN1	PVTPL NIPPON LIFE INSURANCE 5.95% 04-16-2054				
		Acquisitions	2,211,000.00	-2,211,000.00	
		Dispositions	-2,211,000.00		2,212,855.00
SBNKHR88	PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.45%DUE 09-15-2028 BEO				
		Acquisitions	229,000.00	-196,874.28	
		Dispositions	-330,000.00		284,280.65
SBPLQFF1	PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054				
		Acquisitions	345,000.00	-344,089.20	
		Dispositions	-345,000.00		358,468.80
SBSY1XL6	PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054				
		Acquisitions	1,260,000.00	-1,259,470.80	
		Dispositions	-315,000.00		327,744.90
SBMTYKX9	PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034				
		Acquisitions	1,595,000.00	-1,586,222.50	
		Dispositions	-1,595,000.00		1,603,314.43
SBM8SW70	PVTPL ROCHE HLDGS INC 4.985% 03-08-2034				
		Acquisitions	1,805,000.00	-1,809,425.75	
		Dispositions	-285,000.00		287,696.10
C771196CH3	PVTPL ROCHE HLDGS INC 5.593% 11-13-2033				
		Acquisitions	915,000.00	-966,064.75	
		Dispositions	-2,605,000.00		2,700,316.05
C83272GAC5	PVTPL SMURFIT KAPPA TREASURY 5.438% 04-03-2034				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		497,073.25
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054				
		Acquisitions	1,652,000.00	-1,643,816.80	
		Dispositions	-906,000.00		916,934.84
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055				
		Acquisitions	3,050,000.00	-3,052,805.60	
		Dispositions	-1,810,000.00		1,781,003.50
SBSWYND9	PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034				
		Acquisitions	605,000.00	-604,092.50	
		Dispositions	-605,000.00		639,720.95
SBPGN870	PVTPL SOLVENTUM CORP 5.6% 03-23-2034				
		Acquisitions	1,845,000.00	-1,850,192.15	
		Dispositions	-435,000.00		430,071.45
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054				
		Acquisitions	9,652,000.00	-9,453,075.68	
		Dispositions	-3,977,000.00		3,962,106.37
SBPVFGY4	PVTPL SOLVENTUM CORP 6.0% 05-15-2064				
		Acquisitions	3,890,000.00	-3,850,646.12	
		Dispositions	-428,000.00		411,245.18
C86564CAE0	PVTPL SUMITOMO LIFE INSUR 5.875% 12-31-2049				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-1,330,000.00		1,317,222.50
C902613AK4	PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO				
		Acquisitions	331,000.00	-278,079.72	
		Dispositions	-331,000.00		282,554.84
C902613AD0	PVTPL UBS GROUP AG 4.375% DUE 12-31-2049				
		Acquisitions	2,411,000.00	-1,907,431.25	
		Dispositions	-2,411,000.00		1,990,590.00
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035				
		Acquisitions	851,000.00	-853,109.03	
		Dispositions	-851,000.00		838,975.39
C225401BG2	PVTPL UBS GROUP AG 6.301% 09-22-2034				
		Acquisitions	528,000.00	-554,677.36	
		Dispositions	-3,623,000.00		3,802,599.82

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	1,703,000.00	-2,054,714.55	
		Dispositions	-5,333,000.00		6,573,078.97
C902613BE7	PVTPL UBS GROUP AG 9.25% 12-31-2049				
		Acquisitions	1,820,000.00	-2,000,645.15	
		Dispositions	-2,670,000.00		3,013,298.75
SBN4JN93	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033				
		Acquisitions	1,105,000.00	-1,104,558.00	
		Dispositions	-2,090,000.00		2,067,365.40
C74736K101	QORVO INC COM				
		Acquisitions	8,200.00	-859,099.25	
		Dispositions	-34,300.00		3,747,979.26
SBMV6XQ7	QUALCOMM INC 3.25% DUE 05-20-2050				
		Acquisitions	401,000.00	-279,689.48	
		Dispositions	-401,000.00		283,490.96
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	396,000.00	-331,741.08	
		Dispositions	-1,166,000.00		983,409.74
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052				
		Acquisitions	57,000.00	-48,353.10	
		Dispositions	-220,000.00		193,392.34
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045				
		Acquisitions	401,000.00	-377,528.41	
		Dispositions	-1,233,000.00		1,128,864.88
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	65,000.00	-69,679.75	
		Dispositions	-65,000.00		70,171.15
C747525103	QUALCOMM INC COM				
		Acquisitions	7,900.00	-1,433,189.76	
		Dispositions	-47,200.00		7,959,641.04
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	2,800.00	-403,257.07	
		Dispositions	-2,800.00		421,231.01
C750236101	RADIAN GROUP INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,100.00	-515,629.14	
		Dispositions	-15,100.00		516,694.17
C751212101	RALPH LAUREN CORP CL A CL A				
		Acquisitions	200.00	-44,188.50	
		Dispositions	-100.00		23,453.64
C750917106	RAMBUS INC DEL COM				
		Acquisitions	13,800.00	-770,077.96	
		Dispositions	-13,800.00		800,737.87
C754730109	RAYMOND JAMES FNCL INC COM STK				
		Acquisitions	5,700.00	-623,539.25	
		Dispositions	-5,700.00		650,452.30
C754907103	RAYONIER INC REIT				
		Acquisitions	14,200.00	-471,368.83	
		Dispositions	-14,200.00		427,691.60
SBL6C8W4	REALTY INCOME CORP 2.85% DUE 12-15-2032				
		Acquisitions	864,000.00	-715,231.74	
		Dispositions	-2,337,000.00		1,995,384.83
SBT026V1	REALTY INCOME CORP 4.45% 09-15-2026				
		Dispositions	-2,000,000.00		1,993,780.00
		Free Receipt	2,000,000.00	1,971,769.46	
SBQHNMX0	REALTY INCOME CORP 5.125% 02-15-2034				
		Acquisitions	2,688,000.00	-2,650,178.88	
		Dispositions	-2,688,000.00		2,586,678.72
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01				
		Acquisitions	800.00	-129,616.96	
		Dispositions	-800.00		126,782.98
SBR87506	REGENCY CENTERS CORP 5.25% 01-15-2034				
		Acquisitions	989,000.00	-980,893.31	
		Dispositions	-736,000.00		719,652.61
C758849103	REGENCY CTRS CORP COM				
		Acquisitions	7,700.00	-484,630.01	
		Dispositions	-7,700.00		468,599.05
C75884RAY9	REGENCY CTRS L P 4.65% DUE 03-15-2049				
		Acquisitions	266,000.00	-227,983.28	
		Dispositions	-266,000.00		234,760.96

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C75886F107	REGENERON PHARMACEUTICALS INC COM				
		Acquisitions	1,184.00	-1,085,363.82	
		Dispositions	-2,364.00		2,247,652.77
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	4,500.00	-911,244.26	
		Dispositions	-11,283.00		2,127,194.44
C760759100	REPUBLIC SVCS INC COM				
		Acquisitions	4,700.00	-876,529.77	
		Dispositions	-4,700.00		882,311.87
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	2,387,000.00	-2,396,595.74	
		Dispositions	-1,249,000.00		1,155,355.47
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	238,000.00	-226,637.95	
		Dispositions	-49,000.00		45,857.14
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	524,000.00	-330,937.88	
		Dispositions	-197,000.00		124,348.06
C749607107	RLI CORP COM				
		Acquisitions	3,300.00	-475,984.13	
		Dispositions	-3,300.00		463,367.86
C771049103	ROBLOX CORP COM USD0.0001 CL A				
		Acquisitions	15,000.00	-666,408.20	
		Dispositions	-14,600.00		649,469.48
SBJZD8R9	ROGERS 5% DUE 03-15-2044				
		Acquisitions	289,000.00	-251,935.75	
		Dispositions	-634,000.00		572,911.63
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Acquisitions	1,044,000.00	-736,302.66	
		Dispositions	-617,000.00		435,726.04
SB84QCZ8	ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043				
		Acquisitions	1,749,000.00	-1,490,942.28	
		Dispositions	-426,000.00		367,929.78
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	737,000.00	-608,871.33	
		Dispositions	-1,684,000.00		1,410,872.41
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	1,281,000.00	-1,086,412.49	
		Dispositions	-4,547,000.00		3,757,342.94
SBF6DY72	ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043				
		Acquisitions	298,000.00	-276,335.40	
		Dispositions	-298,000.00		284,426.10
C778296103	ROSS STORES INC COM				
		Acquisitions	7,800.00	-1,061,753.07	
		Dispositions	-7,800.00		1,129,149.05
C78081BAS2	ROYALTY PHARMA PLC 5.9% 09-02-2054				
		Acquisitions	615,000.00	-600,344.55	
		Dispositions	-615,000.00		609,030.40
CG7709Q104	ROYALTY PHARMA PLC COM USD0.0001 CLASS A				
		Acquisitions	5,900.00	-163,490.54	
		Dispositions	-54,448.00		1,571,584.57
C749685103	RPM INTL INC				
		Acquisitions	300.00	-38,511.85	
		Dispositions	-21,051.00		2,388,032.14
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				
		Acquisitions	1,963,000.00	-1,248,600.12	
		Dispositions	-106,000.00		67,465.82
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				
		Acquisitions	1,142,000.00	-750,318.54	
		Dispositions	-1,578,000.00		1,026,679.80
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046				
		Acquisitions	543,000.00	-399,804.58	
		Dispositions	-4,429,000.00		3,438,122.83
SBMQ9JS5	RTX CORPORATION 4.35% DUE 04-15-2047				
		Acquisitions	89,000.00	-72,349.88	
		Dispositions	-520,000.00		440,071.15
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	1,325,000.00	-1,173,840.28	
		Dispositions	-5,876,000.00		5,218,068.37

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYVN9P3	RTX CORPORATION 4.625% 11-16-2048				
		Acquisitions	320,000.00	-278,419.20	
		Dispositions	-590,000.00		513,547.80
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	124,000.00	-120,412.68	
		Dispositions	-2,176,000.00		2,101,320.66
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054				
		Acquisitions	1,676,000.00	-1,891,363.80	
		Dispositions	-1,346,000.00		1,498,489.25
C75513E101	RTX CORPORATION COMSTK				
		Acquisitions	300.00	-35,489.12	
		Dispositions	-300.00		34,333.29
SBJ12BR1	RWJ BARNABAS HLTH 3.949% DUE 07-01-2046				
		Acquisitions	226,000.00	-180,187.54	
		Dispositions	-226,000.00		194,095.58
C78351F107	RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A				
		Acquisitions	5,400.00	-343,817.73	
		Dispositions	-5,400.00		378,600.38
C783549108	RYDER SYS INC COM				
		Acquisitions	3,200.00	-362,739.00	
		Dispositions	-7,900.00		1,029,584.47
C78377T107	RYMAN HOSPITALITY PPTYS INC COM				
		Acquisitions	5,000.00	-563,048.84	
		Dispositions	-13,900.00		1,542,618.43
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	6,640.00	-2,902,604.95	
		Dispositions	-6,640.00		3,033,295.71
C79466L302	SALESFORCE INC COM USD0.001				
		Acquisitions	1,590.00	-435,253.78	
		Dispositions	-19,021.00		5,413,022.90
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO				
		Acquisitions	515,000.00	-368,693.65	
		Dispositions	-467,000.00		333,031.71
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,079,000.00	-694,881.68	
		Dispositions	-1,835,000.00		1,245,703.23
SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051				
		Acquisitions	1,027,000.00	-693,024.91	
		Dispositions	-85,000.00		57,416.65
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047				
		Acquisitions	70,000.00	-51,644.60	
		Dispositions	-70,000.00		53,593.40
SBNZJ110	SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023				
		Acquisitions	381,000.00	-383,882.83	
		Dispositions	-308,000.00		301,864.01
SBPTK7J3	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054				
		Acquisitions	678,000.00	-667,483.94	
		Dispositions	-193,000.00		186,903.13
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	148,000.00	-98,951.32	
		Dispositions	-101,000.00		69,578.90
C80282KBJ4	SANTANDER HLDGS USA INC 6.174% 01-09-2030				
		Acquisitions	1,354,000.00	-1,354,924.84	
		Dispositions	-1,354,000.00		1,361,514.84
C803607100	SAREPTA THERAPEUTICS INC COM				
		Acquisitions	1,700.00	-255,875.63	
		Dispositions	-1,700.00		240,832.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	23,625.00	-4,896,225.27	
		Dispositions	-21,644.00		4,801,728.41
SBNNRKG4	SCHLUMBERGER INVT SA 5.0% 06-01-2034				
		Acquisitions	1,035,000.00	-1,017,736.20	
		Dispositions	-49,000.00		47,878.88
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	10,800.00	-565,915.04	
		Dispositions	-9,400.00		451,452.83
SBLGYRK1	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034				
		Acquisitions	1,411,000.00	-1,475,852.28	
		Dispositions	-2,749,000.00		2,861,142.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMHCD69	SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250				
		Acquisitions	1,119,000.00	-941,358.75	
		Dispositions	-1,119,000.00		956,580.45
CG7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC				
		Acquisitions	1,200.00	-103,016.19	
		Dispositions	-1,200.00		114,852.91
C81211K100	SEALED AIR CORP NEW COM STK				
		Acquisitions	20,200.00	-692,389.92	
		Dispositions	-20,200.00		741,394.65
SB4T9B57	SEMPRA 6% DUE 10-15-2039				
		Acquisitions	1,968,000.00	-1,994,502.94	
		Dispositions	-253,000.00		258,792.93
C816851BS7	SEMPRA 6.875% 10-01-2054				
		Acquisitions	2,980,000.00	-2,951,511.20	
		Dispositions	-1,627,000.00		1,643,052.50
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038				
		Acquisitions	575,000.00	-473,296.15	
		Dispositions	-370,000.00		297,407.38
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	2,800.00	-109,179.00	
		Dispositions	-2,800.00		114,537.81
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	2,980.00	-2,306,967.33	
		Dispositions	-5,546.00		4,443,532.18
CG8068L108	SHARKNINJA COM USD0.0001				
		Acquisitions	22,300.00	-1,502,162.37	
		Dispositions	-22,300.00		1,744,480.80
SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050				
		Dispositions	-250,000.00		178,595.00
		Free Receipt	1,907,000.00	1,844,893.55	
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,171,000.00	-1,023,433.72	
		Dispositions	-4,184,000.00		770,199.77
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	210,000.00	-184,409.40	
		Dispositions	-1,025,000.00		597,253.00
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	1,669,000.00	-1,107,360.57	
		Dispositions	-2,711,000.00		1,834,153.45
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050				
		Acquisitions	990,000.00	-692,251.41	
		Dispositions	-2,285,000.00		271,961.54
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	56,000.00	-42,851.20	
		Dispositions	-1,846,000.00		46,120.72
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	1,191,000.00	-971,582.78	
		Dispositions	-8,453,000.00		931,384.29
SBXQ9F28	SHELL INTL FIN B V 4.125% DUE 05-11-2035				
		Acquisitions	1,730,000.00	-1,607,882.80	
		Dispositions	-1,730,000.00		1,604,797.00
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Acquisitions	64,000.00	-72,395.52	
		Dispositions	-1,579,000.00		1,768,610.97
SB4XNLW2	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040				
		Acquisitions	380,000.00	-384,560.52	
		Dispositions	-580,000.00		600,672.14
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	1,088,000.00	-950,482.05	
		Dispositions	-535,000.00		467,362.10
C824348106	SHERWIN-WILLIAMS CO COM				
		Acquisitions	6,720.00	-2,251,425.33	
		Dispositions	-17,419.00		5,728,980.12
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	396,000.00	-307,086.12	
		Dispositions	-396,000.00		302,520.24
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049				
		Acquisitions	220,000.00	-155,962.40	
		Dispositions	-735,000.00		502,167.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C829073105	SIMPSON MFG INC COM				
		Acquisitions	3,200.00	-594,113.88	
		Dispositions	-3,200.00		576,035.55
C83088M102	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	7,000.00	-727,028.10	
		Dispositions	-7,000.00		734,582.62
C78454L100	SM ENERGY CO COM				
		Acquisitions	15,200.00	-669,021.48	
		Dispositions	-15,200.00		645,316.98
C832696405	SMUCKER J M CO COM NEW				
		Acquisitions	8,000.00	-886,334.58	
		Dispositions	-25,981.00		3,209,503.40
C83304A106	SNAP INC SNAP INC				
		Acquisitions	15,400.00	-234,177.93	
		Dispositions	-15,400.00		226,324.19
C833445109	SNOWFLAKE INC CL A CL A				
		Acquisitions	3,500.00	-653,829.78	
		Dispositions	-3,500.00		744,762.18
SBN7QLH5	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051				
		Acquisitions	249,000.00	-158,032.83	
		Dispositions	-440,000.00		281,591.20
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,282,000.00	-945,369.78	
		Dispositions	-1,037,000.00		774,237.62
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054				
		Acquisitions	2,347,000.00	-2,399,973.63	
		Dispositions	-85,000.00		85,378.25
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052				
		Acquisitions	587,000.00	-412,683.88	
		Dispositions	-618,000.00		445,633.71
SBP9QFS6	SOUTHERN CALIF GAS CO 5.6% 04-01-2054				
		Acquisitions	595,000.00	-581,502.25	
		Dispositions	-595,000.00		587,441.00
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	308,000.00	-263,521.72	
		Dispositions	-335,000.00		275,563.22
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Acquisitions	1,420,000.00	-1,110,796.22	
		Dispositions	-1,013,000.00		795,888.18
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047				
		Acquisitions	425,000.00	-343,548.75	
		Dispositions	-761,000.00		581,259.41
SB469DS7	SOUTHN CAL EDISON 4.5% DUE 09-01-2040				
		Acquisitions	3,000.00	-2,624.85	
		Dispositions	-628,000.00		566,699.72
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	44,000.00	-43,748.32	
		Dispositions	-1,036,000.00		1,069,670.00
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	5,200.00	-387,256.06	
		Dispositions	-5,200.00		369,251.68
SBR4MSS4	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Acquisitions	2,710,000.00	-2,698,882.05	
		Dispositions	-910,000.00		940,282.70
SB6T90Z4	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041				
		Acquisitions	195,000.00	-163,447.05	
		Dispositions	-175,000.00		145,512.50
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	333,000.00	-276,613.50	
		Dispositions	-412,000.00		353,611.36
CL8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025				
		Acquisitions	1,810.00	-538,211.10	
		Dispositions	-1,810.00		603,007.33
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	5,400.00	-598,650.52	
		Dispositions	-4,500.00		507,740.74
C78463M107	SPS COMM INC COM				
		Acquisitions	3,000.00	-595,418.71	
		Dispositions	-3,000.00		565,929.93

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ5ZP21	STANFORD HLTH CARE 3.795% DUE 11-15-2048				
		Acquisitions	245,000.00	-200,307.10	
		Dispositions	-690,000.00		575,315.10
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	845,000.00	-611,656.85	
		Dispositions	-410,000.00		300,115.90
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048				
		Acquisitions	1,100,000.00	-965,901.85	
		Dispositions	-1,100,000.00		969,976.15
C857477103	STATE STR CORP COM				
		Acquisitions	16,131.00	-1,244,598.87	
		Dispositions	-48,831.00		3,821,309.13
C86562MDK3	SUMITOMO MITSUI 6.6% DUE 06-05-2029				
		Acquisitions	1,697,000.00	-1,697,000.00	
		Dispositions	-1,697,000.00		1,704,113.75
SBS6Z6Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044				
		Acquisitions	4,145,000.00	-4,152,174.00	
		Dispositions	-2,905,000.00		3,110,759.52
SBN4BQK1	SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043				
		Acquisitions	102,000.00	-112,470.30	
		Dispositions	-1,526,000.00		1,671,506.16
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	499,000.00	-467,741.22	
		Dispositions	-285,000.00		255,379.00
C86944BAJ2	SUTTER HEALTH 3.361% DUE 08-15-2050				
		Acquisitions	395,000.00	-285,154.45	
		Dispositions	-890,000.00		651,367.85
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-160,000.00		160,000.00
C87165B103	SYNCHRONY FINL COM				
		Acquisitions	27,500.00	-1,212,383.82	
		Dispositions	-91,872.00		4,188,992.86
C871607107	SYNOPSYS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,140.00	-586,899.32	
		Dispositions	-4,480.00		2,554,872.56
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW				
		Acquisitions	1,200.00	-58,860.53	
		Dispositions	-1,200.00		68,648.57
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	160,000.00	-181,691.20	
		Dispositions	-400,000.00		453,684.00
SBN11QY8	TAKEDA PHARMACEUTICAL 5.65% 07-05-2054				
		Acquisitions	3,342,000.00	-3,371,696.69	
		Dispositions	-3,342,000.00		3,373,572.66
SBN11R01	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064				
		Acquisitions	2,755,000.00	-2,758,888.40	
		Dispositions	-960,000.00		968,083.20
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	3,133,000.00	-2,119,640.65	
		Dispositions	-2,944,000.00		1,996,509.05
C87422Q109	TALEN ENERGY CORP NEW COM				
		Acquisitions	300.00	-60,057.09	
		Dispositions	-100.00		19,589.20
SB8G1GS2	TAMPA ELEC CO 4.1% DUE 06-15-2042				
		Acquisitions	780,000.00	-678,126.70	
		Dispositions	-1,245,000.00		1,053,832.04
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049				
		Acquisitions	818,000.00	-693,508.92	
		Dispositions	-1,794,000.00		1,556,922.90
SBP9RBG9	TAMPA ELEC CO 5% DUE 07-15-2052				
		Acquisitions	192,000.00	-174,268.89	
		Dispositions	-264,000.00		253,165.44
SBK9NX88	TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050				
		Acquisitions	245,000.00	-184,945.60	
		Dispositions	-442,000.00		332,222.30
SBXVMRF9	TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045				
		Acquisitions	495,000.00	-399,108.60	
		Dispositions	-495,000.00		402,915.15

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLF7T16	TAMPA ELEC CO NT 3.45% 03-15-2051				
		Acquisitions	253,000.00	-189,218.70	
		Dispositions	-345,000.00		249,774.71
C876030107	TAPESTRY INC COM USD0.01				
		Acquisitions	1,200.00	-61,671.00	
		Dispositions	-1,200.00		74,652.71
C87612G101	TARGA RES CORP COM				
		Acquisitions	20,500.00	-2,700,608.36	
		Dispositions	-19,700.00		2,820,636.36
SBSMRJV8	TARGA RESOURCES CORPORATION 5.5% 02-15-2035				
		Acquisitions	2,460,000.00	-2,458,597.80	
		Dispositions	-460,000.00		467,787.80
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	170,000.00	-162,817.50	
		Dispositions	-795,000.00		754,125.45
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001				
		Acquisitions	1,000.00	-61,548.96	
		Dispositions	-18,500.00		1,166,035.16
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK				
		Acquisitions	286,000.00	-286,000.00	
		Dispositions	-286,000.00		286,000.00
S9A6FC7L	TBA COLLATERAL PAYABLE TO GOLDMANSACHS				
		Acquisitions	1,430,000.00	-1,430,000.00	
		Dispositions	-860,000.00		860,000.00
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-590,000.00		590,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK				
		Acquisitions	575,000.00	-575,000.00	
		Dispositions	-575,000.00		575,000.00
S9A6FC7U	TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		310,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		350,000.00
C87162W100	TD SYNNEX CORPORATION COM USD0.001				
		Acquisitions	5,500.00	-566,504.25	
		Dispositions	-5,500.00		665,293.78
CG87110105	TECHNIPFMC PLC COM USD1				
		Acquisitions	64,200.00	-1,673,089.07	
		Dispositions	-59,500.00		1,612,848.57
SB70BX35	TECK RES LTD 5.2 DUE 03-01-2042 REG				
		Acquisitions	191,000.00	-170,766.50	
		Dispositions	-2,270,000.00		2,119,567.10
SB899393	TECK RES LTD 5.4 DUE 02-01-2043				
		Acquisitions	48,000.00	-44,225.76	
		Dispositions	-140,000.00		132,537.68
SBG494B3	TECK RESOURCES LTD 6% DUE 08-15-2040				
		Acquisitions	44,000.00	-42,509.28	
		Dispositions	-154,000.00		154,252.56
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	385,000.00	-333,271.33	
		Dispositions	-535,000.00		479,347.70
C87971MBH5	TELUS CORP 4.6% DUE 11-16-2048				
		Acquisitions	187,000.00	-158,248.56	
		Dispositions	-1,703,000.00		1,514,563.05
C88033G407	TENET HEALTHCARE CORP COM NEW .				
		Acquisitions	1,300.00	-193,744.96	
		Dispositions	-1,300.00		189,294.10
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	10,920.00	-2,608,967.86	
		Dispositions	-36,280.00		7,411,311.84
C88162G103	TETRA TECH INC NEW COM				
		Acquisitions	3,800.00	-772,895.02	
		Dispositions	-3,800.00		866,538.70

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882508BM5	TEXAS INSTRS INC 2.7% 09-15-2051				
		Acquisitions	70,000.00	-44,485.70	
		Dispositions	-374,000.00		246,838.46
SBQPD027	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	170,000.00	-142,966.91	
		Dispositions	-53,000.00		44,268.25
SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054				
		Acquisitions	928,000.00	-934,339.37	
		Dispositions	-208,000.00		202,933.12
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	450,000.00	-422,598.80	
		Dispositions	-662,000.00		620,343.86
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	10,000.00	-9,297.00	
		Dispositions	-490,000.00		469,336.70
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	8,900.00	-1,470,257.77	
		Dispositions	-8,600.00		1,492,307.46
C883203101	TEXTRON INC COM				
		Acquisitions	14,600.00	-1,250,512.88	
		Dispositions	-28,232.00		2,442,390.93
SB64TKN7	THAMES WATER UTIL CAYMAN 5.5% 11/02/2041				
		Acquisitions	500,000.00	-511,327.73	
		Dispositions	-500,000.00		494,401.56
SBQFM9R2	THAMES WTR UTL FIN 4.375% GTD 18/01/2031EUR				
		Acquisitions	700,000.00	-685,272.06	
		Dispositions	-700,000.00		572,171.50
C125523100	THE CIGNA GROUP				
		Acquisitions	4,700.00	-1,547,118.96	
		Dispositions	-14,860.00		5,044,057.19
C216648501	THE COOPER COMPANIES, INC.				
		Acquisitions	7,300.00	-648,397.25	
		Dispositions	-7,300.00		681,795.91
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	254,000.00	-211,541.36	
		Dispositions	-931,000.00		782,499.38
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041				
		Acquisitions	1,078,000.00	-789,171.14	
		Dispositions	-850,000.00		613,443.15
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043				
		Acquisitions	524,000.00	-542,538.52	
		Dispositions	-884,000.00		912,166.85
C883556102	THERMO FISHER SCIENTIFIC INC COM USD1				
		Acquisitions	4,380.00	-2,502,163.30	
		Dispositions	-5,270.00		3,137,241.09
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042				
		Acquisitions	400,000.00	-312,341.40	
		Dispositions	-60,000.00		42,452.40
SB441BS1	TIME WARNER CABLE 5.5% DUE 09-01-2041				
		Acquisitions	189,000.00	-151,358.76	
		Dispositions	-432,000.00		353,121.12
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040				
		Acquisitions	754,000.00	-636,652.42	
		Dispositions	-224,000.00		190,491.84
SBBNBG20	TIME WARNER CABLE 6.55% DUE 05-01-2037				
		Acquisitions	228,000.00	-208,063.68	
		Dispositions	-228,000.00		213,777.36
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039				
		Acquisitions	205,000.00	-188,653.30	
		Dispositions	-205,000.00		193,581.50
C872540109	TJX COS INC COM NEW				
		Acquisitions	3,600.00	-422,194.14	
		Dispositions	-18,645.00		1,899,793.72
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055				
		Acquisitions	1,522,000.00	-1,500,468.12	
		Dispositions	-346,000.00		335,540.27
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	274,000.00	-202,809.32	
		Dispositions	-3,381,000.00		2,456,307.67

◆ 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	1,523,000.00	-1,069,034.53	
		Dispositions	-2,079,000.00		1,390,376.40
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060				
		Acquisitions	1,073,000.00	-744,876.60	
		Dispositions	-1,134,000.00		788,192.40
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	743,000.00	-626,298.05	
		Dispositions	-493,000.00		421,420.21
SBR875P1	T-MOBILE USA INC 5.15% 04-15-2034				
		Acquisitions	45,000.00	-44,240.85	
		Dispositions	-45,000.00		45,091.35
SBQPG7D6	T-MOBILE USA INC 5.25% 06-15-2055				
		Acquisitions	3,440,000.00	-3,423,561.35	
		Dispositions	-265,000.00		250,093.75
SBQBCJR6	T-MOBILE USA INC 5.75% 01-15-2054				
		Acquisitions	3,538,000.00	-3,567,717.08	
		Dispositions	-159,000.00		160,574.79
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	877,000.00	-912,122.71	
		Dispositions	-326,000.00		351,651.46
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040				
		Acquisitions	275,000.00	-243,952.50	
		Dispositions	-851,000.00		758,686.61
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	791,000.00	-766,456.36	
		Dispositions	-487,000.00		497,718.22
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	565,000.00	-565,000.05	
		Dispositions	-39,000.00		39,995.28
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				
		Acquisitions	2,508,000.00	-1,735,581.75	
		Dispositions	-371,000.00		255,580.88
C889478103	TOLL BROS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,800.00	-1,508,874.69	
		Dispositions	-33,400.00		3,977,086.43
C89055F103	TOPBUILD CORP COM				
		Acquisitions	1,270.00	-512,951.70	
		Dispositions	-1,270.00		500,016.63
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				
		Acquisitions	387,000.00	-272,633.81	
		Dispositions	-280,000.00		193,131.93
SBPW6WK4	TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034				
		Acquisitions	2,010,000.00	-2,015,522.40	
		Dispositions	-2,010,000.00		1,983,723.30
SBQFN232	TOYOTA MOTOR CREDIT CORP 4.6% 10-10-2031				
		Acquisitions	2,495,000.00	-2,489,985.05	
		Dispositions	-2,495,000.00		2,448,892.40
SBQB5NQ2	TOYOTA MOTOR CREDIT CORP 4.8% 01-05-2034				
		Acquisitions	1,675,000.00	-1,673,157.50	
		Dispositions	-1,675,000.00		1,649,170.35
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1				
		Acquisitions	8,070.00	-2,701,986.97	
		Dispositions	-17,564.00		5,646,555.25
SB00K203	TRANSCANADA 5.6% DUE 03-31-2034				
		Acquisitions	195,000.00	-192,673.65	
		Dispositions	-425,000.00		433,143.00
SB3KV7R9	TRANSCANADA 7.625% DUE 01-15-2039				
		Acquisitions	645,000.00	-768,743.25	
		Dispositions	-669,000.00		797,937.27
C89356BAG3	TRANSCANADA TRUST 5.6% DUE 03-07-2082				
		Acquisitions	78,000.00	-70,775.00	
		Dispositions	-78,000.00		71,662.50
C89400J107	TRANSUNION COM				
		Acquisitions	3,300.00	-258,607.57	
		Dispositions	-3,300.00		255,923.63
SBYXMWX7	TRAVELERS COS INC 4.3% 08-25-2045				
		Acquisitions	252,000.00	-218,927.52	
		Dispositions	-760,000.00		661,080.68

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Acquisitions	340,000.00	-346,211.80	
		Dispositions	-340,000.00		366,399.28
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	8,600.00	-1,833,409.37	
		Dispositions	-8,600.00		1,874,644.33
C896239100	TRIMBLE INC COM TRIMBLE INC				
		Acquisitions	43,343.00	-2,656,265.21	
		Dispositions	-41,974.00		2,535,775.25
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034				
		Acquisitions	949,000.00	-960,530.66	
		Dispositions	-4,383,000.00		4,539,416.05
SBMX3601	TRUIST FINL CORP 4.95% DUE 12-29-2049				
		Acquisitions	484,000.00	-473,790.50	
		Dispositions	-484,000.00		470,619.70
SBMGC3Z9	TRUIST FINL CORP 5.711% 01-24-2035				
		Acquisitions	7,687,000.00	-7,722,387.54	
		Dispositions	-7,687,000.00		7,732,895.49
SBMYXXZ4	TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049				
		Acquisitions	425,000.00	-389,036.75	
		Dispositions	-425,000.00		398,726.85
SBNYF3S0	TSY INFL IX N/B 0.125% 02-15-2052				
		Acquisitions	50,400,000.00	-33,456,473.83	
		Dispositions	-48,400,000.00		32,080,953.78
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032				
		Acquisitions	69,600,000.00	-69,284,115.34	
		Dispositions	-69,600,000.00		69,161,169.76
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	150.00	-91,461.20	
		Dispositions	-150.00		93,738.17
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				
		Acquisitions	820,000.00	-679,457.15	
		Dispositions	-940,000.00		789,266.30
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	305,000.00	-271,032.15	
		Dispositions	-975,000.00		861,449.80
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	425,000.00	-378,165.00	
		Dispositions	-300,000.00		274,758.00
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	80,859.00	-4,310,491.99	
		Dispositions	-80,859.00		4,715,787.95
C91159HJN1	U S BANCORP 5.836% 06-12-2034				
		Acquisitions	3,815,000.00	-4,058,885.25	
		Dispositions	-2,255,000.00		2,289,706.40
C90353T100	UBER TECHNOLOGIES INC COM USD0.00001				
		Acquisitions	36,700.00	-2,638,452.62	
		Dispositions	-54,100.00		3,730,160.91
C902681105	UGI CORP NEW COM				
		Acquisitions	31,500.00	-762,749.33	
		Dispositions	-31,500.00		772,490.78
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	40.00	-16,664.10	
		Dispositions	-30.00		13,068.41
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049				
		Acquisitions	205,000.00	-141,242.95	
		Dispositions	-355,000.00		245,084.90
SBFY3BS4	UNION ELEC CO 4.0% DUE 04-01-2048				
		Acquisitions	558,000.00	-461,507.28	
		Dispositions	-57,000.00		44,983.83
SBMXMYJ3	UNION ELEC CO 5.45% 03-15-2053				
		Acquisitions	114,000.00	-107,956.86	
		Dispositions	-114,000.00		110,238.27
SBM8T585	UNION ELECTRIC CO 3.9% DUE 04-01-2052				
		Acquisitions	275,000.00	-219,942.25	
		Dispositions	-275,000.00		230,736.00
SBPRC4Z6	UNION ELECTRIC COMPANY 5.25% 01-15-2054				
		Acquisitions	888,000.00	-874,870.12	
		Dispositions	-358,000.00		338,313.44

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	1,888,000.00	-1,334,756.05	
		Dispositions	-689,000.00		491,698.33
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	2,001,000.00	-1,515,066.17	
		Dispositions	-347,000.00		257,522.42
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	510,000.00	-381,569.97	
		Dispositions	-1,690,000.00		1,290,893.25
C907818108	UNION PAC CORP COM				
		Acquisitions	2,600.00	-598,214.48	
		Dispositions	-2,600.00		585,238.73
SBP9P0J9	UNION PAC CORP FIXED 2.95% 03-10-2052				
		Acquisitions	3,342,000.00	-2,208,862.94	
		Dispositions	-107,000.00		69,918.08
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	81,000.00	-58,244.67	
		Dispositions	-341,000.00		250,592.49
SBNGF9M4	UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053				
		Acquisitions	618,000.00	-630,415.62	
		Dispositions	-3,581,000.00		3,397,037.99
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050				
		Acquisitions	321,000.00	-315,263.73	
		Dispositions	-321,000.00		319,343.64
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054				
		Acquisitions	930,000.00	-937,089.80	
		Dispositions	-525,000.00		547,786.70
C911312106	UNITED PARCEL SVC INC CL B				
		Acquisitions	6,100.00	-838,742.63	
		Dispositions	-6,100.00		881,448.96
SBF0SHC9	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047				
		Acquisitions	46,900,000.00	-46,990,661.89	
		Dispositions	-46,700,000.00		46,703,069.99
SBPG5RY6	UNITED STATES TREAS BDS 2.125% 02-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	161,966,000.00	-165,155,570.31	
		Dispositions	-155,466,000.00		158,490,842.11
SBMT9GR0	UNITED STATES TREAS BDS 0.125% 02-15-2051				
		Acquisitions	251,600,000.00	-181,387,221.75	
		Dispositions	-249,100,000.00		179,296,707.25
SBNXG760	UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG				
		Acquisitions	4,500,000.00	-4,514,949.92	
		Dispositions	-4,500,000.00		4,509,366.36
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031				
		Acquisitions	60,500,000.00	-63,238,865.98	
		Dispositions	-61,000,000.00		63,646,663.67
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039				
		Acquisitions	473,000.00	-384,860.50	
		Dispositions	-708,000.00		561,104.16
SB76MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041				
		Acquisitions	275,000.00	-253,517.00	
		Dispositions	-973,000.00		906,196.58
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	2,614,000.00	-2,405,376.80	
		Dispositions	-2,888,000.00		2,722,059.07
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Acquisitions	4,650,000.00	-4,747,125.05	
		Dispositions	-435,000.00		451,942.20
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	897,000.00	-956,694.70	
		Dispositions	-1,220,000.00		1,285,079.88
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063				
		Acquisitions	41,000.00	-43,990.54	
		Dispositions	-714,000.00		753,976.88
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG				
		Acquisitions	898,000.00	-633,341.44	
		Dispositions	-1,686,000.00		1,215,244.16
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				
		Acquisitions	610,000.00	-407,621.15	
		Dispositions	-1,330,000.00		902,093.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	1,102,000.00	-819,516.50	
		Dispositions	-790,000.00		590,642.32
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				
		Acquisitions	2,334,000.00	-1,584,963.08	
		Dispositions	-2,525,000.00		1,824,713.97
SB7CL656	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG				
		Acquisitions	2,025,000.00	-1,756,604.79	
		Dispositions	-255,000.00		224,422.95
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052				
		Acquisitions	2,248,000.00	-2,041,397.81	
		Dispositions	-1,133,000.00		1,051,901.14
SBQB5GK7	UNITEDHEALTH GROUP INC 5.0% 04-15-2034				
		Acquisitions	910,000.00	-899,592.40	
		Dispositions	-565,000.00		563,564.90
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	3,593,000.00	-3,417,436.17	
		Dispositions	-571,000.00		565,705.00
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Acquisitions	1,760,000.00	-1,703,961.60	
		Dispositions	-3,090,000.00		2,967,839.15
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054				
		Acquisitions	8,732,000.00	-8,671,258.50	
		Dispositions	-2,451,000.00		2,360,374.97
SBQB5GH4	UNITEDHEALTH GROUP INC 5.5% 04-15-2064				
		Acquisitions	6,415,000.00	-6,376,276.22	
		Dispositions	-1,265,000.00		1,243,058.24
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044				
		Acquisitions	1,850,000.00	-1,832,998.50	
		Dispositions	-1,850,000.00		1,894,938.30
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	3,680.00	-1,785,568.53	
		Dispositions	-11,580.00		5,854,963.71
C91529Y106	UNUM GROUP				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,900.00	-705,830.26	
		Dispositions	-58,200.00		3,119,075.30
C913903100	UNVL HEALTH SERVICES INC CL B COM				
		Acquisitions	2,216.00	-476,251.06	
		Dispositions	-2,216.00		483,410.40
C91159HJR2	US BANCORP 5.678% 01-23-2035				
		Acquisitions	3,002,000.00	-3,004,647.61	
		Dispositions	-3,002,000.00		2,984,672.00
SBMX6N65	US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049				
		Acquisitions	2,043,000.00	-1,790,289.62	
		Dispositions	-2,043,000.00		1,808,096.25
SBNVR6Y6	US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049				
		Acquisitions	718,000.00	-667,429.50	
		Dispositions	-718,000.00		696,369.60
SBXPB5G9	VA ELEC & PWR CO 4.2% DUE 05-15-2045				
		Acquisitions	195,000.00	-162,731.40	
		Dispositions	-195,000.00		163,205.25
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				
		Acquisitions	1,860,000.00	-1,869,579.00	
		Dispositions	-4,710,000.00		4,707,218.85
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	1,307,000.00	-1,414,101.46	
		Dispositions	-547,000.00		588,768.92
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	249,000.00	-265,730.79	
		Dispositions	-995,000.00		1,076,193.86
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	6,900.00	-919,502.52	
		Dispositions	-24,400.00		3,859,045.14
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051				
		Acquisitions	470,000.00	-332,301.75	
		Dispositions	-328,000.00		235,369.52
SBMXWZG7	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	744,000.00	-552,014.64	
		Dispositions	-439,000.00		329,014.94

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM				
		Acquisitions	2,900.00	-117,074.21	
		Dispositions	-2,900.00		126,914.45
C922475108	VEEVA SYS INC CL A COM CL A COM				
		Acquisitions	5,640.00	-1,203,357.17	
		Dispositions	-4,500.00		924,357.54
C92276F100	VENTAS INC REIT				
		Acquisitions	3,200.00	-172,159.22	
		Dispositions	-3,200.00		174,838.32
SBGSGVV9	VENTAS RLTY LTD 4.875% DUE 04-15-2049				
		Acquisitions	95,000.00	-82,633.85	
		Dispositions	-95,000.00		81,130.95
SBV9CM96	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045				
		Acquisitions	110,000.00	-87,793.20	
		Dispositions	-110,000.00		87,853.70
C92338C103	VERALTO CORP COM				
		Acquisitions	11,100.00	-1,114,375.27	
		Dispositions	-11,100.00		1,227,064.29
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	1,330,000.00	-934,731.25	
		Dispositions	-3,400,000.00		2,381,789.70
SBY7RR99	VERIZON 4.125% DUE 08-15-2046				
		Acquisitions	930,000.00	-782,371.20	
		Dispositions	-183,000.00		151,575.24
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036				
		Acquisitions	570,000.00	-509,181.00	
		Dispositions	-547,000.00		516,668.85
SBF22PM5	VERIZON 4.5% DUE 08-10-2033				
		Acquisitions	405,000.00	-380,351.70	
		Dispositions	-405,000.00		379,011.15
SBBNBGK8	VERIZON 4.75% DUE 11-01-2041				
		Acquisitions	205,000.00	-188,735.30	
		Dispositions	-205,000.00		195,740.15
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	48,000.00	-43,962.24	
		Dispositions	-2,279,000.00		2,121,089.37
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	1,986,000.00	-1,453,844.66	
		Dispositions	-2,283,000.00		1,725,513.34
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	1,370,000.00	-981,341.72	
		Dispositions	-4,235,000.00		3,069,053.89
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO				
		Acquisitions	918,000.00	-1,024,509.60	
		Dispositions	-918,000.00		1,037,492.82
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG				
		Acquisitions	746,000.00	-746,017.30	
		Dispositions	-4,092,000.00		4,048,420.20
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	34,900.00	-1,419,413.13	
		Dispositions	-34,900.00		1,478,889.09
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	250,000.00	-179,100.00	
		Dispositions	-1,223,000.00		901,216.58
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	1,085,000.00	-743,137.61	
		Dispositions	-419,000.00		265,444.84
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	2,146,000.00	-1,361,809.64	
		Dispositions	-1,164,000.00		729,364.08
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG				
		Acquisitions	72,000.00	-43,519.68	
		Dispositions	-72,000.00		41,831.28
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052				
		Acquisitions	1,867,000.00	-1,498,234.57	
		Dispositions	-287,000.00		230,194.14
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	7,970.00	-3,411,719.28	
		Dispositions	-9,990.00		4,199,840.58

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	35,190.00	-2,356,271.48	
		Dispositions	-68,411.00		4,568,400.79
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036				
		Acquisitions	1,300,000.00	-1,198,977.00	
		Dispositions	-255,000.00		250,410.00
SBL66P92	VIACOMCBS INC FIXED 4.95% DUE 01-15-2031				
		Acquisitions	530,000.00	-497,060.50	
		Dispositions	-530,000.00		505,480.90
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050				
		Acquisitions	665,000.00	-452,837.00	
		Dispositions	-1,040,000.00		712,026.70
C925652109	VICI PPTYS INC COM				
		Acquisitions	58,266.00	-1,658,871.63	
		Dispositions	-127,466.00		3,967,638.57
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052				
		Acquisitions	1,022,000.00	-964,342.40	
		Dispositions	-543,000.00		481,444.52
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054				
		Acquisitions	2,721,000.00	-2,651,696.72	
		Dispositions	-645,000.00		640,578.51
SBMHYKC0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051				
		Acquisitions	1,077,000.00	-705,981.83	
		Dispositions	-392,000.00		261,828.56
SBPCTTH9	VIRGINIA ELEC & PWR CO 5.35% 01-15-2054				
		Acquisitions	784,000.00	-776,286.68	
		Dispositions	-784,000.00		760,769.76
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053				
		Acquisitions	68,000.00	-64,123.32	
		Dispositions	-268,000.00		269,001.60
SBSMRJZ2	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054				
		Acquisitions	4,806,000.00	-4,857,492.09	
		Dispositions	-560,000.00		588,523.80
SBM6JP54	VISA INC 2.7% DUE 04-15-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	490,000.00	-371,077.00	
		Dispositions	-670,000.00		510,813.15
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045				
		Acquisitions	1,024,000.00	-927,287.45	
		Dispositions	-549,000.00		498,359.25
C92826C839	VISA INC COM CL A STK				
		Acquisitions	7,610.00	-2,116,577.41	
		Dispositions	-20,090.00		5,482,996.83
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050				
		Acquisitions	553,000.00	-310,584.63	
		Dispositions	-118,000.00		66,698.32
C92840M102	VISTRA CORP COM USD0.01				
		Acquisitions	23,100.00	-2,144,421.46	
		Dispositions	-22,641.00		2,389,137.30
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG				
		Acquisitions	426,000.00	-332,872.16	
		Dispositions	-421,000.00		332,446.74
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053				
		Acquisitions	171,000.00	-166,258.17	
		Dispositions	-257,000.00		248,902.55
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054				
		Acquisitions	1,165,000.00	-1,158,406.10	
		Dispositions	-1,165,000.00		1,141,035.95
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064				
		Acquisitions	3,074,000.00	-3,019,319.93	
		Dispositions	-619,000.00		636,222.96
SBJQ2JX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG				
		Acquisitions	195,000.00	-170,295.45	
		Dispositions	-1,380,000.00		1,228,338.10
C929089100	VOYA FINL INC COM				
		Acquisitions	1,100.00	-90,416.60	
		Dispositions	-200.00		16,112.73
C929740108	WABTEC CORP COM				
		Acquisitions	14,126.00	-2,312,346.58	
		Dispositions	-13,700.00		2,456,479.23

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO				
		Acquisitions	1,649,000.00	-1,153,632.68	
		Dispositions	-2,760,000.00		1,954,349.32
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049				
		Acquisitions	79,000.00	-52,825.72	
		Dispositions	-79,000.00		55,065.37
SBYZLMX2	WALMART INC 3.625% DUE 12-15-2047				
		Acquisitions	69,000.00	-53,219.01	
		Dispositions	-69,000.00		54,005.61
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053				
		Acquisitions	250,000.00	-227,215.00	
		Dispositions	-1,425,000.00		1,303,927.64
C931142103	WALMART INC COM				
		Acquisitions	11,400.00	-855,785.86	
		Dispositions	-9,300.00		748,476.93
SBMDP812	WALMART INC NT 2.65% 09-22-2051				
		Acquisitions	1,295,000.00	-847,309.01	
		Dispositions	-2,330,000.00		1,532,227.86
SBLS12B6	WAL-MART STORES 4.3 DUE 04-22-2044				
		Acquisitions	715,000.00	-639,078.80	
		Dispositions	-475,000.00		427,675.75
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	10,219,000.00	-7,871,202.17	
		Dispositions	-4,178,000.00		3,252,415.80
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	8,385,000.00	-6,647,577.02	
		Dispositions	-7,755,000.00		6,005,128.80
SBQPF8K7	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	805,000.00	-660,129.55	
		Dispositions	-1,500,000.00		1,253,273.25
SBP4CPX4	WASHINGTON UNIV 3.524% DUE 04-15-2054				
		Acquisitions	390,000.00	-300,725.10	
		Dispositions	-1,100,000.00		850,561.50
C94106B101	WASTE CONNECTIONS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,700.00	-622,472.35	
		Dispositions	-3,700.00		628,763.72
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG				
		Acquisitions	170,000.00	-100,845.70	
		Dispositions	-602,000.00		373,318.30
C94106L109	WASTE MGMT INC DEL COM STK				
		Acquisitions	4,400.00	-906,716.47	
		Dispositions	-3,900.00		803,139.82
C941848103	WATERS CORP COM				
		Acquisitions	220.00	-84,981.05	
		Dispositions	-130.00		49,076.96
C942749102	WATTS WTR TECHNOLOGIES INC				
		Acquisitions	4,500.00	-912,424.66	
		Dispositions	-4,500.00		886,940.67
CG48833118	WEATHERFORD INTL LTD COMMON STOCK				
		Acquisitions	7,900.00	-723,439.24	
		Dispositions	-7,000.00		624,533.13
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041				
		Acquisitions	2,135,000.00	-1,584,522.50	
		Dispositions	-2,090,000.00		1,597,732.35
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045				
		Acquisitions	1,905,000.00	-1,556,247.90	
		Dispositions	-145,000.00		116,294.35
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	2,331,000.00	-1,961,553.15	
		Dispositions	-3,801,000.00		3,205,344.74
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053				
		Acquisitions	1,032,000.00	-910,015.36	
		Dispositions	-6,467,000.00		5,729,227.06
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	826,000.00	-742,357.17	
		Dispositions	-390,000.00		337,275.90
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	384,000.00	-337,024.18	
		Dispositions	-1,426,000.00		1,282,771.92

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	40,000.00	-37,960.00	
		Dispositions	-615,000.00		602,805.40
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				
		Acquisitions	2,345,000.00	-2,247,229.67	
		Dispositions	-2,907,000.00		2,697,781.85
C949746101	WELLS FARGO & CO NEW COM STK				
		Acquisitions	3,800.00	-214,301.94	
		Dispositions	-3,800.00		219,358.40
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	240,000.00	-205,161.70	
		Dispositions	-1,425,000.00		1,250,616.85
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035				
		Acquisitions	4,845,000.00	-4,856,213.25	
		Dispositions	-4,845,000.00		4,754,217.66
SBRC14H4	WELLS FARGO & COMPANY 6.85% 12-31-2049				
		Acquisitions	1,095,000.00	-1,095,000.00	
		Dispositions	-1,095,000.00		1,097,737.50
C949746TD3	WELLS FARGO CO 3.9% 12-31-2049				
		Acquisitions	1,788,000.00	-1,685,984.95	
		Dispositions	-1,788,000.00		1,702,431.86
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048				
		Acquisitions	176,000.00	-160,453.92	
		Dispositions	-176,000.00		158,004.00
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	350.00	-111,786.59	
		Dispositions	-2,560.00		876,245.93
SB95XFC3	WESTAR ENERGY INC 4.1% DUE 04-01-2043				
		Acquisitions	390,000.00	-334,904.70	
		Dispositions	-775,000.00		645,525.80
C957638109	WESTERN ALLIANCE BANCORPORATION COM				
		Acquisitions	13,606.00	-929,869.31	
		Dispositions	-13,606.00		936,544.49
C958102105	WESTN DIGITAL CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,900.00	-694,275.12	
		Dispositions	-10,900.00		639,808.57
C961214EY5	WESTPAC BANKING CORPORATION 3.133% 11-18-2041				
		Acquisitions	246,000.00	-169,157.47	
		Dispositions	-726,000.00		534,436.26
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040				
		Acquisitions	348,000.00	-244,968.06	
		Dispositions	-1,193,000.00		840,535.17
SBMTVQ21	WILLIAMS COMPANIES INC 3.5% 10-15-2051				
		Acquisitions	400,000.00	-277,784.00	
		Dispositions	-640,000.00		452,808.34
SBPCRN93	WILLIAMS COMPANIES INC 5.15% 03-15-2034				
		Acquisitions	580,000.00	-579,855.00	
		Dispositions	-580,000.00		574,333.40
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052				
		Acquisitions	888,000.00	-819,389.16	
		Dispositions	-1,098,000.00		1,019,310.72
SBMZBG14	WILLIAMS COS INC 5.8% 11-15-2054				
		Acquisitions	3,295,000.00	-3,287,882.80	
		Dispositions	-736,000.00		757,228.96
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	5,770.00	-1,598,978.47	
		Dispositions	-8,325.00		2,212,079.82
C974155103	WINGSTOP INC COM				
		Acquisitions	3,510.00	-1,193,941.80	
		Dispositions	-8,830.00		3,360,234.56
SBNRLZ12	WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051				
		Acquisitions	156,000.00	-99,350.46	
		Dispositions	-138,000.00		85,987.11
C98389B100	XCEL ENERGY INC COM				
		Acquisitions	28,500.00	-1,540,709.89	
		Dispositions	-58,100.00		3,187,119.15
C98419M100	XYLEM INC COM				
		Acquisitions	10,748.00	-1,421,665.90	
		Dispositions	-10,748.00		1,417,282.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMB1CC1	YALE UNIV 2.402% DUE 04-15-2050				
		Acquisitions	520,000.00	-326,336.40	
		Dispositions	-555,000.00		351,947.70
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	5,860.00	-1,947,808.77	
		Dispositions	-5,140.00		1,810,675.75
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	4,849.00	-600,438.86	
		Dispositions	-10,449.00		1,283,000.22
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	18,900.00	-877,926.88	
		Dispositions	-28,900.00		1,270,767.82
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	17,400.00	-3,119,710.67	
		Dispositions	-17,300.00		3,096,983.18
C98980G102	ZSCALER INC COM				
		Acquisitions	7,900.00	-1,595,093.51	
		Dispositions	-11,800.00		2,369,099.80

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) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 32 — Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	$ 684,527,206	January 1, 2023	14	$ 65,333,177
Shortfall	$ (195,811,156)	January 1, 2024	15	$ (17,814,964)

Schedule SB Attachment (Form 5500) —2024 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

Retirement Income Plan (RIP)

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

Retirement Income Plan (PSP)

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

Retirement Table	*Count*	*Average Retirement Age*	*Weight*
RIP	3,056	56.07	91.97%
PSP	267	55.93	8.03%
	3,323		
	Weighted Average Retirement Age		56.06

NTESS RETIREMENT INCOME PLAN			EIN: 85-0097942
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)			Plan #: 006
As of December 31, 2024			
* Party-in-Interest			
Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments,			
including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	**Shares/Par value**	**Cost**	**Current Value**
$ Gen Corp. New Fixed 4.125% Due 04-03-2050	305,000	$ 231,049	$ 224,595
* Prudential Financial Inc. 4.418% Due 03-27-2048	920,000	797,872	760,491
* Prudential Finl Fixed 5.375% Due 05-15-2045	1,950,000	1,950,000	1,936,822
* Prudential Finl Inc. Dtd 06-21-2010 6.62506-21-2040	170,000	190,757	186,549
* Prudential Finl Inc. Medium Term NTS Booktranche # Tr 00015 5.7 Due 12-14-36	600,000	336,000	616,142
* Prudential Finl Inc. 3.7% Due 03-13-2051 Reg	1,300,000	1,291,134	942,230
* Prudential Finl Inc. 3.935% Due 12-07-2049	5,061,000	4,329,640	3,821,042
* Prudential Finl Inc. 3.935% Due 12-07-2049	2,497,000	2,206,336	1,885,229
* Prudential Finl 3.905% Due 12-07-2047	94,000	44,024	71,717
* Prudential Finl 3.905% Due 12-07-2047	400,000	382,896	305,177
* Prudential Insurance, Conservative Stock Fd, Common Stock Account	16,904	901,866	5,497,515
* Prudential Insurance, Short Term Fd, Interest Bearning Cash Acct, Variable Interest	466,956	7,433,298	7,433,297
* Prudential Insurance, Unallocated Insurance Contract, Variable Rate, 4.24%		12,524,106	12,524,106
3M Co. 3.125% Due 09-19-2046	738,000	529,559	504,774
3M Co. 3.7% Due 04-15-2050/03-27-2020 Reg	658,000	514,161	484,046
3M Co. 3.875% Due 06-15-2044	235,000	163,186	184,821
3M Co. 4.0% Due 09-14-2048	380,000	324,482	299,369
Australian dollar - Cash	81,779	81,779	81,779
Australian dollar - Cash Collateral Due to/from CCP Broker	57,936	57,936	57,936
Abbott Labs 4.75% Due 04-15-2043	345,000	355,265	325,917
Abbott Labs 6.15% Due 11-30-2037	420,000	467,592	457,862
Abbvie Inc. Com USD 0.01	1,500	271,520	266,550
Abbvie Inc. 4.05% Due 11-21-2039 Reg	4,200,000	3,991,756	3,592,295
Abbvie Inc. 4.25% Due 11-21-2049 Reg	2,690,000	2,317,309	2,190,356
Abbvie Inc. 4.25% Due 11-21-2049 Reg	3,276,000	2,968,653	2,667,511
Abbvie Inc. 4.4% Due 11-06-2042	2,406,000	2,388,448	2,085,753
Abbvie Inc. 4.4% Due 11-06-2042	255,000	225,886	221,059
Abbvie Inc. 4.45% Due 05-14-2046	1,765,000	1,724,980	1,502,263
Abbvie Inc. 4.45% Due 05-14-2046	509,000	469,200	433,230
Abbvie Inc. 4.45% Due 05-14-2046	6,000,000	5,925,400	5,106,842
Abbvie Inc. 4.625% Due 10-01-2042 Reg	335,000	275,115	296,769
Abbvie Inc. 4.625% Due 10-01-2042 Reg	215,000	198,299	190,464
Abbvie Inc. 4.75% Due 03-15-2045	901,000	999,215	804,402
Abbvie Inc. 4.75% Due 03-15-2045	1,321,000	1,279,098	1,179,372
Abbvie Inc. 4.85% Due 06-15-2044 Reg	285,000	340,490	258,694
Abbvie Inc. 4.85% Due 06-15-2044 Reg	1,051,000	1,028,065	953,991
Abbvie Inc. 4.875% Due 11-14-2048	2,416,000	2,366,953	2,172,500
Abbvie Inc. 4.875% Due 11-14-2048	100,000	98,943	89,921
Abbvie Inc. 5.35% Due 03-15-2044	4,000,000	3,994,480	3,903,762
Abbvie Inc. 5.4% Due 03-15-2054	4,000,000	3,986,280	3,851,545
Abbvie Inc. 5.4% Due 03-15-2054	2,880,000	2,956,326	2,773,113
Abbvie Inc. 5.4% Due 03-15-2054	1,500,000	1,494,855	1,444,329
Abbvie Inc. 5.5% Due 03-15-2064	609,000	606,722	582,793
Abbvie Inc. 5.5% Due 03-15-2064	813,000	824,902	778,014
Abercrombie & Fitch Co. Cl A Cl A	900	134,137	134,523
ABN Amro Bk N V 4.75% Due 07-28-2025	600,000	598,392	597,594
Abu Dhabi Natl Energy 4.75% Due 03-09-2037	2,000,000	1,984,720	1,871,560
Accenture Cap Inc. 4.5% Due 10-04-2034	890,000	889,074	845,871
Ace Ina Hldgs Inc. 6.7% Due 05-15-2036	205,000	268,199	227,458
ACI Worldwide Inc. Com Stk	1,200	64,578	62,292
Acuity Brands Inc. Com	760	237,912	222,019
Adnoc Murban Rsc Ltd. Global Medium 5.125% Due 09-11-2054	1,600,000	1,575,184	1,443,359
Adobe Inc. Com	190	97,666	84,489
Advanced Micro Devices Inc. 4.393% Due 06-01-2052	270,000	270,000	225,992
Adventhealth OBL 2.795% Due 11-15-2051	618,000	618,000	385,852
Adventist Health Sys/West 5.757% Due 12-01-2034	610,000	610,000	614,190
AEP Tex Inc. Fixed 3.8% Due 10-01-2047	240,000	176,834	172,800
AEP Tex Inc. Fixed 3.8% Due 10-01-2047	1,700,000	1,306,280	1,223,997
AEP Tex Inc. SR NT SER J 3.45% Due 05-15-2051	350,000	348,957	232,475
AEP Tex Inc. 4.15% Due 05-01-2049	2,400,000	2,396,736	1,815,268
AEP Tex Inc. 4.15% Due 05-01-2049	370,000	421,567	279,854

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AEP Tex Inc. 5.4% Due 06-01-2033	1,200,000	1,198,056	1,189,783
AEP Tex Inc. 5.7% Due 05-15-2034	475,000	473,793	478,056
AEP Transmission Co. LLC Fixed 3.65% Due 04-01-2050	665,000	516,745	481,097
AEP Transmission Co. LLC 3.15% Due 09-15-2049	270,000	270,040	178,182
AEP Transmission Co. LLC 3.15% Due 09-15-2049	733,000	718,582	483,730
AEP Transmission Co. LLC 3.75% Due 12-01-2047	749,000	574,462	556,297
AEP Transmission Co. LLC 3.8% Due 06-15-2049	170,000	194,256	126,245
AEP Transmission Co. LLC 4.25% Due 09-15-2048	335,000	289,209	267,999
AEP Transmission Co. LLC 5.15% Due 04-01-2034	940,000	938,890	924,924
AEP Transmission Co. LLC 2.75% Due 08-15-2051	800,000	796,912	480,946
AEP Transmission Co. LLC 4.0% Due 12-01-2046	82,000	64,267	64,577
AEP Transmission Co. LLC 5.4% Due 03-15-2053	1,031,000	1,035,372	983,494
AERCAP Ireland CAP/GLOBA 3.85% Due 10-29-2041 BEO	2,143,000	2,137,964	1,679,948
AERCAP Ireland Capital DAC GTD SR NT 3.4% Due 10-29-2033	1,300,000	1,294,410	1,107,490
AERCAP Ireland Capital DAC GTD SR NT 3.4% Due 10-29-2033	1,000,000	995,700	851,915
AES Corp. 5.45% Due 06-01-2028	1,400,000	1,399,160	1,407,464
AETNA Inc. New 3.875% Due 08-15-2047	1,845,000	1,610,284	1,300,925
AETNA Inc. New 4.5% Due 05-15-2042	350,000	285,677	284,111
AETNA Inc. New 4.75% Due 03-15-2044	990,000	1,024,174	819,608
AETNA Inc. New 4.75% Due 03-15-2044	476,000	459,709	394,074
AETNA Inc. New 6.625 Due 06-15-2036 BEO	460,000	502,453	484,835
AETNA Inc. New 6.75% Due 12-15-2037	300,000	417,069	316,797
AETNA Inc. New 6.75% Due 12-15-2037	190,000	223,425	200,638
AETNA Inc. New 6.75% Due 12-15-2037	171,000	186,672	180,575
AETNA Inc. 4.125% Due 11-15-2042	1,632,000	1,477,326	1,275,957
Agilent Technologies Inc. Com	1,100	151,609	147,774
Agree Ltd. Partnership 2.0% Due 06-15-2028 BEO	1,100,000	1,091,915	996,289
AHS Hosp Corp. 5.024% Due 07-01-2045	2,463,000	3,018,142	2,305,100
Air Lease Corp. Mtn 5.2% Due 07-15-2031	1,800,000	1,769,616	1,778,170
Air Prods & Chems Fixed 2.7% Due 05-15-2040	610,000	608,633	435,469
Air Prods & Chems Inc. 4.85% Due 02-08-2034	915,000	912,493	893,969
Alabama Power Co. SR NT 3% Due 03-15-2052	802,000	577,576	515,713
Alabama Power Co. 3.125% Due 07-15-2051 BEO	671,000	456,924	441,651
Alabama Power Co. 3.7% Due 12-01-2047	5,000,000	5,113,000	3,735,225
Alabama Power Co. 3.7% Due 12-01-2047	770,000	620,135	575,225
Alabama Power Co. 2022A SR NT 3.05% Due 03-15-2032	1,200,000	1,199,172	1,053,331
Alabama Power Co.. 3.45% Due 10-01-2049	423,000	421,583	299,088
Alabama Power Co. 3.45% Due 10-01-2049	405,000	385,090	286,361
Alabama Power Co. 3.75% Due 03-01-2045	2,000,000	2,021,020	1,532,632
Alabama Power Co. 3.75% Due 03-01-2045	1,025,000	999,007	785,474
Alabama Power Co. 3.75% Due 03-01-2045	942,000	1,015,080	721,870
Alabama Power Co. 4.15% Due 08-15-2044	4,500,000	4,464,180	3,702,046
Alabama Power Co. 4.3% Due 07-15-2048	429,000	355,207	352,476
Alcon Fin Corp. 5.375% Due 12-06-2032	1,700,000	1,690,786	1,700,737
Alexandria Real Estate Equities Inc. 5.625% Due 05-15-2054	2,100,000	2,098,803	2,013,462
Alexandria Real Estate Equities Inc. 3.0% Due 05-18-2051	2,800,000	2,788,464	1,716,866
Alexandria Real Estate Equities Inc. 3.0% Due 05-18-2051	199,000	143,741	122,020
Alexandria Real Estate Equities Inc. 3.0% Due 05-18-2051	2,121,000	1,701,037	1,300,526
Alexandria Real Estate Equities 3.55% Due 03-15-2052	644,000	509,515	438,988
Alexandria Real 3.95% Due 01-15-2028	2,100,000	2,096,955	2,041,227
Alexandria Real 4.85% Due 04-15-2049	645,000	559,957	554,453
Alibaba Group Hldg Ltd. 3.15% Due 02-09-2051	3,227,000	2,839,626	2,080,848
Alibaba Group Hldg Ltd. 4.0% Due 12-06-2037	1,160,000	1,286,489	992,349
Alibaba Group Hldg 4.4% Due 12-06-2057	1,405,000	1,647,390	1,113,592
Alibaba Group Hldg 5.25% Due 05-26-2035	330,000	328,842	323,265
Alleghany Corp. Del 4.9% Due 09-15-2044	340,000	330,507	312,780
Allegion Plc Common Stock	700	97,573	91,476
Allina Health Sys 3.887% Due 04-15-2049	2,100,000	2,237,487	1,605,750
Allstate Corp. Com	947	161,675	182,572
Allstate Corp. 4.2% Due 12-15-2046	2,545,000	2,534,209	2,045,387
Allstate Corp. 4.2% Due 12-15-2046	132,000	102,571	106,087
Allstate Corp. 4.5% Due 06-15-2043	355,000	306,449	303,730
Allstate Corp. 5.95% Due 04-01-2036	550,000	577,863	576,623
Ally Finl Inc. 6.646% Due 01-17-2040	1,135,000	1,135,000	1,099,912
Ally Finl Inc. 8% Due 11-01-2031	900,000	1,066,594	995,258
Alphabet Inc. Cap Stk USD 0.001 Cl C	2,185	293,874	416,111
Alphabet Inc. Capital Stock USD 0.001 Cl A	3,420	495,652	647,406

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
Alphabet Inc. 2.05% Due 08-15-2050	1,475,000	896,453	818,568
Altria Group Inc. 3.4% Due 02-04-2041	1,500,000	1,302,827	1,083,909
Altria Group Inc. 3.4% Due 02-04-2041	400,000	271,345	289,042
Altria Group Inc. 3.7% Due 02-04-2051/02-04-2021 Reg	280,000	193,922	190,506
Altria Group Inc. 3.875% Due 09-16-2046	250,000	147,625	181,390
Altria Group Inc. 3.875% Due 09-16-2046	1,600,000	1,250,736	1,160,899
Altria Group Inc. 4.0% Due 02-04-2061	3,100,000	3,074,890	2,166,908
Altria Group Inc. 4.25% Due 08-09-2042	1,369,000	1,236,973	1,092,774
Altria Group Inc. 4.5% Due 05-02-2043	550,000	490,074	449,230
Altria Group Inc. 5.95% Due 02-14-2049	1,000,000	997,220	977,416
Altria Group Inc. 6.2% Due 02-14-2059	317,000	316,068	310,257
Amazon Com Inc. Com	5,413	799,297	1,187,558
Amazon Com Inc. Fixed 4.25% Due 08-22-2057	4,000,000	5,437,920	3,281,912
Amazon Com Inc. Fixed 4.25% Due 08-22-2057	250,000	312,378	205,120
Amazon Com Inc. NT 3.1% Due 05-12-2051	2,735,000	1,957,289	1,847,429
Amazon Com Inc. NT 3.1% Due 05-12-2051	2,846,000	2,150,531	1,922,407
Amazon Com Inc. NT 3.1% Due 05-12-2051	1,600,000	1,588,544	1,080,763
Amazon Com Inc. NT 3.25% Due 05-12-2061	2,728,000	2,308,689	1,778,641
Amazon Com Inc. NT 4.1% Due 04-13-2062	5,000,000	4,976,600	3,920,746
Amazon Com Inc. 2.5% Due 06-03-2050	2,970,000	2,203,662	1,774,950
Amazon Com Inc. 2.7% Due 06-03-2060	2,100,000	2,075,136	1,207,111
Amazon Com Inc. 2.7% Due 06-03-2060	3,524,000	2,185,697	2,025,647
Amazon Com Inc. 4.05% Due 08-22-2047	214,000	194,468	177,030
Amazon Com Inc. 4.05% Due 08-22-2047	245,000	208,042	202,675
Amazon.Com Inc. 3.95% Due 04-13-2052	5,000,000	4,979,100	3,949,320
Amer Movil S A B DE C V Formerly Ame Gtdsr NT 6.125% Due 11-01-2037 Reg	600,000	721,782	616,676
Amer Movil Sab De Cv 6.125% Due 03-30-2040	480,000	601,357	492,746
Amer Movil Sab De Cv 6.125% Due 03-30-2040	169,000	178,833	173,488
Amer Movil Sab De 4.375% Due 04-22-2049	1,490,000	1,481,611	1,226,909
Amer Movil Sab De 4.375% Due 07-16-2042	1,375,000	1,221,048	1,153,147
Amerada Hess Corp. 7.3% Due 08-15-2031	1,200,000	1,413,516	1,333,233
Amerada Hess Corp. 7.3% Due 08-15-2031	1,200,000	1,422,096	1,333,233
Ameren Ill Co. 1st Mtg Bd 2.9% Due 06-15-2051	440,000	290,140	276,985
Ameren Ill Co. 3.7% Due 12-01-2047	845,000	764,335	637,099
Ameren Ill Co. 4.15% Due 03-15-2046	995,000	1,087,730	822,226
Ameren Ill Co. 4.8% Due 12-15-2043	270,000	347,603	238,435
Ameren Ill Co. 5.55% Due 07-01-2054	1,280,000	1,277,568	1,263,417
America Movil S A De C V SR NT 6.375% Due 03-01-2035 Reg	295,000	424,800	311,146
American Express Co. 5.915% Due 04-25-2035	190,000	190,000	194,146
American Homes 4 Rent LP 3.375% Due 07-15-2051 BEO	1,400,000	1,371,468	922,901
American Homes 4 Rent 4.3% Due 04-15-2052	284,000	276,153	221,479
American Mun Pwr Ohio Inc. Rev 7.834% Due 02-15-2041 BEO Taxable	600,000	824,712	707,570
American Tower Corp. 2.75% Due 01-15-2027	2,500,000	2,495,950	2,401,120
American Wtr Cap Corp. 4.15% Due 06-01-2049	1,600,000	1,591,520	1,264,036
Ameriprise Finl Inc. Com	250	133,170	133,108
Amern Express Co. 4.05% Due 12-03-2042	2,275,000	2,007,767	1,906,585
Amern Express Co. 5.519% Due 07-26-2035	2,080,000	2,080,000	2,057,336
Amern Finl Group 4.5% Due 06-15-2047	4,300,000	4,276,780	3,563,144
Amern Tower Corp. 2.95% Due 01-15-2051	490,000	297,572	304,578
Amern Tower Corp. 2.95% Due 01-15-2051	2,300,000	2,246,410	1,429,653
Amern Tower Corp. 3.1% Due 06-15-2050	361,000	272,394	231,848
Amern Tower Corp. 3.1% Due 06-15-2050	1,100,000	1,089,154	706,461
Amern Tower Corp. 3.7% Due 10-15-2049	218,000	152,873	158,128
Amern Tower Corp. 3.7% Due 10-15-2049	23,000	24,902	16,683
Amgen Inc. Fixed 3.15% Due 02-21-2040	1,569,000	1,376,736	1,170,360
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	3,395,000	2,744,143	2,625,574
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	3,100,000	3,082,702	2,397,432
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	2,207,000	1,875,948	1,706,817
Amgen Inc. New Issue 30yr 4.2% Due 02-22-2052	4,400,000	4,375,448	3,402,806
Amgen Inc. SR NT 3% Due 01-15-2052	2,934,000	2,581,452	1,851,464
Amgen Inc. 2.77% Due 09-01-2053	2,186,000	1,337,123	1,275,116
Amgen Inc. 2.77% Due 09-01-2053	1,795,000	1,104,547	1,047,042
Amgen Inc. 2.8% Due 08-15-2041 BEO	100,000	96,942	69,686
Amgen Inc. 3.375% Due 02-21-2050	807,000	638,499	552,374
Amgen Inc. 3.375% Due 02-21-2050	62,000	53,456	42,438

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
Amgen Inc. 3.375% Due 02-21-2050	1,000,000	999,620	684,479
Amgen Inc. 4.4% Due 02-22-2062 BEO	3,511,000	3,002,708	2,728,530
Amgen Inc. 4.4% Due 02-22-2062 BEO	2,200,000	2,186,448	1,709,703
Amgen Inc. 4.4% Due 05-01-2045	419,000	440,953	347,813
Amgen Inc. 4.563% Due 06-15-2048	1,185,000	1,364,855	988,480
Amgen Inc. 4.563% Due 06-15-2048	1,300,000	1,312,194	1,084,409
Amgen Inc. 4.663% Due 06-15-2051	569,000	478,518	477,551
Amgen Inc. 4.663% Due 06-15-2051	965,000	848,544	809,906
Amgen Inc. 4.663% Due 06-15-2051	2,700,000	2,732,535	2,266,058
Amgen Inc. 4.875% Due 03-01-2053	305,000	279,758	261,905
Amgen Inc. 4.875% Due 03-01-2053	3,512,000	3,171,637	3,015,768
Amgen Inc. 4.95% Due 10-01-2041	280,000	297,445	252,690
Amgen Inc. 5.15% Due 11-15-2041	533,000	547,279	496,503
Amgen Inc. 5.6% Due 03-01-2043	305,000	304,417	297,600
Amgen Inc. 5.6% Due 03-01-2043	1,300,000	1,285,518	1,268,461
Amgen Inc. 5.65% Due 03-02-2053	1,411,000	1,422,596	1,361,091
Amgen Inc. 5.65% Due 03-02-2053	730,000	744,471	704,179
Amgen Inc. 5.65% Due 03-02-2053	2,500,000	2,454,730	2,411,571
Amgen Inc. 5.65% Due 06-15-2042	220,000	221,137	215,566
Amgen Inc. 5.75% Due 03-02-2063	725,000	738,439	697,649
Amgen Inc. 5.75% Due 03-02-2063	399,000	395,297	383,947
Amgen Inc. 6.4% Due 02-01-2039	350,000	375,937	367,351
Amphenol Corp. New Cl A	4,600	304,703	319,470
Amphenol Corp. 5.375% Due 11-15-2054	505,000	497,066	481,014
Analog Devices Inc. 2.8% Due 10-01-2041/10-05-2021 BEO	1,318,000	1,106,446	933,506
Analog Devices Inc. 2.8% Due 10-01-2041/10-05-2021 BEO	555,000	413,500	393,092
Anheuser Busch Cos 6.5% Due 02-01-2043	216,000	229,185	233,081
Anheuser Busch Inbev Wor 5.55% Due 01-23-2049	748,000	811,835	738,704
Anheuser Busch Inbev Worldwide Inc. 5.45% Due 01-23-2039	4,500,000	4,487,490	4,511,890
Anheuser Busch Inbev Worldwide Inc. 5.45% Due 01-23-2039	803,000	814,754	805,122
Anheuser Busch Inc. 4.439% Due 10-06-2048	4,100,000	4,223,282	3,476,106
Anheuser Busch Inc. 4.439% Due 10-06-2048	2,177,000	2,067,115	1,845,727
Anheuser Busch 5.8% Due 01-23-2059	1,106,000	1,102,074	1,126,855
Anheuser Busch 5.8% Due 01-23-2059	3,519,000	3,825,210	3,585,356
Anheuser Busch 8% Due 11-15-2039	210,000	279,222	261,123
Anheuser-Busch Cos LLC Corp. 4.7% Due 02-01-2036	945,000	995,204	895,831
Anheuser-Busch Cos LLC Corp. 4.9% Due 02-01-2046	2,268,000	2,236,255	2,064,195
Anheuser-Busch Cos LLC Corp. 4.9% Due 02-01-2046	7,080,000	7,148,090	6,443,784
Anheuser-Busch 4.7% Due 02-01-2036	1,625,000	1,585,749	1,540,450
Anheuser-Busch 4.75% Due 04-15-2058	210,000	190,961	183,078
Anheuser-Busch 4.9% Due 02-01-2046	1,775,000	1,608,808	1,606,682
Anheuser-Busch 4.95% Due 01-15-2042	1,400,000	1,367,559	1,302,530
Anheuser-Busch 4.95% Due 01-15-2042	950,000	1,012,821	883,860
Antares Hldgs LP SR NT 144A 3C7 3.75% Due 07-15-2027	900,000	891,054	850,615
Anthem Inc. Fixed 3.7% Due 09-15-2049	381,000	320,812	271,775
Anthem Inc. Fixed 3.7% Due 09-15-2049	1,805,000	1,692,469	1,287,545
Anthem Inc. Fixed 3.7% Due 09-15-2049	1,100,000	1,093,279	784,653
Anthem Inc. 3.6% Due 03-15-2051	1,070,000	833,277	746,128
Anthem Inc. 3.6% Due 03-15-2051	1,358,000	1,045,887	946,955
Anthem Inc. 4.375% Due 12-01-2047	1,000,000	925,500	807,749
Anthem Inc. 4.55% Due 03-01-2048	595,000	526,589	489,294
Anthem Inc. 4.55% Due 05-15-2052	805,000	657,957	650,589
Anthem Inc. 4.65% Due 01-15-2043	307,000	271,425	266,764
AON Corp. Fixed 2.9% Due 08-23-2051	746,000	460,538	453,714
AON Corp. Fixed 2.9% Due 08-23-2051	1,570,000	1,420,012	954,867
AON Corp. SR NT 6.25 Due 09-30-2040	440,000	584,711	456,968
AON Corp./AON Global Hold AON 3.9% Due 02-28-2052	938,000	776,774	689,565
AON Corporation 2.8% Due 05-15-2030	1,300,000	1,299,545	1,158,201
AON North Amer Inc. 5.75% Due 03-01-2054	418,000	418,981	408,972
AON North Amer Inc. 5.75% Due 03-01-2054	1,075,000	1,078,931	1,051,782
AON PLC	240	92,044	86,198
AON PLC 4.45% Due 05-24-2043	345,000	319,746	283,881
AON PLC 4.6% Due 06-14-2044	700,000	631,786	592,701
AON PLC 4.6% Due 06-14-2044	1,468,000	1,408,972	1,242,979
Appalachian Poer Co. 4.5% Due 08-01-2032 BEO	900,000	897,633	847,367
Appalachian Power Co. Fixed 4.5% Due 03-01-2049	956,000	870,911	766,622
Appalachian Power Co. 4.4% Due 05-15-2044	1,005,000	1,071,600	817,286

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Appalachian Power Co. 4.45% Due 06-01-2045	265,000	260,341	214,278
Appalachian Power Co. 4.45% Due 06-01-2045	4,000,000	3,971,080	3,234,382
Apple Inc. Com STK	9,250	1,099,973	2,316,385
Apple Inc. 2.375% Due 02-08-2041	1,900,000	1,271,215	1,308,443
Apple Inc. 2.65% Due 05-11-2050 REG	5,420,000	4,913,247	3,378,806
Apple Inc. 2.65% Due 05-11-2050 REG	502,000	396,105	312,945
Apple Inc. 2.7% Due 08-05-2051	1,365,000	1,292,225	852,840
Apple Inc. 2.8% Due 02-08-2061	5,700,000	5,683,641	3,381,076
Apple Inc. 2.85% Due 08-05-2061 BEO	4,002,000	2,798,930	2,402,620
Apple Inc. 3.45% Due 02-09-2045	933,000	902,673	715,784
Apple Inc. 3.45% Due 02-09-2045	865,000	680,547	663,615
Apple Inc. 3.75% Due 09-12-2047	885,000	855,491	697,023
Apple Inc. 3.75% Due 09-12-2047	3,200,000	3,181,728	2,520,309
Apple Inc. 3.85% Due 05-04-2043	1,400,000	1,179,252	1,161,263
Apple Inc. 3.85% Due 05-04-2043	9,000,000	8,431,453	7,465,264
Apple Inc. 3.85% Due 08-04-2046	900,000	778,966	726,550
Apple Inc. 3.85% Due 08-04-2046	1,955,000	1,949,819	1,578,228
Apple Inc. 3.95% Due 08-08-2052	634,000	627,871	505,260
Apple Inc. 4.375% Due 05-13-2045	6,799,000	7,263,034	6,010,459
Apple Inc. 4.375% Due 05-13-2045	873,000	788,890	771,750
Apple Inc. 4.375% Due 05-13-2045	2,025,000	2,017,609	1,790,143
Apple Inc. 4.65% Due 02-23-2046	2,000,000	2,006,290	1,833,074
Applied INDL Technologies Inc. Com	450	111,171	107,762
Applied Masterials Inc. Com	400	67,064	65,052
Applied Masterials Inc. 4.35% Due 04-01-2047	1,060,000	1,055,311	898,779
Applied Masterials Inc. 4.35% Due 04-01-2047	2,580,000	2,575,279	2,187,594
Applied Masterials Inc. 5.85% Due 06-15-2041	795,000	1,046,983	823,743
APPLOVIN Corp. NT 5.95% Due 12-01-2054	1,500,000	1,492,530	1,483,857
APPLOVIN Corp. 5.125% Due 12-01-2029	700,000	699,930	697,631
APTARGROUP Inc. Com	700	116,194	109,970
APTIV Swiss HOLDINGS LIMITED 3.1% Due 12-01-2051	600,000	425,280	351,538
APTIV Swiss HOLDINGS LIMITED 4.15% Due 05-01-2052	1,100,000	1,097,613	783,492
APTIV Swiss HOLDINGS LIMITED 5.4% Due 03-15-2049	900,000	896,022	773,067
APTIV Swiss HOLDINGS LIMITED 5.75% Due 09-13-2054	1,185,000	1,127,201	1,064,413
APTIV Swiss HOLDINGS LIMITED 6.875% Due 12-15-2054	1,460,000	1,460,000	1,422,794
AQUA AMER Inc. Fixed 4.276% Due 05-01-2049	265,000	213,839	207,552
ARCH CAP FIN LLC 5.031% Due 12-15-2046	540,000	458,773	484,144
Archer-Daniels 4.535 Due 03-26-2042	170,000	172,331	148,353
Archer-Daniels 4.016% Due 04-16-2043	200,000	219,204	165,348
Archer-Daniels 4.5% Due 03-15-2049	290,000	378,492	244,501
ARES FIN Co. IV LLC SR NT 144A 3.65% Due 02-01-2052	2,052,000	2,006,507	1,439,026
ARISTA NETWORKS Inc. Com NEW	1,360	119,197	150,321
Arizona Public Service Co. NT 3.35% Due 05-15-2050	550,000	389,196	372,090
Arizona Public Service Co. 4.2% Due 08-15-2048	570,000	437,188	443,022
Arizona Public Service Co. 4.35% Due 11-15-2045	935,000	829,879	759,756
Arizona Public Service Co. 4.5% Due 04-01-2042	208,000	217,926	176,101
Arizona Public Service Co. 5.7% Due 08-15-2034	1,245,000	1,244,811	1,258,817
Arthur J. Gallagher & Co. SR NT 3.05% Due 03-09-2052	565,000	349,532	352,853
Arthur J. Gallagher & Co. SR NT 3.05% Due 03-09-2052	1,265,000	1,145,440	790,015
Arthur J. Gallagher & Co. 5.55% Due 02-15-2055	238,000	236,515	229,717
Arthur J. Gallagher & Co. 5.55% Due 02-15-2055	640,000	636,006	617,726
Arthur J. Gallagher & Co. 5.55% Due 02-15-2055	3,623,000	3,600,392	3,496,907
Arthur J. Gallagher & Co. 6.75% Due 02-15-2054	455,000	470,641	504,657
Arthur J. Gallagher 5.75% Due 03-02-2053	495,000	482,794	486,630
Ascension HLTH 3.945% Due 11-15-2046	460,000	387,513	367,265
Ascension 2.532% Due 11-15-2029	459,000	473,504	412,447
Associated BANC-Corp. 6.455% Due 08-29-2030	3,575,000	3,575,000	3,645,759
Assurant Inc. Com	700	140,856	149,254
Assured GTY US Hldgs Inc. GTD SR NT 3.15%06-15-2031	1,200,000	1,196,604	1,059,686
ASTRAZENECA FIN LLC 5.0% Due 02-26-2034	1,945,000	1,938,543	1,924,015
ASTRAZENECA PLC NT 3% Due 05-28-2051	2,932,000	2,891,949	1,920,517
ASTRAZENECA PLC 4.375% Due 08-17-2048	391,000	347,474	331,823
ASTRAZENECA PLC 4.375% Due 08-17-2048	2,200,000	2,176,768	1,867,037
ASTRAZENECA PLC 4% Due 09-18-2042	441,000	455,729	365,606
ASTRAZENECA PLC 6.45% Due 09-15-2037	1,200,000	1,703,280	1,316,708
AT&T Inc. Corp. 4.65% Due 06-01-2044	360,000	332,644	306,221
AT&T Inc. 2.55% Due 12-01-2033	1,142,000	997,787	920,488

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AT&T Inc. 3.5% Due 09-15-2053 REG	3,095,000	2,158,407	2,085,171
AT&T Inc. 3.5% Due 09-15-2053 REG	772,000	628,286	520,114
AT&T Inc. 3.5% Due 09-15-2053 REG	871,000	716,003	586,812
AT&T Inc. 3.55% Due 09-15-2055	12,511,000	9,429,945	8,441,274
AT&T Inc. 3.55% Due 09-15-2055	6,515,000	5,163,386	4,395,724
AT&T Inc. 3.55% Due 09-15-2055	6,516,000	5,017,814	4,396,399
AT&T Inc. 3.65% Due 09-15-2059	22,903,000	17,123,753	15,210,242
AT&T Inc. 3.65% Due 09-15-2059	4,452,000	3,037,278	2,956,643
AT&T Inc. 3.8% Due 12-01-2057	156,000	118,715	107,849
AT&T Inc. 3.8% Due 12-01-2057	7,368,000	5,936,736	5,093,801
AT&T Inc. 5.35% Due 09-01-2040	275,000	271,549	266,482
AT&T Inc. 6.3% Due 01-15-2038	290,000	295,696	309,739
Athene Holding Ltd. 3.45% Due 05-15-2052	3,000,000	2,999,490	1,934,744
Athene Holding Ltd. 6.25% Due 04-01-2054	2,800,000	2,782,668	2,812,382
Athene Holding Ltd. 3.95% Due 05-25-2051	785,000	779,945	565,097
Atlassian Corp. CL A	500	128,616	121,690
Atmos Energy Corp. Fixed 4.3% Due 10-01-2048	257,000	217,787	211,201
Atmos Energy Corp. Fixed 4.3% Due 10-01-2048	900,000	895,491	739,616
Atmos Energy Corp. SR NT 2.85% Due 02-15-2052	1,331,000	1,129,670	814,876
Atmos Energy Corp. 3.375% Due 09-15-2049	1,617,000	1,371,081	1,111,238
Atmos Energy Corp. 4.125% Due 03-15-2049	586,000	483,849	460,644
Atmos Energy Corp. 5.0% Due 12-15-2054	475,000	471,618	429,285
Atmos Energy Corp. 6.2% Due 11-15-2053	218,000	221,024	232,636
Autodesk Inc. Com	780	208,943	230,545
Automatic Data Processing Inc. Com	180	52,135	52,691
Autonation Inc. Fixed 4.75% Due 06-01-2030	500,000	497,395	482,679
Autozone Inc. Com	24	76,667	76,848
Avista Corp. 4.35% Due 06-01-2048	725,000	580,977	595,137
AXA Equitable Fixed 4.35% Due 04-20-2028	900,000	868,743	881,813
AXA Equitable HoldingS Inc. Fixed 5% Due 04-20-2048 BEO	3,204,000	2,947,693	2,858,106
AXALTA Coating Systems Ltd. Com USD 1.00	3,500	122,955	119,770
Axis Capital Holdings Ltd. Com USD0.0125	600	45,491	53,172
B A T Cap Corp. Fixed 3.734% Due 09-25-2040	1,290,000	1,223,857	976,141
B A T Cap Corp. NT 5.65% Due 03-16-2052	3,502,000	3,330,530	3,210,855
B A T Cap Corp. 4.39% Due 08-15-2037	3,200,000	2,866,411	2,763,519
B A T Cap Corp. 4.54% Due 08-15-2047	1,466,000	1,206,525	1,165,656
B A T Cap Corp. 4.54% Due 08-15-2047	522,000	403,386	415,056
B A T Cap Corp. 4.54% Due 08-15-2047	2,158,000	1,586,722	1,715,883
B A T Cap Corp. 4.758% Due 09-06-2049	1,380,000	1,059,072	1,118,721
B A T Cap Corp. 4.758% Due 09-06-2049	1,510,000	1,383,453	1,224,108
B A T Cap Corp. 5.282% Due 04-02-2050	627,000	568,814	550,454
British Pound Sterling - Cash	731,510	731,510	731,510
British Pound Sterling - Cash Collateral Due To/From CCP Broker	35,172	35,172	35,172
British Pound Sterling - Variation Margin	77,918	77,918	77,918
Badger Meter Inc. Com	300	57,500	63,636
Baker Hughes Co.	600	22,489	24,612
Balt Gas & Elec Co. Fixed 2.9% Due 06-15-2050	1,314,000	1,288,675	821,864
Balt Gas & Elec Co. 3.2% Due 09-15-2049	280,000	230,194	185,336
Balt Gas & Elec Co. 3.2% Due 09-15-2049	1,859,000	1,790,585	1,230,497
Baltimore Gas & Elec Co. NT 5.65% Due 06-01-2054	2,100,000	2,099,412	2,074,852
Baltimore Gas & Elec Co. 3.75% Due 08-15-2047	215,000	149,752	160,326
Baltimore Gas & Electric Co. 5.4% Due 06-01-2053	2,000,000	1,999,020	1,907,643
Baltimore Gas & Electric Co. 5.4% Due 06-01-2053	431,000	426,352	411,097
Banco. Bilbao Viscaya Arg 6.033% Due 03-13-2035	1,700,000	1,700,000	1,699,327
Banco. Inbursa S A 4.375% Due 04-11-2027	2,100,000	2,070,411	2,040,715
Bank Amer Corp. SR NT 2.972% Due 02-04-2033	900,000	900,000	774,792
Bank Amer Corp. 2.572% Due 10-20-2032 BEO	3,100,000	3,100,000	2,617,549
Bank Amer Corp. 2.831% Due 10-24-2051	4,000,000	4,000,000	2,462,806
Bank Amer Corp. 2.831% Due 10-24-2051	700,000	447,348	430,991
Bank Amer Corp. 2.831% Due 10-24-2051	1,839,000	1,332,129	1,132,275
Bank Amer Corp. 2.972% Due 07-21-2052 BEO	3,622,000	2,501,719	2,306,974
Bank Amer Corp. 2.972% Due 07-21-2052 BEO	125,000	78,832	79,617
Bank Amer Corp. 2.972% Due 07-21-2052 BEO	3,800,000	3,800,000	2,420,348
Bank Amer Corp. 3.311% Due 04-22-2042	4,500,000	4,500,000	3,368,312
Bank Amer Corp. 3.311% Due 04-22-2042	1,990,000	1,502,899	1,489,542
Bank Amer Corp. 3.311% Due 04-22-2042	900,000	900,000	673,662
Bank Amer Corp. 3.483% Due 03-13-2052	366,000	269,500	258,315

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Bank Amer Corp. 3.483% Due 03-13-2052	2,500,000	2,500,000	1,764,449
Bank Amer Corp. 3.946% Due 01-23-2049	3,000,000	3,000,000	2,317,874
Bank Amer Corp. 3.946% Due 01-23-2049	590,000	476,549	455,849
Bank Amer Corp. 3.974% Due 02-07-2030	2,300,000	2,300,000	2,205,071
Bank Amer Corp. 4.083% Due 03-20-2051	3,590,000	3,778,798	2,815,445
Bank Amer Corp. 4.083% Due 03-20-2051	7,065,000	6,759,063	5,540,701
Bank Amer Corp. 4.875% Due 04-01-2044	305,000	277,663	279,304
Bank Amer Corp. 5.015% Due 07-22-2033/01-22-2023 BEO	1,900,000	1,922,540	1,862,801
Bank Amer Corp. 5.518% Due 10-25-2035	4,030,000	4,030,000	3,934,301
Bank Amer Corp. 5.518% Due 10-25-2035	1,095,000	1,077,064	1,068,997
Bank Amer Corp. 5% Due 01-21-2044	745,000	725,408	696,447
Bank New York Mellon Corp. Com Stk	1,050	78,669	80,672
Bank Of America Corp. 2.299% Due 07-21-2032	2,700,000	2,700,000	2,252,456
Bank Of America Corporation 2.676% Due 06-19-2041/06-19-2020 Reg	1,000,000	1,000,000	695,330
Bank Of America Corporation 2.676% Due 06-19-2041/06-19-2020 Reg	11,179,000	9,360,105	7,773,090
Bank Of America Corporation 4.244% Due 04-24-2038	4,900,000	5,021,798	4,361,971
Bank Of America Corporation 4.33% Due 03-15-2050	280,000	246,616	229,530
Bank Of America Corporation 4.33% Due 03-15-2050	1,148,000	1,045,409	941,072
Bank Of America Corporation 4.443%01-20-2048	993,000	883,186	837,362
Bank Of America Corporation 4.443%01-20-2048	340,000	292,636	286,710
Bank Of America Corporation 5.468% Due 01-23-2035	1,700,000	1,700,000	1,702,299
Bank Of America Corporation 6.11% Due 01-29-2037	1,213,000	1,011,518	1,258,217
Banner Health 2.907% Due 01-01-2042	604,000	604,000	429,247
Banner Health 3.181% Due 01-01-2050	208,000	217,079	139,584
Banner Health 3.759% Due 01-01-2049	1,900,000	1,978,128	1,425,812
Baptist Hlth S Fla 4.342% Due 11-15-2041	2,600,000	2,868,944	2,198,691
Barclays Plc Fxd Rate Resetting Sub NT 3.811% Due 03-10-2042	2,600,000	2,600,000	2,012,889
Barclays Plc Resetting SR NT Call NT Fxd 3.33% Due 11-24-2042	2,600,000	2,600,000	1,884,192
Barclays Plc 4.375% Due 01-12-2026	1,500,000	1,543,050	1,493,022
Barclays Plc 4.75% Due 08/05/2035	1,600,000	1,846,660	1,727,121
Barclays Plc 5.335% Due 09-10-2035	1,000,000	1,000,000	960,739
Barclays Plc 5.335% Due 09-10-2035	925,000	936,449	888,684
Barclays Plc 5.69% Due 03-12-2030	600,000	600,000	605,837
Barclays Plc 5.746% Due 08-09-2033	3,955,000	3,987,459	3,956,887
Barclays Plc 6.036% Due 03-12-2055	1,282,000	1,282,000	1,283,727
Barclays Plc 6.036% Due 03-12-2055	895,000	895,000	896,206
Barrick Gold Corp. 5.25% Due 04-01-2042	201,000	188,560	190,004
Barrick Intl Bk 6.35% Due 10-15-2036	210,000	220,521	221,148
Barrick N Amer Fin 5.7% Due 05-30-2041	330,000	385,413	323,874
Barrick N Amer Fin 5.75% Due 05-01-2043	658,000	660,127	650,779
Barrick Pd 5.95% Due 10-15-2039	64,000	60,900	64,691
Barrick Pd 5.95% Due 10-15-2039	2,000,000	2,225,420	2,021,603
Barrick Pd 5.95% Due 10-15-2039	70,000	73,563	70,756
Bat Capital Corporation 7.079% Due 08-02-2043	640,000	625,936	692,145
Bat Capital Corporation 7.079% Due 08-02-2043	169,000	172,898	182,770
Bat Capital Corporation 7.081% Due 08-02-2053	2,044,000	2,088,658	2,243,103
Baxalta Inc. 5.25% Due 06-23-2045	524,000	506,310	482,888
Baxalta Inc. 5.25% Due 06-23-2045	195,000	194,175	179,701
Baxter International Inc. 2.539% Due 2-01-2032 BEO	1,300,000	1,299,948	1,084,345
Bay Area Toll Auth Calif Toll Brdg Rev 7.043% Due 04-01-2050 BEO Taxable	200,000	276,638	229,247
Bayer US Fin Ii 4.375% Due 12-15-2028	200,000	197,064	192,317
Bayer US Fin Ii 4.875% Due 06-25-2048	1,900,000	1,753,335	1,482,349
Bayer US Fin Ii 4.875% Due 06-25-2048	925,000	761,295	721,670
Bayer US Fin Ii 4.875% Due 06-25-2048	421,000	339,200	328,457
Baylor Scott & White Holdings 2.839% Due 11-15-2050	102,000	102,000	64,931
Baylor Scott & White Holdings 2.839% Due 11-15-2050	1,765,000	1,633,871	1,123,562
Becton Dickinson & Co. 5.11% Due 02-08-2034	660,000	646,615	650,719
Becton Dickinson & Fixed 3.794% Due 05-20-2050	700,000	700,000	517,518
Becton Dickinson & 4.669% Due 06-06-2047	1,188,000	1,201,967	1,018,116
Becton Dickinson & 4.669% Due 06-06-2047	1,100,000	1,100,000	942,700
Becton Dickinson & 4.685% Due 12-15-2044	215,000	189,720	186,006
Bell Canada Fixed 3.2% Due 02-15-2052	350,000	233,555	223,709
Bell Canada 5.55% Due 02-15-2054	2,710,000	2,634,529	2,545,503
Bellring Brands Inc. Com USD 0.01	2,697	165,212	203,192

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Berkshire Hathaway Energy Co. SR NT 4.6% Due 05-01-2053	547,000	499,147	454,573
Berkshire Hathaway Energy Co. 2.85% Due 05-15-2051	599,000	384,856	364,377
Berkshire Hathaway Energy Co. 3.8% Due 07-15-2048	59,000	42,756	43,821
Berkshire Hathaway Energy Co. 3.8% Due 07-15-2048	4,000,000	3,967,080	2,970,917
Berkshire Hathaway Energy Co. 4.25% Due 10-15-2050	248,000	199,429	196,087
Berkshire Hathaway Fin Corp. 2.5% Due 01-15-2051 Reg	400,000	261,888	231,454
Berkshire Hathaway Fin Corp. 2.85% Due 10-15-2050	3,625,000	2,758,512	2,278,925
Berkshire Hathaway Fin Corp. 4.2% Due 08-15-2048 Reg	618,000	522,914	512,091
Berkshire Hathaway Fin Corp. 4.25% Due 01-15-2049	2,330,000	2,306,187	1,948,443
Berkshire Hathaway Finance Corp. 3.85% Due 03-15-2052	3,070,000	2,300,594	2,326,240
Berkshire Hathaway Fixed 4.45% Due 01-15-2049	2,200,000	2,236,278	1,817,459
Berkshire Hathaway Fixed 4.45% Due 01-15-2049	1,942,000	1,653,115	1,604,321
Berkshire Hathaway 4.3% Due 05-15-2043	1,575,000	1,442,826	1,364,031
Berkshire Hathaway 4.5% Due 02-01-2045	2,386,000	2,365,504	2,070,436
Bhp Billiton Fin USA Ltd. 4.125 Due 02-24-2042 Reg	1,264,000	1,095,070	1,064,692
Bhp Billiton Fin 5% Due 09-30-2043	665,000	665,524	621,893
Bhp Billiton Fin 5% Due 09-30-2043	420,000	360,956	392,775
Bio-Rad Laboratories 3.7% Due 03-15-2032	1,000,000	997,330	895,806
Biomarin Pharmaceutical Inc. Com Isin Ch0008107010	900	60,327	59,157
Black Hills Corp. 3.875% Due 10-15-2049	225,000	158,512	163,112
Black Hills Corp. 4.2% Due 09-15-2046	365,000	275,068	286,340
Black Hills Corp. 6.15% Due 05-15-2034	1,200,000	1,190,700	1,247,742
Blackrock Funding Inc. 5.25% Due 03-14-2054	2,714,000	2,704,032	2,567,948
Blackrock Funding Inc. 5.35% Due 01-08-2055	705,000	705,528	674,294
Blackstone Secd Fixed 2.85% Due 09-30-2028	2,800,000	2,775,752	2,542,206
Blue Owl Fin LLC 4.125% Due 10-07-2051	1,000,000	975,110	729,603
Blue Owl Finance LLC 3.125% Due 06-10-2031	2,000,000	1,974,600	1,754,741
Boeing Co. Fixed 3.5% Due 03-01-2039	585,000	490,236	434,356
Boeing Co. Fixed 3.5% Due 03-01-2045	420,000	322,972	280,964
Boeing Co. Fixed 3.625% Due 03-01-2048	262,000	243,097	174,618
Boeing Co. Fixed 3.625% Due 03-01-2048	285,000	266,210	189,947
Boeing Co. Fixed 3.825% Due 03-01-2059	190,000	193,088	122,500
Boeing Co. Fixed 3.95% Due 08-01-2059	790,000	528,735	524,163
Boeing Co. Fixed 3.95% Due 08-01-2059	1,518,000	1,119,726	1,007,190
Boeing Co. Fixed 3.95% Due 08-01-2059	2,600,000	2,575,690	1,725,095
Boeing Co. Fixed 5.805% Due 05-01-2050	500,000	500,000	464,127
Boeing Co. Fixed 5.805% Due 05-01-2050	2,205,000	2,099,263	2,046,798
Boeing Co. Fixed 5.805% Due 05-01-2050	6,942,000	7,153,124	6,443,934
Boeing Co. Fixed 5.805% Due 05-01-2050	2,200,000	2,130,856	2,042,157
Boeing Co. SR NT 5.875 Due 02-15-2040	280,000	300,311	270,873
Boeing Co. 3.25% Due 02-01-2035	955,000	744,357	761,926
Boeing Co. 3.375% Due 06-15-2046	530,000	371,210	343,669
Boeing Co. 3.65% Due 03-01-2047	270,000	195,356	182,551
Boeing Co. 3.65% Due 03-01-2047	1,158,000	956,520	782,942
Boeing Co. 3.65% Due 03-01-2047	2,500,000	2,384,800	1,690,289
Boeing Co. 3.75% Due 02-01-2050	1,902,000	1,321,134	1,301,964
Boeing Co. 3.75% Due 02-01-2050	2,310,000	1,602,828	1,581,249
Boeing Co. 3.85% Due 11-01-2048	830,000	720,154	569,877
Boeing Co. 3.85% Due 11-01-2048	1,365,000	1,194,395	937,207
Boeing Co. 3.9% Due 05-01-2049	1,997,000	1,518,668	1,392,073
Boeing Co. 3.9% Due 05-01-2049	675,000	607,093	470,530
Boeing Co. 5.93% Due 05-01-2060	3,150,000	3,169,723	2,919,266
Boeing Co. 5.93% Due 05-01-2060	5,324,000	5,288,768	4,934,024
Boeing Co. 5.93% Due 05-01-2060	2,800,000	2,928,276	2,594,904
Boeing Co. 5.93% Due 05-01-2060	1,100,000	1,100,000	1,019,426
Boeing Co. 6.858% Due 05-01-2054	1,384,000	1,462,375	1,473,845
Boeing Co. 6.858% Due 05-01-2054	1,184,000	1,184,000	1,260,861
Boeing Co. 6.875% Due 03-15-2039	195,000	209,687	205,517
Boeing Co. 6.875% Due 10-15-2043	425,000	599,097	440,195
Booking Holdings Inc. Com	94	444,535	467,031
Booz Allen Hamilton Holding Corp. Cl A Com Stk	1,500	231,079	193,050
Borg Warner Inc. Com	1,600	54,688	50,864
Boston Scientific Corp. Com	700	59,314	62,524
Boston Scientific Corp. NT Step Up 11-15-2035 11-17-2005	180,000	202,550	198,022
Bp Cap Mkts Amer Inc. 3.0% Due 02-24-2050	2,085,000	1,565,770	1,327,789
Bp Cap Mkts Amer Inc. 3.0% Due 02-24-2050	1,500,000	1,475,160	955,244
Bp Cap Mkts Amer Inc. 3.379% Due 02-08-2061	520,000	371,472	329,817

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Bp Cap Mkts Amer Inc. 4.989% Due 04-10-2034	730,000	729,839	710,229
Bp Cap Mkts Amer Inc. 5.227% Due 11-17-2034	1,645,000	1,644,697	1,621,579
Bp Cap Mkts Amer 2.772% Due 11-10-2050	115,000	76,986	69,097
Bp Cap Mkts Amer 2.939% Due 06-04-2051	365,000	237,064	226,364
Bp Cap Mkts Amer 2.939% Due 06-04-2051	1,411,000	1,331,363	875,067
Bp Cap Mkts Amer 2.939% Due 06-04-2051	5,600,000	5,600,000	3,472,982
Bpce SR Non Pfd 2.375% Due 01-14-2025	600,000	596,412	599,500
Bristol Myers Fixed 4.125% Due 06-15-2039	1,306,000	1,301,533	1,127,747
Bristol Myers Fixed 4.25% Due 10-26-2049	145,000	124,300	117,350
Bristol Myers Fixed 4.35% Due 11-15-2047	1,495,000	1,413,345	1,235,588
Bristol Myers Fixed 4.35% Due 11-15-2047	700,000	619,108	578,536
Bristol Myers Fixed 4.55% Due 02-20-2048	1,148,000	1,323,895	977,407
Bristol Myers Squibb Co. Com	2,759	124,224	156,049
Bristol Myers Squibb Co. Corp. 4.625% Due 05-15-2044	1,039,000	1,001,045	917,186
Bristol Myers Squibb Co. Corp. 5.0% Due 08-15-2045	265,000	226,673	245,387
Bristol Myers Squibb Co. 2.35% Due 11-13-2040	605,000	394,248	402,018
Bristol Myers Squibb Co. 5.5% Due 02-22-2044	1,216,000	1,206,819	1,209,061
Bristol Myers Squibb Co. 5.55% Due 02-22-2054	4,127,000	4,110,863	4,004,739
Bristol Myers Squibb Co. 5.55% Due 02-22-2054	860,000	846,489	834,523
Bristol Myers Squibb Co. 5.875% Due 02-22-2064	1,105,000	1,101,315	1,065,960
Bristol Myers Squibb Co. 5.875% Due 02-22-2064	1,691,000	1,696,799	1,631,256
Bristol Myers Squibb Co. 5.875% Due 02-22-2064	9,500,000	9,534,000	9,164,361
Bristol Myers 2.55% Due 11-13-2050	2,322,000	1,475,538	1,345,661
Bristol Myers 4.5% Due 03-01-2044	780,000	678,826	674,679
Bristol-Myers Squibb Co. 3.55% Due 03-15-2042	670,000	517,528	518,368
Bristol-Myers Squibb Co. 3.7% Due 03-15-2052	1,705,000	1,314,576	1,242,915
Brixmor Oper 4.125% Due 05-15-2029	600,000	598,824	575,941
Brixmor Ppty Group Inc. Com	1,800	52,748	50,112
Broadcom Inc. Com	2,705	404,183	627,127
Broadcom Inc. 4.3% Due 11-15-2032 BEO	800,000	798,992	754,695
Broadcom Inc. 4.8% Due 10-15-2034	1,250,000	1,230,825	1,206,365
Brookfield Fin Inc. NT 3.625% Due 02-15-2052	222,000	158,324	154,723
Brookfield Fin Inc. 5.968% Due 03-04-2054	355,000	358,723	359,320
Brookfield Fin Inc. 6.3% Due 01-15-2055	2,252,000	2,248,824	2,202,028
Brookfield Finance Inc. 5.675% Due 01-15-2035	435,000	443,761	438,338
Brown Forman Corp. 4.5% Due 07-15-2045	290,000	247,503	253,723
Brown Univ 2.924% Due 09-01-2050	625,000	443,531	414,994
Bstn Pptys Ltd. 3.4% Due 06-21-2029	800,000	798,520	733,977
Bstn Scientific 2.65% Due 06-01-2030	1,500,000	1,497,765	1,338,805
Bunge Ltd. Fin Corp. 3.75% Due 09-25-2027	1,300,000	1,296,568	1,265,852
Burl North Santa Fixed 4.7% Due 09-01-2045	396,000	361,167	350,271
Burl North Santa Fixed 4.7% Due 09-01-2045	775,000	915,245	685,505
Burl Northn Santa Fixed 3.05% Due 02-15-2051	1,500,000	1,487,565	986,661
Burl Northn Santa Fixed 3.05% Due 02-15-2051	454,000	305,882	298,629
Burl Northn Santa Fixed 3.55% Due 02-15-2050	230,000	157,946	166,456
Burl Northn Santa 3.9% Due 08-01-2046	4,500,000	4,463,955	3,524,025
Burl Northn Santa 4.15% Due 04-01-2045	715,000	712,662	588,492
Burl Northn Santa 4.15% Due 04-01-2045	510,000	409,591	419,764
Burl Northn Santa 4.15% Due 04-01-2045	420,000	354,796	345,688
Burl Northn Santa 4.375% Due 09-01-2042	75,000	64,247	64,969
Burl Northn Santa 4.375% Due 09-01-2042	1,825,000	1,922,443	1,580,920
Burl Northn Santa 4.45% Due 03-15-2043	3,649,000	3,532,016	3,175,412
Burl Northn Santa 4.95% Due 09-15-2041	1,630,000	1,724,624	1,518,449
Burl Northn 4.4 Due 03-15-2042	4,500,000	4,617,835	3,906,859
Burlingtn N Santa Fixed 4.05% Due 06-15-2048	485,000	592,760	386,765
Burlington Northern Santa Fe LLC 4.15% Due 12-15-2048	2,500,000	2,481,300	2,007,231
Burlington Northern Santa Fe LLC 4.15% Due 12-15-2048	1,410,000	1,287,566	1,132,078
Burlington Northern Santa Fe LLC 5.5% Due 03-15-2055	740,000	745,614	729,188
Burlington Northern Santa Fe LLC 5.5% Due 03-15-2055	573,000	627,636	564,628
Burlington Northn Santa Fe LLC 5.15 09-01-2043	1,100,000	1,100,177	1,053,831
Burlington Northn Santa Fe LLC 2.875% Due 06-15-2052	1,000,000	994,350	623,406
Burlington Northn Santa Fe LLC 2.875% Due 06-15-2052	1,762,000	1,348,024	1,098,441
Burlington Northn Santa Fe LLC 3.3% Due 09-15-2051	1,380,000	1,007,415	947,711
Burlington Northn Santa Fe LLC 4.9 Due 04-01-2044 Reg	480,000	432,109	440,231
Burlington Northn Santa Fe LLC 5.2% Due 04-15-2054	1,300,000	1,299,298	1,226,121
Burlington Northn Santa 4.55 09-01-2044	629,000	590,563	548,566
Burlington Northn Santa 4.55 09-01-2044	625,000	698,311	545,078

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Bx Coml Mtg Tr 2024-Gpa3 Mtg Pass Thru Ctf Cl B 144A 5.95419% Due 12-15-2039	532,000	530,670	531,668
C H Robinson Worldwide Inc. Com New Com New	400	42,736	41,328
Canadian Dollar - Cash	81,181	81,181	81,181
Canadian Dollar - Cash Collateral Due To/From CCP Broker	184,475	184,475	184,475
Canadian Dollar - Recoverable Taxes	-	0	0
Ca Inst Tech 4.321% Due 08-01-2045	1,800,000	1,800,000	1,565,364
Ca Inst Tech 4.321% Due 08-01-2045	415,000	368,927	360,903
Caci Intl Inc. Cl A Cl A	420	213,509	169,705
California St 7.625% Due 03-01-2040 BEO Taxable	530,000	657,664	624,517
Campbell Soup Co. 5.25% Due 10-13-2054	2,000,000	1,985,300	1,809,727
Canadian National Railways Co. 6.125% Due11-01-2053	520,000	518,513	560,430
Canadian Natl Ry Co. 3.65% Due 02-03-2048	228,000	173,750	171,805
Canadian Natl Ry Co. 4.4% Due 08-05-2052 BEO	826,000	775,243	692,050
Canadian Pac Ry Co. New 3.1% Due 12-02-2051	1,109,000	1,101,060	722,224
Canadian Pac Ry Co. New 3.1% Due 12-02-2051	1,205,000	821,995	784,743
Canadian Pac Ry Co. 4.2% Due 11-15-2069	575,000	453,451	422,742
Canadian Pac Ry Co. 4.2% Due 11-15-2069	700,000	695,651	514,643
Canadian Pac Ry Co. 4.3% Due 05-15-2043	324,000	280,752	273,517
Canadian Pac Ry Co. 4.7% Due 05-01-2048	405,000	364,771	352,090
Canadian Pacific Railway Company 3.5% Due 05-01-2050	730,000	527,726	518,025
Capital One Financial Corp. 6.377% Due 06-08-2034	1,769,000	1,860,758	1,837,505
Capital One Finl Corp. SR NT Fixed / Fltg 5.268% Due 05-10-2033	1,769,000	1,747,418	1,722,985
Cardinal Hlth Inc	2,989	315,634	353,509
Cardinal Hlth Inc. 4.5% Due 11-15-2044	435,000	462,361	358,539
Cardinal Hlth Inc. 4.9% Due 09-15-2045	210,000	253,844	181,873
Carnival Corporation (2028) Term Ln Senior Secured 10-18-2028	-	0	0
Carolina Power & Lt 4.1% Due 05-15-2042	870,000	995,157	715,858
Carolina Power & Lt 4.1% Due 05-15-2042	940,000	860,680	773,456
Carrier Global Corp. 3.37% Due 04-05-2040	630,000	522,128	487,042
Carrier Global Corp. 3.577% Due 04-05-2050	378,000	306,899	271,565
Carrier Global Corp. 6.2% Due 03-15-2054	791,000	789,695	837,205
Case Westn Resv 5.405% Due 06-01-2122	1,255,000	1,252,388	1,173,814
Caterpillar Inc. Fixed 3.25% Due 09-19-2049	655,000	490,995	455,373
Caterpillar Inc. Fixed 3.25% Due 09-19-2049	1,700,000	1,684,530	1,181,885
Caterpillar Ins 3.803% Due 08-15-2042	560,000	458,452	455,439
Cava Group Inc. Com	1,500	192,004	169,200
Cbre Group Inc. Cl A Cl A	179	17,745	23,501
Cbre Svcs Inc. 5.95% Due 08-15-2034	570,000	559,592	587,903
Cbs Corp. New Fixed 4.9% Due 08-15-2044	210,000	242,955	159,118
Cbs Corp. New Fixed 4.9% Due 08-15-2044	389,000	305,991	294,748
Cbs Corp. New 2.9% Due 01-15-2027	158,000	155,393	151,177
Cbs Corp. New 4.6% Due 01-15-2045	386,000	291,674	282,941
Cbs Corp. New 4.6% Due 01-15-2045	240,000	267,187	175,922
Cbs Corp. New 4.85% Due 07-01-2042	155,000	176,302	122,208
CCP Due From Goldman Sachs	720,000	720,000	720,000
CCP Due Receivable From Gsc	15,249,000	15,249,000	15,249,000
CCP Otc Derivative Cash Collateral Receivable From Goldma	4,824,000	4,824,000	4,824,000
CDN Nat Res Ltd. Fixed 4.95% Due 06-01-2047	1,400,000	1,398,908	1,201,670
CDN Nat Res Ltd. Fixed 4.95% Due 06-01-2047	380,000	420,554	326,168
CDN Nat Res Ltd. 5.85% Due 02-01-2035	382,000	390,490	383,737
CDN Nat Res Ltd. 6.25% Due 03-15-2038	730,000	860,179	746,013
CDN Nat Res Ltd. 6.5% Due 02-15-2037	285,000	374,402	296,335
CDN Nat Res Ltd. 6.75% Due 02-01-2039	870,000	1,122,243	922,316
CDN Natl Ry Co. 2.45% Due 05-01-2050	1,400,000	1,363,659	814,387
CDN Natl Ry Co. 3.2% Due 08-02-2046	183,000	149,133	128,677
CDN Natl Ry Co. 4.5% Due 11-07-2043	3,000,000	2,946,660	2,579,190
CDN Pac Ry Co. New 5.95% Due 05-15-2037	630,000	742,598	653,151
CDN Pac Ry Co. New 5.95% Due 05-15-2037	251,000	345,451	260,224
CDN Pac Ry Co. New 6.125% Due 09-15-2115	420,000	439,828	420,946
CDN Pac Ry Ltd. 4.8% Due 09-15-2035	340,000	345,420	324,307
CDS Barcgb5G 12/20/2025 Sell Nextera Energy Capital Swpc0Jt21	1,600,000	36,012	12,473
CDS Chasus33 06/20/2026 Sell United Mexican States Swpc0Jyf6	100,000	0	552
CDS Gsilgb2X 12/20/2028 Sell United Mexican States Swpc0M3W6	100,000	0	0
CDS Mscsus33 06/20/2027 Sell United Mexican States Swpc0Kqt2	100,000	0	405
CDS Mscsus33 06/20/2028 Sell United Mexican States Swpc0Lom7	100,000	0	0
CDS Mscsus33 12/20/2026 Sell United Mexican States Swpc0K9N4	300,000	1,578	1,751

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CDS Mscsus33 12/20/2028 Sell United Mexican States Swpc0M3V8	400,000	0	0
CDW LLC / CDW Fin Corp. 5.55% Due 08-22-2034	1,900,000	1,895,098	1,878,179
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	4,100,000	268,117	377,777
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	1,100,000	135,111	101,355
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	10,300,000	1,272,908	949,049
CDX Gsilgb2X 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc931	1,000,000	132,550	92,141
CDX Mscsus33 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc907	2,500,000	228,647	230,352
CDX Mscsus33 12/20/2026 Sell CDX.Na.Hy.37 Swpcnc907	2,200,000	322,777	202,710
Celulosa Arauco. Y Fixed 5.15% Due 01-29-2050	992,000	806,000	836,762
Cencora Inc.	1,030	256,031	231,420
Cenovus Energy Inc. Fixed 5.25% Due 06-15-2037	413,000	404,620	386,795
Cenovus Energy Inc. NT 3.75% Due 02-15-2052	2,446,000	2,310,993	1,691,513
Cenovus Energy Inc. NT 3.75% Due 02-15-2052	385,000	353,129	266,244
Cenovus Energy Inc. 5.4% Due 06-15-2047	402,000	487,109	358,086
Cenovus Energy Inc. 5.4% Due 06-15-2047	725,000	886,676	645,802
Cenovus Energy Inc. 6.75% Due 11-15-2039	103,000	133,565	110,443
Centene Corp. Del Com	400	29,474	24,232
Centerpoint Energy Fixed 2.9% Due 07-01-2050	310,000	204,098	194,574
Centerpoint Energy Houston Elec LLC General Mtg Bd Ser Af 3.35% Due 04-01-2051	745,000	531,096	510,829
Centerpoint Energy Houston Elec LLC 4.25% Due 02-01-2049	180,000	150,658	145,420
Centerpoint Energy Houston Electric 5.05% Due 03-01-2035	325,000	323,937	317,852
Centerpoint Energy Houston Electric 5.15% Due 03-01-2034	340,000	338,470	336,180
Centerpoint Energy Inc. 6.7% Due 05-15-2055	1,720,000	1,720,000	1,710,480
Centerpoint Energy Res Corp. 5.4% Due 07-01-2034	590,000	602,213	588,959
Centerpoint Energy 3.7% Due 09-01-2049	230,000	165,186	163,775
Centerpoint Energy 3.95% Due 03-01-2048	460,000	368,612	353,630
Cf Arrowstreet Global Equity Acwi Cit Cl H	3,494,199	500,000,000	498,927,281
Cf Blackrock US Strips 20+ Years Bond Index Fund	32,884,802	662,621,188	549,700,211
Cf Msci Acwi Imi Indx Sl Fund Zvc5	14,186,623	232,029,060	497,652,559
Cf US Long Treasury Index Fund C	12,470,175	159,812,908	110,274,914
Charter Comm Opt LLC/Cap 3.9% Due 06-01-2052 Reg	8,167,000	5,468,926	5,251,601
Charter Comm Opt LLC/Cap 3.9% Due 06-01-2052 Reg	1,000,000	596,674	643,027
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	1,165,000	709,683	710,812
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	2,352,000	1,474,348	1,435,048
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	500,000	324,515	305,070
Charter Communications Oper LLC / SR Secd NT 3.95% Due 06-30-2062	400,000	353,412	244,056
Charter Communications Oper LLC / SR Secd NT 5.25% Due 04-01-2053	800,000	794,400	646,657
Charter Communications Oper LLC / SR Secd NT 5.25% Due 04-01-2053	435,000	353,042	351,620
Charter Communications Oper LLC / SR Secd NT 5.5% Due 04-01-2063	600,000	595,530	478,241
Charter Communications Oper LLC Cap 5.125% Due 07-01-2049 BEO	2,593,000	2,398,089	2,039,343
Charter Communications Oper LLC Cap 5.125% Due 07-01-2049 BEO	300,000	299,640	235,944
Charter Communications Oper LLC 4.4% Due12-01-2061 BEO	6,561,000	4,410,415	4,376,825
Charter Communications Oper LLC 4.4% Due12-01-2061 BEO	400,000	399,624	266,839
Charter Communications Oper LLC 4.4% Due12-01-2061 BEO	2,605,000	1,819,089	1,737,788
Charter Communications Oper LLC/Charte 3.7% Due 04-01-2051/04-17-2020 Reg	2,265,000	1,400,976	1,417,040
Charter Communications Oper LLC/Charte 4.8% Due 03-01-2050	1,689,000	1,401,525	1,271,418
Charter Fixed 3.85% Due 04-01-2061	6,322,000	3,844,437	3,815,843
Charter Fixed 3.85% Due 04-01-2061	1,700,000	1,017,278	1,026,089
Charter Fixed 3.85% Due 04-01-2061	4,400,000	4,373,952	2,655,759
Charter Fixed 3.85% Due 04-01-2061	2,510,000	2,507,038	1,514,990
Charter Fixed 5.75% Due 04-01-2048	640,000	604,071	547,602
Charter Fixed 5.75% Due 04-01-2048	530,000	451,215	453,483
Charter Fixed 5.75% Due 04-01-2048	4,272,000	3,848,987	3,655,243
Charter Fixed 5.75% Due 04-01-2048	600,000	569,820	513,377
Charter 4.908% Due 07-23-2025	531,000	531,000	530,379
Charter 5.375% Due 05-01-2047	490,000	395,092	402,620

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Charter 5.375% Due 05-01-2047	160,000	131,168	131,468
Charter 6.484% Due 10-23-2045	710,000	664,978	671,485
Charter 6.834% Due 10-23-2055	225,000	214,299	219,235
Cheniere Corpus Christi Holdings LLC 5.125% Due 06-30-2027	1,300,000	1,300,000	1,307,076
Cheniere Corpus Fixed 2.742% Due 12-31-2039	1,002,000	807,584	798,668
Chevron U S A Inc. 2.343% Due 08-12-2050 Reg	456,000	282,209	256,684
Chevron U S A Inc. 2.343% Due 08-12-2050 Reg	21,000	11,365	11,821
Chevron U S A Inc. 5.25% Due 11-15-2043	358,000	378,250	348,701
Chewy Inc. Class A	1,200	37,408	40,188
Childrens Hosp 2.704% Due 07-01-2050	997,000	937,245	617,186
Chile Rep 2.55% NTS 22/01/2061 USD 3.1% Due 01-22-2061/07-22-2060 Reg	1,579,000	1,049,245	930,701
Chile Rep 3.25% Due 09-21-2071	200,000	124,920	117,738
Chubb Corp. 6.5% Due 05-15-2038	445,000	542,826	491,020
Chubb Corp. 6% Due 05-11-2037	695,000	886,989	737,470
Chubb Ina Holdings Inc. 5.0% Due 03-15-2034	2,495,000	2,501,144	2,466,159
Chubb Ina Holdings Inc. 3.05% Due 12-15-2061	280,000	176,179	170,402
Cigna Corp. New Corp. 4.8% Due 08-15-2038	592,000	591,047	536,866
Cigna Corp. New Corp. 4.8% Due 08-15-2038	1,300,000	1,299,948	1,178,929
Cigna Corp. New Corp. 4.9% Due 12-15-2048	592,000	590,668	505,170
Cigna Corp. New Corp. 4.9% Due 12-15-2048	1,200,000	1,197,300	1,023,993
Cigna Corp. New Corp. 4.9% Due 12-15-2048	830,000	738,676	708,262
Cigna Corp. New Fixed 3.2% Due 03-15-2040	1,200,000	970,185	880,353
Cigna Corp. New Fixed 3.4% Due 03-15-2050	865,000	662,986	569,598
Cigna Corp. New 3.875% Due 10-15-2047 Reg	1,435,000	1,383,648	1,046,569
Cigna Corp. New 3.875% Due 10-15-2047 Reg	3,300,000	3,291,330	2,406,744
Cigna Corp. New 4.8% Due 07-15-2046 BEO	1,550,000	1,590,713	1,325,649
Cigna Corp. New 6.125% Due 11-15-2041 BEO	215,000	235,829	218,942
Cigna Group SR NT 3.4% Due 03-15-2051	3,000,000	2,983,740	1,960,004
Cigna Group 5.6% Due 02-15-2054	1,885,000	1,821,852	1,767,708
Cintas Corp. Com	200	41,447	36,540
Cisco Sys Inc. SR NT 5.9 Due 02-15-2039 Reg	670,000	721,067	708,360
Cisco Sys Inc. 5.3% Due 02-26-2054	1,055,000	1,060,505	1,026,275
Cisco Sys Inc. 5.3% Due 02-26-2054	2,900,000	2,888,342	2,821,041
Cisco Systems Inc	4,700	246,184	278,240
Cisco Systems Inc. 5.35% Due 02-26-2064	3,000,000	2,986,740	2,879,359
Cisco Systems Inc. 5.35% Due 02-26-2064	185,000	184,830	177,561
Citigroup Inc. Com New Com New	1,600	103,167	112,624
Citigroup Inc. 3.878% Due 01-24-2039	2,280,000	2,280,000	1,901,952
Citigroup Inc. 4.65% Due 07-23-2048	1,600,000	1,599,232	1,373,277
Citigroup Inc. 4.65% Due 07-30-2045	525,000	471,555	458,693
Citigroup Inc. 4.75% Due 05-18-2046	1,861,000	1,838,922	1,636,825
Citigroup Inc. 5.411% Due 09-19-2039	187,000	181,197	178,332
Citigroup Inc. 5.827% Due 02-13-2035	1,689,000	1,732,936	1,683,158
Citigroup Inc. 5.827% Due 02-13-2035	3,915,000	3,864,865	3,901,458
Citigroup Inc. 6.125% Due 08-25-2036	1,233,000	1,292,307	1,256,842
Citigroup Inc. 6.75% Due 12-31-2049	1,536,000	1,536,000	1,525,554
Citigroup Inc. 6.875% Due 02-15-2098	195,000	260,657	218,342
Citigroup Inc. 8.125% Due 07-15-2039	1,591,000	2,265,901	1,964,918
Citigroup Inc. 8.125% Due 07-15-2039	645,000	826,401	796,588
Citizens Finl Group Inc. 6.645% Due 04-25-2035	2,068,000	2,132,776	2,185,904
Cleco Corp. Holdings 4.973% Due 05-01-2046	1,427,000	1,124,890	1,195,007
Clev Clinic Fndtn 4.858% Due 01-01-2114	180,000	140,449	149,892
Clev Elec Illum Co. 5.95% Due 12-15-2036	4,500,000	4,470,280	4,553,643
Clorox Co. Common Stock USD 1 Par	1,300	212,454	211,133
CME Group Inc. 5.3 09-15-2043	800,000	798,560	800,935
CME Group Inc. 5.3 09-15-2043	310,000	311,135	310,362
CME_OIS Goldus33 02/03/2030 USD P 1.76% / R 1Dsofr Swu01Pnr7	2,120,000	268,424	249,853
CME_OIS Goldus33 02/05/2025 USD P 1.52% / R 1Dsofr Swu01Ph78	2,200,000	90,286	9,955
CME_OIS Goldus33 02/12/2025 USD P 1.54% / R 1Dsofr Swu01Ph94	2,500,000	101,077	10,859
CME_OIS Goldus33 02/12/2030 USD P 1.66% / R 1Dsofr Swu01Pvt4	1,100,000	144,913	134,743
CME_OIS Goldus33 02/18/2030 USD P 1.66% / R 1Dsofr Swu01Pzn3	1,300,000	170,524	159,143

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CME_OIS Goldus33 02/20/2025 USD P 1.53% / R 1Dsofr Swu01Pjc5	1,900,000	76,624	8,215
CME_OIS Goldus33 02/20/2030 USD P 1.64% / R 1Dsofr Swu01Power7	1,100,000	145,764	135,565
CME_OIS Goldus33 02/25/2030 USD P 1.62% / R 1Dsofr Swu01Pzj2	1,200,000	159,601	148,947
CME_OIS Goldus33 03/03/2030 USD P 1.465% / R 1Dsofr Swu01Pnu0	2,400,000	339,762	315,290
CME_OIS Goldus33 03/24/2030 USD P 1.47% / R 1Dsofr Swu01Pwp1	1,000,000	139,736	130,492
CME_OIS Goldus33 04/01/2027 Brl P 1Dbzdio / R 11.496% Swu027521	43,293,965	0	0
CME_OIS Goldus33 08/21/2029 USD P 1.86% / R 1Dsofr Swu01Ptr1	500,000	55,646	51,064
Cmnty Hlth Network Fixed 3.099% Due 05-01-2050	1,000,000	1,000,000	636,205
CMS Energy Corp. SR NT 4.7 03-31-2043	435,000	510,306	370,356
CMS Energy Corp. SR NT 4.7 03-31-2043	60,000	52,453	51,084
CMS Energy Corp. 4.875 Due 03-01-2044	892,000	1,076,391	794,426
Coca Cola Co. Fixed 2.5% Due 06-01-2040	1,300,000	1,299,363	911,197
Coca Cola Co. 2.6% Due 06-01-2050	810,000	523,041	489,059
Coca Cola Co. 2.875% Due 05-05-2041	452,000	447,892	328,721
Coca Cola Co. 5.4% Due 05-13-2064	1,400,000	1,411,205	1,349,598
Coca-Cola Co./The 5.2% Due 01-14-2055	1,745,000	1,781,155	1,659,430
Colombia Rep 8.375% Due 11-07-2054	4,068,000	4,018,081	3,940,468
Columbus Southn Power Co. Bd 5.85% Due 10-01-2035/10-13-2005	1,389,000	1,698,845	1,410,051
Columbus Southn Power Co. Bd 5.85% Due 10-01-2035/10-13-2005	450,000	567,774	456,820
Com Alcoa Corporation Com USD0.01	700	27,333	26,446
Comcast Corp. New Fixed 3.969% Due 11-01-2047	55,000	43,164	41,709
Comcast Corp. New Fixed 3.969% Due 11-01-2047	1,767,000	1,782,560	1,339,989
Comcast Corp. New Fixed 3.969% Due 11-01-2047	3,331,000	2,942,941	2,526,034
Comcast Corp. New Fixed 3.999% Due 11-01-2049	2,317,000	2,088,512	1,754,910
Comcast Corp. New SR NT 6.55 Due 07-01-2039	65,000	74,053	70,156
Comcast Corp. New 2.8% Due 01-15-2051/05-28-2020 Reg	700,000	694,736	417,491
Comcast Corp. New 2.8% Due 01-15-2051/05-28-2020 Reg	4,035,000	4,037,666	2,406,535
Comcast Corp. New 2.887% Due 11-01-2051 BEO	8,113,000	6,569,856	4,888,915
Comcast Corp. New 2.887% Due 11-01-2051 BEO	5,100,000	3,346,567	3,073,274
Comcast Corp. New 2.937% Due 11-01-2056	2,086,000	1,463,304	1,218,528
Comcast Corp. New 2.937% Due 11-01-2056	31,731,000	25,061,105	18,535,526
Comcast Corp. New 2.937% Due 11-01-2056	3,657,000	2,255,033	2,136,221
Comcast Corp. New 2.937% Due 11-01-2056	1,681,000	1,328,717	981,949
Comcast Corp. New 2.987% Due 11-01-2063	7,834,000	4,822,136	4,428,697
Comcast Corp. New 2.987% Due 11-01-2063	4,486,000	3,370,452	2,536,014
Comcast Corp. New 2.987% Due 11-01-2063	439,000	299,464	248,174
Comcast Corp. New 3.25% Due 11-01-2039	1,010,000	1,053,046	766,068
Comcast Corp. New 3.4% Due 07-15-2046	405,000	297,436	284,705
Comcast Corp. New 3.4% Due 07-15-2046	270,000	224,124	189,804
Comcast Corp. New 3.45% Due 02-01-2050	350,000	243,414	240,094
Comcast Corp. New 3.45% Due 02-01-2050	430,000	308,650	294,972
Comcast Corp. New 3.9% Due 03-01-2038	570,000	504,506	479,666
Comcast Corp. New 4.049% Due 11-01-2052	830,000	984,662	625,070
Comcast Corp. New 4.6% Due 10-15-2038	190,000	176,844	172,094
Comcast Corp. New 4.95% Due 10-15-2058	385,000	349,853	333,308
Comcast Corp. New 4% Due 03-01-2048	705,000	574,331	536,202
Comcast Corp. New 4% Due 08-15-2047	265,000	214,822	202,374
Comcast Corp. New 5.65% Due 06-01-2054	255,000	257,011	246,802
Comcast Corp. 5.35% Due 05-15-2053	555,000	547,445	514,756
Comcast Corp. 5.35% Due 05-15-2053	45,000	43,485	41,737
Comcast Corp. 5.35% Due 05-15-2053	800,000	796,552	741,990
Comcast Corp. 5.5% Due 05-15-2064	800,000	796,240	747,370
Comcast Corp. 5.5% Due 05-15-2064	44,000	42,656	41,105
Comcast Corp. 5.5% Due 05-15-2064	2,950,000	2,704,544	2,755,926
Comfort Sys USA Inc. Com	570	206,752	241,714
Commercial Metals Co. Com	1,100	56,851	54,560
Commonspirit Health 5.318% Due 12-01-2034	1,685,000	1,684,651	1,667,561
Commonspirit Health 5.548% Due 12-01-2054	210,000	210,000	200,861

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Commonspirit Health 5.548% Due 12-01-2054	378,000	378,000	361,550
Commonspirit Hlth 3.347% Due 10-01-2029	1,800,000	1,800,000	1,676,065
Commonspirit Hlth 3.91% Due 10-01-2050	620,000	559,180	457,166
Commonspirit Hlth 3.91% Due 10-01-2050	2,539,000	2,552,240	1,872,170
Commonspirit Hlth 4.187% Due 10-01-2049	2,745,000	2,236,016	2,151,356
Commonwealth Edison Co. 1St Mtg Bd Ser 130 3.125% Due 03-15-2051	360,000	325,591	233,577
Commonwealth Edison Co. 3.2% Due 11-15-2049	1,145,000	1,057,136	761,934
Commonwealth Edison Co. 3.2% Due 11-15-2049	76,000	50,124	50,574
Commonwealth Edison Co. 3.75% Due 08-15-2047	1,693,000	1,790,896	1,265,583
Commonwealth Edison Co. 3.85% Due 03-15-2052	1,155,000	910,973	855,701
Commonwealth Edison Co. 4.0% Due 03-01-2048 Reg	5,222,000	5,736,785	4,078,005
Commonwealth Edison 4.0% Due 03-01-2049 BEO	6,800,000	6,929,940	5,243,135
Commonwealth Edison 4.0% Due 03-01-2049 BEO	195,000	184,037	150,355
Commvault Sys Inc. Com Stk	400	55,580	60,364
Comwlth Bk 3.61% Due 09-12-2034	1,700,000	1,700,000	1,564,206
Comwlth Edison Co. Fixed 3% Due 03-01-2050	585,000	584,193	377,827
Comwlth Edison Co. 2.75% Due 09-01-2051	685,000	477,983	403,689
Comwlth Edison Co. 3.7% Due 03-01-2045	215,000	206,985	164,241
Comwlth Edison Co. 4.6% Due 08-15-2043	815,000	780,662	712,463
Conagra Brands Inc. Fixed 5.3% Due 11-01-2038	1,430,000	1,410,083	1,347,345
Conagra Brands Inc. Fixed 5.3% Due 11-01-2038	300,000	281,046	282,660
Conocophillips Co. Fixed 4.025% Due 03-15-2062	450,000	347,584	325,567
Conocophillips Co. Fixed 4.025% Due 03-15-2062	2,326,000	1,900,265	1,682,818
Conocophillips Co. 3.99% Due 03-15-2052	2,617,000	2,081,712	1,913,613
Conocophillips Co. 4.3% Due 11-15-2044	165,000	149,736	138,160
Conocophillips Co. 4.3% Due 11-15-2044	450,000	517,087	376,800
Conocophillips Co. 5.7% Due 09-15-2063	1,195,000	1,190,486	1,147,737
Conocophillips Co. 5.7% Due 09-15-2063	1,036,000	1,052,449	995,026
Conocophillips Co. 5.95% Due 03-15-2046	140,000	135,437	143,186
Conocophillips Company 5.5% Due 01-15-2055	415,000	413,626	394,715
Conocophillips Company 5.5% Due 01-15-2055	1,500,000	1,495,035	1,426,681
Conocophillips Company 5.65% Due 01-15-2065	95,000	89,962	89,849
Conocophillips 4.875% Due 10-01-2047 BEO	405,000	365,968	358,321
Conocophillips 5.3% Due 05-15-2053	1,700,000	1,689,409	1,574,461
Conocophillips 5.3% Due 05-15-2053	705,000	702,311	652,938
Conocophillips 5.3% Due 05-15-2053	771,000	728,800	714,064
Cons Edison Co. N Y 3.85% Due 06-15-2046	776,000	858,893	593,223
Cons Edison Co. N Y 3.85% Due 06-15-2046	5,445,000	5,589,430	4,162,501
Cons Edison Co. N Y 3.95% Due 03-01-2043	905,000	981,936	724,796
Cons Edison Co. N Y 3.95% Due 03-01-2043	3,000,000	2,799,320	2,402,638
Cons Edison Co. N Y 3% Due 12-01-2060	1,600,000	1,590,368	942,623
Cons Edison Co. N Y 4.2% Due 03-15-2042	1,200,000	1,242,852	1,001,407
Cons Edison Co. N Y 4.5% Due 05-15-2058	2,100,000	2,090,319	1,690,212
Cons Edison Co. N Y 4.5% Due 05-15-2058	465,000	385,676	374,261
Cons Edison Co. N Y 4.625% Due 12-01-2054	400,000	406,136	335,882
Cons Edison Co. N Y 4.65% Due 12-01-2048	2,500,000	2,940,900	2,139,893
Cons Edison Co. N Y 4.65% Due 12-01-2048	1,800,000	1,793,070	1,540,723
Cons Edison Co. N Y 4.65% Due 12-01-2048	435,000	379,033	372,341
Cons Edison Co. N Y 4% Due 11-15-2057	370,000	356,428	272,396
Cons Edison Co. N Y 5.3% Due 03-01-2035	1,691,000	1,851,446	1,679,427
Cons Edison Co. N Y 5.5% Due 12-01-2039	680,000	860,775	672,836
Consolidated Edison Co. N Y Inc. 3.35% Due 04-01-2030 Reg	600,000	598,632	557,449
Consolidated Edison Co. N Y Inc. 3.7% Due 11-15-2059	675,000	641,534	471,308
Consolidated Edison Co. N Y Inc. 4.125% Due 05-15-2049 Reg	260,000	218,702	204,838
Consolidated Edison Co. N Y Inc. 5.5% Due 03-15-2055	555,000	550,432	533,791
Consolidated Edison Co. N Y Inc. 5.7% Due 05-15-2054	2,100,000	2,085,342	2,092,187
Constellation Energy Corporation Com Npv Wi	430	108,727	96,195
Constellation Energy Generation LLC 5.75% Due 03-15-2054	643,000	666,452	625,952
Constellation Energy Generation LLC 6.5% Due 10-01-2053	215,000	221,219	228,627
Constellation 2.875% Due 05-01-2030	1,000,000	998,010	893,533
Constellation 4.1% Due 02-15-2048	700,000	579,019	543,602
Consumers Energy Co. 2.65% Due 08-15-2052	348,000	322,028	210,275
Consumers Energy Fixed 3.75% Due 02-15-2050	877,000	853,270	665,039
Consumers Energy 3.1% Due 08-15-2050	451,000	398,583	305,055
Consumers Energy 3.25% Due 08-15-2046	162,000	121,656	116,998
Consumers Energy 3.5% Due 08-01-2051	615,000	421,053	448,246

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Consumers Energy 3.95% Due 07-15-2047	54,000	42,679	42,298
Consumers Energy 4.2% Due 09-01-2052	1,596,000	1,470,885	1,287,809
Consumers Energy 4.35% Due 04-15-2049	1,000,000	996,180	832,065
Cooperatieve Centrale Raiffeisen Boerenl 5.75% Due 12-01-2043 Reg	565,000	775,447	564,382
Cooperatieve Rabob 5.25% Lt2 14/09/2027 Gbp	1,200,000	1,762,101	1,501,413
Cooperatieve Rabobank U A 5.25% Due 08-04-2045 BEO	4,800,000	5,490,528	4,528,163
Cooperatieve 5.25% Due 05-24-2041	1,195,000	1,195,507	1,160,813
Corebridge Financial Inc. 4.4% Due 04-05-2052	1,800,000	1,507,449	1,448,337
Corebridge Finl Inc. Com	4,800	149,256	143,664
Corebridge Finl Inc. SR NT 4.35% Due 04-05-2042	101,000	100,973	84,316
Corning Inc. 3.9% Due 11-15-2049	285,000	226,088	213,910
Corning Inc. 5.45% Due 11-15-2079	900,000	897,480	815,127
Corning Inc. 5.45% Due 11-15-2079	382,000	396,723	345,976
Corning Inc. 5.75% Due 08-15-2040	225,000	226,546	225,443
Costco. Wholesale Corp. New Com	380	325,254	348,183
Coterra Energy Inc. Com	8,800	226,591	224,752
Coterra Energy Inc. 3.9% Due 05-15-2027	2,100,000	2,092,789	2,053,073
Coterra Energy Inc. 5.4% Due 02-15-2035	170,000	169,213	166,163
Coterra Energy Inc. 5.9% Due 02-15-2055	245,000	243,420	231,803
Coterra Energy Inc. 5.9% Due 02-15-2055	1,963,000	1,962,417	1,857,266
Cottage Hlth Cr 3.304% Due 11-01-2049	151,000	151,000	105,537
Cousins Pptys LP 5.875% Due 10-01-2034	1,500,000	1,495,620	1,502,480
CRH Amer Fin Inc. 4.4% Due 05-09-2047	2,300,000	2,286,706	1,869,734
CRH Ord Eur 0.32%	400	37,434	37,008
Crown Castle Intl Corp. New 4.15% Due 07-01-2050 Reg	751,000	570,415	575,450
Crown Castle Intl Corp. New 4.75% Due 05-15-2047	2,700,000	2,678,589	2,289,613
Crown Castle Intl Fixed 3.25% Due 01-15-2051	1,800,000	1,796,148	1,175,243
Crown Castle Intl Fixed 3.25% Due 01-15-2051	1,050,000	722,472	685,558
Crown Castle Intl 4% Due 11-15-2049	125,000	92,835	93,049
CSX Corp. Fixed 4.3% Due 03-01-2048	1,184,000	1,213,524	976,141
CSX Corp. Fixed 4.65% Due 03-01-2068	415,000	420,499	339,670
CSX Corp. 2.5% Due 05-15-2051	955,000	582,019	553,154
CSX Corp. 3.8% Due 04-15-2050	630,000	494,055	474,646
CSX Corp. 3.8% Due 11-01-2046	310,000	247,315	238,722
CSX Corp. 3.8% Due 11-01-2046	695,000	533,615	535,199
CSX Corp. 3.8% Due 11-01-2046	1,900,000	1,740,837	1,463,135
CSX Corp. 4.1% Due 03-15-2044	88,000	81,838	72,132
CSX Corp. 4.25% Due 11-01-2066	850,000	847,883	643,515
CSX Corp. 4.25% Due 11-01-2066	260,000	198,617	196,840
CSX Corp. 4.4% Due 03-01-2043 Reg	420,000	470,379	363,508
CSX Corp. 4.5% Due 03-15-2049	808,000	724,745	686,214
CSX Corp. 4.5% Due 08-01-2054	294,000	265,952	246,314
CSX Corp. 4.75% Due 05-30-2042	1,057,000	981,964	957,103
CSX Corp. 4.9% Due 03-15-2055	1,578,000	1,578,479	1,414,143
CSX Corp. 6.15% Due 05-01-2037	315,000	429,339	334,870
CSX Corp. 6% Due 10-01-2036	820,000	1,060,309	860,614
Cummins Inc. Fixed 2.6% Due 09-01-2050	72,000	44,390	42,937
Cummins Inc. 5.45% Due 02-20-2054	675,000	674,667	657,879
CVS Caremark Corp. 5.3% Due 12-05-2043	795,000	812,729	694,049
CVS Health Corp. 3.25% Due 08-15-2029	800,000	792,776	728,527
CVS Health Corp. 3.75% Due 04-01-2030	1,200,000	1,197,324	1,098,901
CVS Health Corp. 4.125% Due 04-01-2040 Reg	120,000	96,517	94,125
CVS Health Corp. 4.125% Due 04-01-2040 Reg	584,000	512,682	458,077
CVS Health Corp. 4.78% Due 03-25-2038	375,000	333,487	324,302
CVS Health Corp. 4.78% Due 03-25-2038	216,000	221,827	186,798
CVS Health Corp. 5.05% Due 03-25-2048	4,700,000	4,718,045	3,876,156
CVS Health Corp. 5.05% Due 03-25-2048	6,370,000	5,913,101	5,253,428
CVS Health Corp. 5.125% Due 07-20-2045	1,805,000	1,878,858	1,519,632
CVS Health Corp. 5.125% Due 07-20-2045	357,000	312,632	300,559
CVS Health Corp. 5.875% Due 06-01-2053	2,500,000	2,514,300	2,293,554
CVS Health Corp. 6.0% Due 06-01-2044	520,000	515,088	492,105
CVS Health Corp. 6.125% Due 09-15-2039	285,000	288,030	278,472
CVS Health Corp. 6.75% Due 12-10-2054	375,000	375,000	367,702
CVS Health Corp. 7.0% Due 03-10-2055	2,925,000	2,951,062	2,934,814
CVS Hlth Fixed 6.05% Due 06-01-2054	125,000	125,522	117,586
CVS Hlth Fixed 6.05% Due 06-01-2054	3,591,000	3,560,575	3,378,017

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Danaher Corp. SR NT 2.8% Due 12-10-2051	570,000	365,974	352,107
Danaher Corp. 2.6% Due 10-01-2050	405,000	241,101	241,345
DBGS 2024-Sbl Mtg Tr Mtg Pass Thru Ctf Cl A 144A 6.1941% Due 08-15-2034	780,000	783,353	783,419
DCP Midstream Oper LP Gtd SR NT 3.25% Due 02-15-2032	1,100,000	1,100,000	945,519
DCP Midstream Oper 5.6% Due 04-01-2044	1,724,000	1,845,894	1,611,187
DCP Midstream Oper 5.6% Due 04-01-2044	2,545,000	2,383,472	2,378,464
Deckers Outdoor Corp. Com	300	61,701	60,927
Deere & Co. 2.875% Due 09-07-2049	1,029,000	1,028,588	673,066
Dell Intl L L C / Emc Corp. SR NT 3.375% Due 12-15-2041	2,800,000	2,790,704	2,061,736
Dell Intl L L C / Emc Corp. SR NT 3.375% Due 12-15-2041	160,000	123,464	117,813
Dell Intl L L C / Emc Corp. SR NT 3.45% Due 12-15-2051	1,012,000	1,011,626	687,693
Dell Intl L L C / Emc Corp. SR NT 3.45% Due 12-15-2051	651,000	638,298	442,380
Dell Intl L L C /Emc Corp. 4.85% Due 02-01-2035	1,320,000	1,315,327	1,253,866
Dell Intl L L C/Emc Corp. 8.1% Due 07-15-2036 USD	378,000	377,724	448,415
Dell Intl L L C/Emc Corp. 8.35% Due 07-15-2046	158,000	203,586	201,473
Dell Intl L L C/Emc Corp. 8.35% Due 07-15-2046	564,000	659,902	719,184
Detroit Edison Co. Bds 3.95 Due 06-15-2042	3,964,000	4,225,253	3,172,353
Deutsche Bk AG N Y Branch 3.729% Due 01-14-2032/01-14-2021 Reg	3,800,000	3,824,854	3,317,795
Deutsche Bk AG N Y Branch 3.729% Due 01-14-2032/01-14-2021 Reg	815,000	683,643	711,580
Deutsche Bk AG N Y Brh 3.742% Due 01-07-2033 BEO	1,859,000	1,673,496	1,573,424
Deutsche Telekom 4.75% Due 06-21-2038	2,000,000	1,986,980	1,836,225
Devon Energy Corp. 4.75% Due 05-15-2042	1,855,000	1,744,423	1,543,690
Devon Energy Corp. 5.75% Due 09-15-2054	6,076,000	5,813,184	5,524,084
Devon Energy Corp. 5.75% Due 09-15-2054	1,900,000	1,897,758	1,727,413
DH Europe Fin II S Fixed 3.25% Due 11-15-2039	2,385,000	2,141,017	1,860,560
DH Europe Fin II S 3.4% Due 11-15-2049	819,000	596,197	580,380
Diamondback Energy Fixed 6.25% Due 03-15-2053	280,000	290,662	279,594
Diamondback Energy Inc. SR NT 4.4% Due 03-24-2051	2,380,000	2,138,144	1,846,864
Diamondback Energy Inc. 4.25% Due 03-15-2052 BEO	943,000	743,915	713,308
Diamondback Energy Inc. 4.25% Due 03-15-2052 BEO	49,000	38,001	37,065
Diamondback Energy Inc. 5.75% Due 04-18-2054	950,000	960,972	893,249
Diamondback Energy Inc. 5.75% Due 04-18-2054	3,192,000	3,107,784	3,001,317
Diamondback Energy Inc. 5.9% Due 04-18-2064	3,589,000	3,530,752	3,370,145
Diamondback Energy Inc. 5.9% Due 04-18-2064	1,205,000	1,172,467	1,131,520
Dicks Sporting Goods Inc. 4.1% Due 01-15-2052	1,300,000	928,511	952,015
Digital Rlty TR LP 3.6% Due 07-01-2029	100,000	101,465	94,602
Dignity Health 5.267% Due 11-01-2064	261,000	250,944	233,526
Discover Finl Svcs 4.5% Due 01-30-2026	900,000	898,560	896,216
Discovery Communications LLC 4.0% Due 09-15-2055	851,000	732,105	539,441
Discovery Communications LLC 5.0% Due 09-20-2037/09-21-2017	265,000	222,396	220,302
Discovery 4.9% Due 03-11-2026	2,200,000	2,310,836	2,192,934
Disney Walt Co. New Medium Term NTS Book 3.7% Due 12-01-2042	1,000,000	992,820	784,840
Disney Walt Co. New 4.125% Due 06-01-2044	225,000	192,089	185,161
Disney Walt Co. New 4.125% Due 06-01-2044	394,000	348,388	324,237
Disney Walt Co. SR NT 4.75% Due 09-15-2044	450,000	424,845	403,260
Disney Walt Co. SR NT 4.75% Due 11-15-2046	445,000	420,717	395,718
Disney Walt Co. SR NT 4.95% Due 10-15-2045	410,000	380,275	375,282
Disney Walt Co. SR NT 4.95% Due 10-15-2045	2,500,000	2,639,170	2,288,302
Disney Walt Co. SR NT 4.95% Due 10-15-2045	473,000	447,278	432,947
Disney Walt Co. SR NT 5.4% Due 10-01-2043	95,000	133,184	93,386
Disney Walt Co. SR NT 6.15% Due 02-15-2041	170,000	181,483	180,164
Disney Walt Co. SR NT 6.65% Due 11-15-2037	605,000	705,017	674,765
Disney Walt Co. 2.75% Due 09-01-2049	2,195,000	1,880,892	1,371,700
Disney Walt Co. 2.75% Due 09-01-2049	1,584,000	1,035,711	989,874
Disney Walt Co. 2.75% Due 09-01-2049	200,000	193,550	124,984
Disney Walt Co. 3.5% Due 05-13-2040 Reg	1,655,000	1,594,488	1,328,226
Disney Walt Co. 3.6% Due 01-13-2051 Reg	2,035,000	1,526,247	1,499,107
Disney Walt Co. 3.6% Due 01-13-2051 Reg	1,500,000	1,241,110	1,104,993
Disney Walt Co. 3.6% Due 01-13-2051 Reg	3,300,000	3,295,512	2,430,984
Disney Walt Co. 3.6% Due 01-13-2051 Reg	197,000	150,122	145,122
Disney Walt Co. 3% Due 07-30-2046	340,000	249,210	228,417
Disney Walt Co. 4.125% Due 12-01-2041	215,000	165,032	180,296

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Disney Walt Co. 4.125% Due 12-01-2041	2,000,000	2,348,788	1,677,169
Disney Walt Co. 4.7% Due 03-23-2050	3,000,000	3,939,270	2,665,434
Disney Walt Co. 4.7% Due 03-23-2050	1,700,000	1,688,372	1,510,413
Dolby Laboratories Inc. Cl A Com Stk	600	48,054	46,860
Dollar Tree Inc. 3.375% Due 12-01-2051	2,700,000	2,728,479	1,714,463
Domestic Master Forward Collateral Receivable From:Barclays	509,000	509,000	509,000
Domestic Master Forward Collateral Receivable From:Ubs	1,780,000	1,780,000	1,780,000
Domestic Master Receivable From Td	1,350,000	1,350,000	1,350,000
Dominion Energy Inc. 6.625% Due 05-15-2055	2,410,000	2,421,875	2,450,141
Dominion Energy Inc. 7.0% Due 06-01-2054	627,000	656,062	662,102
Dominion Energy South 6.25% Due 10-15-2053	440,000	443,768	474,572
Dominion Res Inc. 4.05% Due 09-15-2042	857,000	676,250	678,224
Dominion Res Inc. 4.7% Due 12-01-2044	298,000	252,696	253,123
Dominion Resources Inc. 4.9% Due 08-01-2041	380,000	345,658	340,416
Dow Chem Co. NT 9.4 Due 05-15-2039	500,000	679,254	663,014
Dow Chem Co. 5.25% Due 11-15-2041	885,000	929,830	822,142
Dow Chemical Co. Fixed 5.55% Due 11-30-2048	297,000	293,844	278,514
Dow Chemical Co. NT 4.8% Due 05-15-2049	807,000	759,508	679,430
Dow Chemical Co. 4.375% Due 11-15-2042	1,120,000	1,111,055	919,353
Dow Chemical Co. 6.9% Due 05-15-2053 BEO	341,000	359,014	375,889
Dowdupont Inc. 5.319% Due 11-15-2038	198,000	218,731	198,655
Dowdupont Inc. 5.319% Due 11-15-2038	2,464,000	2,525,586	2,472,150
Dowdupont Inc. 5.419% Due 11-15-2048	693,000	718,394	690,855
Dowdupont Inc. 5.419% Due 11-15-2048	270,000	270,410	269,164
DTE Elec Co. 5.4% Due 04-01-2053	2,007,000	2,128,082	1,949,240
DTE Elec Co. Fixed 3.25% Due 04-01-2051	400,000	396,660	273,123
DTE Elec Co. Fixed 3.25% Due 04-01-2051	320,000	221,894	218,499
DTE Elec Co. 2.95% Due 03-01-2050	995,000	655,089	647,447
DTE Elec Co. 2.95% Due 03-01-2050	619,000	413,632	402,784
DTE Elec Co. 3.75% Due 08-15-2047	235,000	259,231	177,050
DTE Elec Co. 4.05% Due 05-15-2048	129,000	101,834	103,332
DTE Elec Co. 4.3% Due 07-01-2044	710,000	712,895	598,791
DTE Electric Co. 3.95% Due 03-01-2049	1,000,000	991,980	780,477
DTE Electric Co. 3.95% Due 03-01-2049	997,000	1,171,582	778,135
DTE Energy Co. 5.85% Due 06-01-2034	405,000	433,953	415,865
Duke Energy Carolinas LLC 2.85% Due 03-15-2032 BEO	2,000,000	1,998,780	1,730,654
Duke Energy Carolinas LLC 3.45% Due 04-15-2051 BEO	626,000	466,919	432,623
Duke Energy Carolinas LLC 3.55% Due 03-15-2052 BEO	255,000	186,334	179,814
Duke Energy Carolinas LLC 5.35% Due 01-15-2053	149,000	155,018	141,909
Duke Energy Carolinas LLC 5.4% Due 01-15-2054	665,000	701,189	639,992
Duke Energy Carolinas LLC 5.4% Due 01-15-2054	305,000	312,598	293,530
Duke Energy Carolinas LLC 5.4% Due 01-15-2054	1,300,000	1,295,281	1,251,113
Duke Energy Corp. Fixed 2.45% Due 06-01-2030	700,000	697,767	613,572
Duke Energy Corp. New SR NT 3.3% Due 06-15-2041	4,100,000	4,089,832	3,013,141
Duke Energy Corp. New SR NT 3.5% Due 06-15-2051	753,000	520,665	508,877
Duke Energy Corp. New SR NT 3.5% Due 06-15-2051	1,420,000	952,529	959,636
Duke Energy Corp. New 6.1% Due 09-15-2053	1,500,000	1,570,980	1,525,568
Duke Energy Corp. 3.75% Due 09-01-2046	187,000	136,961	137,830
Duke Energy Corp. 3.95% Due 08-15-2047	1,560,000	1,384,955	1,162,981
Duke Energy Corp. 4.2% Due 06-15-2049	147,000	112,282	113,692
Duke Energy Corp. 4.5% Due 08-15-2032	1,200,000	1,198,272	1,143,415
Duke Energy Corp. 4.8% Due 12-15-2045	1,271,000	1,119,390	1,098,189
Duke Energy Corp. 5.8% Due 06-15-2054	1,265,000	1,276,718	1,233,385
Duke Energy Corp. 5.8% Due 06-15-2054	820,000	829,304	799,506
Duke Energy Corp. 5% Due 08-15-2052	292,000	270,611	255,224
Duke Energy Fixed 3.7% Due 12-01-2047	290,000	293,898	214,959
Duke Energy Fla LLC 1St Mtg Bd 3% Due 12-15-2051	1,328,000	939,022	828,124
Duke Energy Fla LLC 5.95% Due 11-15-2052BEO	405,000	422,042	412,341
Duke Energy Fla 3.4% Due 10-01-2046	985,000	919,283	698,431
Duke Energy Fla 3.4% Due 10-01-2046	465,000	506,971	329,716
Duke Energy Ind Fixed 2.75% Due 04-01-2050	275,000	182,935	166,331
Duke Energy Ind LLC 3.25% Due 10-01-2049	425,000	294,937	286,081
Duke Energy Ind 3.75% Due 05-15-2046	1,615,000	1,770,194	1,205,290
Duke Energy Ind 4.9 Due 07-15-2043	285,000	360,898	258,982
Duke Energy Ind 4.9 Due 07-15-2043	1,700,000	1,692,299	1,544,807
Duke Energy Ind 6.35% Due 08-15-2038	350,000	496,016	375,574
Duke Energy Ind 6.45% Due 04-01-2039	160,000	181,648	172,855

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Duke Energy Indiana LLC 5.4% Due 04-01-2053	400,000	390,801	379,641
Duke Energy OH Inc. 3.7% Due 06-15-2046	1,065,000	966,642	786,848
Duke Energy OH Inc. 3.7% Due 06-15-2046	84,000	61,690	62,061
Duke Energy Ohio Inc. 5.65% Due 04-01-2053	63,000	60,895	61,751
Duke Energy Ohio Inc. 5.65% Due 04-01-2053	500,000	504,268	490,089
Duke Energy Ohio Inc. 5.65% Due 04-01-2053	1,123,000	1,121,686	1,100,741
Duke Energy Progress LLC 2.5% Due 08-15-2050	1,006,000	743,009	583,134
Duke Energy Progress LLC 5.35% Due 03-15-2053/03-09-2023	1,388,000	1,373,384	1,313,647
Duke Energy Progress LLC 5.35% Due 03-15-2053/03-09-2023	4,750,000	4,721,832	4,495,550
Duke Energy Progress LLC 5.35% Due 03-15-2053/03-09-2023	1,375,000	1,274,906	1,301,343
Duke Energy 3.2% Due 08-15-2049	580,000	439,218	386,929
Duke Energy 3.2% Due 08-15-2049	1,506,000	1,199,003	1,004,681
Duke Energy 3.7% Due 10-15-2046	581,000	438,321	431,014
Duke Energy 3.7% Due 10-15-2046	225,000	173,630	166,916
Duke Energy 3.75% Due 06-01-2045	770,000	586,894	589,486
Duke Energy 3.875% Due 03-15-2046	1,253,000	1,236,493	971,419
Duke Energy 3.95% Due 03-15-2048	1,337,000	964,020	1,025,768
Duke Energy 3.95% Due 03-15-2048	425,000	355,903	326,067
Duke Energy 4.15% Due 12-01-2044	5,000,000	5,710,400	4,072,268
Duke Energy 4.15% Due 12-01-2044	243,000	194,624	197,912
Duke Energy 4.15% Due 12-01-2044	175,000	214,643	142,529
Duke Energy 4.2% Due 08-15-2045	420,000	428,160	340,581
Duke Energy 4.25% Due 12-15-2041	595,000	643,793	504,922
Duke Energy 4.25% Due 12-15-2041	6,063,000	6,779,931	5,145,108
Duke Energy 4.375% Due 03-30-2044	1,041,000	1,040,792	876,633
Duke Energy 4.375% Due 03-30-2044	255,000	320,474	214,737
Duke Energy 4.375% Due 03-30-2044	310,000	316,153	261,053
Duke Energy 4% Due 04-01-2052	57,000	56,506	43,628
Duke Energy 4% Due 04-01-2052	205,000	162,331	156,906
Duke Energy 6.1% Due 06-01-2037	285,000	306,010	296,712
Duke Energy 6% Due 01-15-2038	1,392,000	1,866,613	1,448,323
Duke Univ Hlth Sys 3.92% Due 06-01-2047	250,000	206,135	197,806
Duke Univ Hlth Sys 3.92% Due 06-01-2047	335,000	288,556	265,061
Duke Univ 2.682% Due 10-01-2044	570,000	420,027	400,733
Duke Univ 2.832% Due 10-01-2055	351,000	246,427	218,394
Duke Univ 2.832% Due 10-01-2055	870,000	598,528	541,319
Dupont De Nemours Inc. Common Stock	2,200	176,322	167,750
Euro - Cash	463,126	463,126	463,126
Euro - Cash Collateral Due To/From CCP Broker	(160,474)	(160,474)	(160,474)
Euro - Variation Margin	0.5	0	0
Eastern Energy Gas 5.65% Due 10-15-2054	270,000	269,803	255,047
Eastern Energy Gas 5.65% Due 10-15-2054	510,000	509,628	481,755
Eastern Gas Transmission & Storage 4.6% SNR NTS Due 12-15-2044 USD 1000	700,000	772,518	593,675
Eastman Chem Co. SR NT 5.625% Due 02-20-2034	845,000	843,403	845,157
Eastman Chem Co. 4.65% Due 10-15-2044	545,000	670,475	460,785
Eastman Chem Co. 4.65% Due 10-15-2044	213,000	182,993	180,087
Eastman Chem Co. 4.8% Due 09-01-2042	348,000	403,907	303,218
Eaton Corp. Ohio 4.7% Due 08-23-2052	315,000	313,293	277,627
Eaton Corp. Plc Com USD 0.50	480	146,480	159,298
Ecolab Inc. Com Stk USD 1	780	175,283	182,770
Ecolab Inc. 2.75% Due 08-18-2055 BEO	1,525,000	1,274,569	897,207
EDF S A 4.95% Due 10-13-2045	2,000,000	1,995,040	1,761,384
El Paso Pipeln 4.7% Due 11-01-2042	1,207,000	977,950	1,015,132
El Paso Pipeln 4.7% Due 11-01-2042	510,000	472,900	428,929
El Paso Pipeln 7.5% Due 11-15-2040	710,000	904,900	799,353
Electr Arts Com	500	73,940	73,150
Elevance Health Inc. 5.125% Due 02-15-2053	340,000	319,388	303,090
Elevance Health Inc. 5.125% Due 02-15-2053	280,000	256,466	249,604
Elevance Health Inc. 5.65% Due 06-15-2054	2,901,000	2,918,936	2,784,102
Elevance Health Inc. 5.65% Due 06-15-2054	280,000	276,030	268,717
Elevance Health Inc. 5.7% Due 02-15-2055	205,000	206,253	197,843
Elevance Hlth Inc. 4.65% Due 08-15-2044	245,000	295,928	210,384
Elevance Hlth Inc. 4.65% Due 08-15-2044	600,000	599,190	515,227
Eli Lilly & Co. Com	645	458,279	497,940
Eli Lilly & Co. 3.95% Due 05-15-2047	235,000	179,488	187,952
Eli Lilly & Co. 4.95% Due 02-27-2063	368,000	375,345	330,727

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Eli Lilly & Co. 5.2% Due 08-14-2064	120,000	125,691	111,858
Eli Lilly & Co. 5.2% Due 08-14-2064	1,125,000	1,144,028	1,048,668
Eli Lilly And Co. 4.875% Due 02-27-2053	1,980,000	1,988,630	1,796,137
Eli Lilly And Company 5.0% Due 02-09-2054	2,885,000	2,821,898	2,653,114
Emcor Group Inc. Com	450	216,873	204,255
Emera Inc. 6.75% Due 06-15-2076	2,000,000	2,000,000	2,010,378
Emera US Fin LP 4.75% Due 06-15-2046	870,000	863,806	721,153
Emerson Elec Co. 2.8% Due 12-21-2051/12-21-2021 BEO	355,000	234,140	219,771
Enable Midstream Partners LP Step 05-15-2044	725,000	754,686	625,505
Enable Midstream 4.15% Due 09-15-2029	1,600,000	1,597,136	1,535,400
Enbridge Energy 5.5% Due 09-15-2040	184,000	178,304	176,336
Enbridge Energy 7.375% Due 10-15-2045	1,110,000	1,348,848	1,255,937
Enbridge Inc. Fixed 4.5% Due 06-10-2044	1,900,000	1,890,367	1,567,765
Enbridge Inc. Fixed 4.5% Due 06-10-2044	589,000	552,033	486,007
Enbridge Inc. Fixed 5.75% Due 07-15-2080	1,940,000	1,913,025	1,875,743
Enbridge Inc. 5.625% Due 04-05-2034	650,000	678,164	654,087
Enbridge Inc. 5.95% Due 04-05-2054	1,433,000	1,459,014	1,421,078
Enbridge Inc. 5.95% Due 04-05-2054	1,800,000	1,798,002	1,785,025
Enbridge Inc. 6.7% Due 11-15-2053	1,489,000	1,668,197	1,618,194
Encompass Health Corp. Com USD0.01	1,000	99,755	92,350
Energy Transfer Fixed 5.3% Due 04-15-2047	456,000	420,465	403,875
Energy Transfer Fixed 5.3% Due 04-15-2047	985,000	881,147	872,405
Energy Transfer Fixed 5.3% Due 04-15-2047	2,100,000	2,089,143	1,859,949
Energy Transfer Fixed 6.05% Due 06-01-2041	1,275,000	1,403,418	1,271,208
Energy Transfer LP 6.05% Due 09-01-2054	2,716,000	2,751,087	2,658,157
Energy Transfer LP 6.05% Due 09-01-2054	300,000	298,383	293,611
Energy Transfer LP 6.05% Due 09-01-2054	2,000,000	1,989,220	1,957,406
Energy Transfer LP 6.55% Due 12-01-2033	1,500,000	1,498,290	1,596,893
Energy Transfer LP 5.95% Due 05-15-2054	1,873,000	1,860,405	1,810,718
Energy Transfer LP 5.95% Due 05-15-2054	1,200,000	1,194,276	1,160,097
Energy Transfer LP 5.95% Due 05-15-2054	1,500,000	1,483,020	1,450,121
Energy Transfer Oper LP 5.0% Due 05-15-2050	500,000	362,680	424,776
Energy Transfer Oper LP 5.0% Due 05-15-2050	3,110,000	2,625,726	2,642,104
Energy Transfer Oper LP 5.0% Due 05-15-2050	2,054,000	1,752,975	1,744,978
Energy Transfer 5.15% Due 02-01-2043	1,099,000	1,080,587	970,086
Energy Transfer 5.15% Due 02-01-2043	185,000	155,150	163,299
Energy Transfer 5.15% Due 03-15-2045	233,000	214,353	204,265
Energy Transfer 5.95 Due 10-01-2043	2,147,000	2,203,529	2,085,150
Energy Transfer 6.25% Due 04-15-2049	1,324,000	1,404,992	1,328,934
Energy Transfer 6.25% Due 04-15-2049	2,400,000	2,396,400	2,408,944
Energy Transfer 6% Due 06-15-2048	2,642,000	2,612,457	2,555,438
Energy Transfer 6% Due 06-15-2048	224,000	221,536	216,661
Energy Transfer 6% Due 06-15-2048	1,120,000	1,127,940	1,083,305
Enlink Midstream LLC 5.65% Due 09-01-2034	1,900,000	1,892,742	1,893,657
Entergy AR LLC Fixed 3.35% Due 06-15-2052	235,000	254,500	157,602
Entergy Ark LLC 2.65% Due 06-15-2051	575,000	560,258	339,703
Entergy Corp. New 3.75% Due 06-15-2050	600,000	590,400	425,928
Entergy LA LLC Fixed 2.9% Due 03-15-2051	230,000	147,074	141,641
Entergy LA LLC Fixed 3.1% Due 06-15-2041	395,000	392,488	283,712
Entergy Louisiana LLC 4.2% Due 09-01-2048	1,000,000	998,110	795,397
Entergy Miss LLC 3.85% Due 06-01-2049	485,000	371,860	360,526
Entergy Miss LLC 5.85% Due 06-01-2054	610,000	609,987	615,718
Entergy Tex Inc. Fixed 5% Due 09-15-2052	2,700,000	2,684,502	2,416,900
Entergy Tex Inc. 4.5% Due 03-30-2039	1,055,000	1,115,663	936,786
Enterprise Prods Fixed 3.2% Due 02-15-2052	651,000	432,942	423,560
Enterprise Prods Fixed 3.2% Due 02-15-2052	200,000	146,506	130,126
Enterprise Prods Fixed 3.95% Due 01-31-2060	790,000	588,360	569,437
Enterprise Prods Fixed 4.9% Due 05-15-2046	5,000,000	5,214,950	4,461,819
Enterprise Prods Oper LLC Gtd SR NT 4.85 Due 08-15-2042	630,000	573,663	569,258
Enterprise Prods Oper LLC 4.8% Due 02-01-2049	1,400,000	1,391,460	1,206,559
Enterprise Prods Oper LLC 5.55% Due 02-16-2055	3,100,000	3,089,553	2,987,133
Enterprise Prods 3.7% Due 01-31-2051	1,116,000	1,091,986	801,737
Enterprise Prods 4.2% Due 01-31-2050	88,000	70,253	69,341
Enterprise Prods 4.45 Due 02-15-2043	1,005,000	960,682	857,807
Enterprise Prods 5.95% Due 02-01-2041	1,700,000	1,958,247	1,747,219
Enterprise Prods 6.125% Due 10-15-2039	253,000	291,202	262,864
Enterprise Prods 6.45% Due 09-01-2040	600,000	640,364	646,285

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Enterprise Prods 7.55% Due 04-15-2038	640,000	829,194	749,497
Enterprise Products Oper LP 3.3% Due 02-15-2053	6,631,000	4,848,095	4,367,312
EOG Res Inc. 4.95% Due 04-15-2050	430,000	389,692	382,939
EOG Resources Inc. 5.65% Due 12-01-2054	1,135,000	1,142,030	1,112,994
Epr Pptys 4.5% Due 06-01-2027	1,400,000	1,391,502	1,375,928
Equinix Inc. Com Par $0.001	41	33,482	38,658
Equinix Inc. Fixed 2.95% Due 09-15-2051	1,478,000	1,226,584	908,180
Equinix Inc. 3.0% Due 07-15-2050/06-22-2020 Reg	500,000	375,290	315,581
Equinix Inc. 3.0% Due 07-15-2050/06-22-2020 Reg	800,000	786,112	504,930
Equinor Asa Fixed 3.7% Due 04-06-2050	1,970,000	1,955,521	1,461,407
Equinor Asa 3.25% Due 11-18-2049	280,000	211,856	191,634
Equinor Asa 3.625% Due 04-06-2040	135,000	111,710	109,169
Equitable Holdings Inc. Com	5,178	218,084	244,246
Equitable Holdings Inc. 5.594% Due 01-11-2023	1,700,000	1,700,000	1,716,173
ERP Oper Ltd. Partnership 4.0% Due 08-01-2047	1,000,000	947,300	776,847
ERP Oper Ltd. Partnership 4.0% Due 08-01-2047	280,000	253,282	217,517
ERP Oper Ltd. 4.5% Due 07-01-2044	1,510,000	1,499,385	1,304,766
Essential Utils Fixed 3.351% Due 04-15-2020	1,657,000	1,351,199	1,091,536
Essential Utils Inc. SR NT 5.3% Due 05-01-2052	880,000	787,891	801,353
Essex Portfolio LP 4.0% Due 03-01-2029	900,000	892,692	865,231
Estee Lauder Cos Fixed 4.375% Due 06-15-2045	260,000	218,174	212,820
Evercore Inc.	710	199,775	196,805
Everest Reinsurance Holdings Inc. SR NT 3.125% Due 10-15-2052	346,000	289,638	213,439
Eversource Energy Com	566	37,783	32,505
Eversource Energy 5.95% Due 07-15-2034	1,300,000	1,296,399	1,332,120
Exelon Corp. 4.1% Due 03-15-2052	580,000	455,283	441,598
Exelon Corp. 4.1% Due 03-15-2052	173,000	172,879	131,718
Exelon Corp. 4.45% Due 04-15-2046	1,012,000	1,006,839	843,241
Exelon Corp. 5.6% Due 03-15-2053	123,000	118,764	118,564
Exelon Generation SR NT 6.25% Due 10-01-2039	700,000	702,100	730,349
Exelon Generation 5.6% Due 06-15-2042	175,000	180,558	168,958
Exlservice Com Inc. Com Stk	1,400	61,066	62,132
Expedia Group Inc. SR NT 2.95% Due 03-15-2031	257,000	254,895	226,382
Exxon Mobil Corp. Fixed 4.327% Due 03-19-2050	1,065,000	922,014	877,015
Exxon Mobil Corp. Fixed 4.327% Due 03-19-2050	481,000	432,932	396,098
Exxon Mobil Corp. 2.995% Due 08-16-2039	1,015,000	954,708	767,781
Exxon Mobil Corp. 3.452% Due 04-15-2051 Reg	5,000,000	5,000,000	3,510,296
Exxon Mobil Corp. 3.452% Due 04-15-2051 Reg	2,583,000	2,081,321	1,813,419
Exxon Mobil Corp. 3.452% Due 04-15-2051 Reg	5,970,000	4,423,964	4,191,293
Exxon Mobil Corp. 3.567% Due 03-06-2045	495,000	396,371	372,397
Exxon Mobil Corp. 4.114% Due 03-01-2046	1,355,000	1,469,467	1,100,233
Exxon Mobil Corp. 4.114% Due 03-01-2046	2,064,000	1,772,531	1,675,927
Exxon Mobil Corp. 4.114% Due 03-01-2046	3,311,000	3,367,175	2,688,467
F N B Corp. PA 5.722% Due 12-11-2030	1,700,000	1,700,000	1,681,752
Fair Isaac Corporation Com	9	18,404	17,918
Fairfax Financial Holdings Ltd. 4.62% Due 04-29-2030	800,000	800,000	780,441
Fairfax Financial Holdings Ltd. 4.85% Due 04-17-2028	1,500,000	1,557,447	1,489,290
Fairfax Finl Holdings Ltd. USD SR NT 144A 6.1% Due 03-15-2055	380,000	378,423	375,465
Fairfax Finl Holdings Ltd. 6.35% Due 03-22-2054	1,165,000	1,164,533	1,204,115
Fairfax Finl Holdings Ltd. 6.35% Due 03-22-2054	1,300,000	1,296,542	1,343,647
Fairfax Finl Holdings Ltd. 6.35% Due 03-22-2054	2,000,000	1,994,680	2,067,150
Fed Republic Of 7.125% Due 05-13-2054	1,700,000	1,695,019	1,570,916
Fedex Corp. Bond 5.1% Due 01-15-2044	435,000	517,661	397,118
Fedex Corp. 3.875% Due 08-01-2042	315,000	260,420	246,379
Fedex Corp. 4.05% Due 02-15-2048	680,000	509,960	521,034
Fedex Corp. 4.1% Due 02-01-2045	1,469,000	1,338,193	1,150,259
Fedex Corp. 4.1% Due 02-01-2045	756,000	612,918	591,964
Fedex Corp. 4.1% Due 04-15-2043	831,000	819,028	660,575
Fedex Corp. 4.4% Due 01-15-2047	1,212,000	993,270	981,825
Fedex Corp. 4.4% Due 01-15-2047	3,900,000	3,921,567	3,159,337
Fedex Corp. 4.4% Due 01-15-2047	920,000	748,566	745,280
Fedex Corp. 4.55% Due 04-01-2046	365,000	337,887	304,397
Fedex Corp. 4.55% Due 04-01-2046	715,000	659,141	596,285
Fedex Corp. 4.75% Due 11-15-2045	775,000	679,902	665,453
Fedex Corp. 4.95% Due 10-17-2048	590,000	512,461	515,663
Fedex Corp. 4.95% Due 10-17-2048	2,200,000	2,184,006	1,922,813
Fedex Corp. 5.25% Due 05-15-2050	305,000	285,285	279,592

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FHLMC Multiclass Ser 19-3 Cls A1C 2.75% Due 11-25-2029	1,050,667	1,073,363	975,083
FHLMC Pool #Za6393 4% Due 03-01-2049	24,900	25,995	23,080
Fid Natl 4.5% Due 08-15-2046	190,000	160,765	154,539
Fidelity Natl Information Svcs Inc. SR Nt3.1% Due 03-01-2041	1,089,000	788,326	791,617
Fidelity Natl Information Svcs Inc. 4.75% Due 05-15-2048	140,000	170,699	115,458
Fifth 3Rd Bancorp. 8.25% Due 03-01-2038	3,760,000	4,635,326	4,509,423
First Amern Finl Corp. SR NT 2.4% Due 08-15-2031	1,100,000	1,096,293	905,201
Firstenergy Corp. 3.4% Due 03-01-2050	3,324,000	2,250,604	2,257,116
Firstenergy Corp. 3.4% Due 03-01-2050	1,200,000	1,198,188	814,843
Firstenergy Corp. 4.85% Due 07-15-2047	1,554,000	1,503,891	1,325,358
Firstenergy Corp. 4.85% Due 07-15-2047	520,000	434,778	443,492
Firstenergy Transmission LLC SR NT 144A 4.55% Due 04-01-2049	2,107,000	1,922,100	1,766,269
Fiserv Inc. Fixed 3% Due 07-01-2031	1,300,000	1,629,435	1,441,432
Fiserv Inc. 4.4% Due 07-01-2049	1,100,000	1,093,268	899,447
Fiserv Inc. 4.4% Due 07-01-2049	675,000	846,177	551,934
Fiserv Inc. 4.4% Due 07-01-2049	1,972,000	1,669,667	1,612,464
Fl Power & Lt Co. 1St Mtg Bd 5.96% Due 04-01-2039	250,000	271,220	261,468
Fl Power & Lt Co. 3.15% Due 10-01-2049	655,000	499,105	442,330
Fl Power & Lt Co. 3.7% Due 12-01-2047	1,650,000	1,545,745	1,238,441
Fl Power & Lt Co. 3.7% Due 12-01-2047	2,234,000	2,007,961	1,676,774
Fl Power & Lt Co. 3.8% Due 12-15-2042	506,000	411,798	401,270
Fl Power & Lt Co. 3.8% Due 12-15-2042	725,000	692,956	574,942
Fl Power & Lt Co. 4.05% Due 06-01-2042	53,000	45,140	43,724
Fl Power & Lt Co. 4.05% Due 10-01-2044	189,000	147,805	154,219
Fl Power & Lt Co. 4.05% Due 10-01-2044	40,000	50,334	32,639
Fl Power & Lt Co. 4.125% Due 02-01-2042	410,000	350,624	342,646
Fl Power & Lt Co. 4.125% Due 06-01-2048	225,000	196,360	180,336
Flex Ltd. Fixed 6% Due 01-15-2028	1,700,000	1,684,241	1,734,047
Flex Ltd. 4.875% Due 06-15-2029	1,000,000	1,014,850	979,629
Florida Power & Light Company 2.875% Due 12-04-2051	360,000	236,070	225,412
Florida Power & Light Company 2.875% Due 12-04-2051	306,000	213,291	191,601
Florida Power & Light Company 5.6% Due 06-15-2054	2,226,000	2,398,893	2,225,612
Florida Power & Light Company 5.6% Due 06-15-2054	1,270,000	1,342,962	1,269,779
Florida Power & Lt Co. Fixed 3.99% Due 03-01-2049	1,100,000	1,099,417	861,324
Florida Power & Lt Co. Fixed 3.99% Due 03-01-2049	720,000	590,764	563,776
Florida Power & Lt Co. 5.3% Due 06-15-2034	590,000	587,988	591,927
Florida Power Corp. 3.85% Due 11-15-2042	1,405,000	1,283,398	1,107,419
Florida Power Corp. 5.65% Due 04-01-2040	364,000	376,385	366,833
Flowserve Corp. Com	1,200	59,498	69,024
FMC Corp. 4.5% Due 10-01-2049	1,155,000	1,171,820	880,659
FNMA Pool #Ca3674 4% Due 06-01-2049 Reg	60,856	63,200	56,120
FNMA Pool #Ma5549 3.5% Due 12-01-2054 BEO	100,000	89,367	88,466
FNMA Single Family Mortgage 2.0% 30 Years Settles February	500,000	393,359	388,797
FNMA Single Family Mortgage 2.5% 30 Years Settles February	5,200,000	4,282,688	4,232,324
FNMA Single Family Mortgage 3% 30 Years Settles February	7,100,000	6,006,434	6,022,144
FNMA Single Family Mortgage 4.5% Mat 30 Years Settles February	6,400,000	5,997,000	6,014,749
FNMA Single Family Mortgage 5% 30 Years Settles January	69,400,000	67,290,941	66,955,435
FNMA 30 Year Pass-Throughs 5.5% 30 Years Settles February	200,000	198,445	197,157
Ford Fndtn 2.415% Due 06-01-2050	1,400,000	1,400,000	820,756
Ford Fndtn 2.815% Due 06-01-2070	330,000	330,000	185,934
Ford Motor Credit Co. LLC 5.8% Due 03-05-2027	200,000	200,380	201,903
Ford Motor Credit Co. LLC 6.125% Due 03-08-2034	5,285,000	5,264,675	5,168,831
Ford Mtr Co. Del NT 4.75% 01-15-2043	5,815,000	4,758,564	4,588,946
Ford Mtr Co. Del 5.291% Due 12-08-2046	203,000	179,947	174,057
Ford Mtr Co. Del 7.4% Due 11-01-2046	1,185,000	1,302,971	1,254,624
Ford Mtr Cr Co. LLC Fixed 3.815% Due 11-02-2027	700,000	656,292	670,523
Ford Mtr Cr Co. LLC 4.125% Due 08-17-2027	1,700,000	1,608,298	1,643,550
Fortinet Inc. Com	1,800	150,813	170,064
Fred Hutchinson 4.966% Due 01-01-2052	565,000	565,000	518,675
Freeport-Mcmoran 5.45% Due 03-15-2043	713,000	675,918	673,008
Fut Mar 25 CBT Ul T-Bonds	706	86,778,081	83,947,813
Fut Mar 25 CBT Ul T-Bonds	35	4,206,533	4,161,719
Fut Mar 25 CBT Ul T-Bonds	(706)	(86,778,081)	(83,947,813)
Fut Mar 25 CBT Ul T-Bonds	(35)	(4,206,533)	(4,161,719)
Fut Mar 25 CBT Ul T-Bonds	190	23,521,847	22,592,188
Fut Mar 25 CBT Ul T-Bonds	(190)	(23,521,847)	(22,592,188)
Fut Mar 25 CBT Ult T-Note	(402)	(45,512,911)	(44,747,625)

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Fut Mar 25 CBT Ult T-Note	344	38,872,437	38,291,500
Fut Mar 25 CBT Ult T-Note	(344)	(38,872,437)	(38,291,500)
Fut Mar 25 CBT Ult T-Note	402	45,512,911	44,747,625
Fut Mar 25 CBT 5Y T-Note	(109)	(11,679,845)	(11,587,211)
Fut Mar 25 CBT 5Y T-Note	109	11,679,845	11,587,211
Fut Mar 25 Lif Long Gilt	(41)	(4,889,278)	(4,745,106)
Fut Mar 25 Lif Long Gilt	41	4,889,278	4,745,106
Fut Mar 25 U.S. T-Bonds	(1,036)	(121,183,843)	(117,942,125)
Fut Mar 25 U.S. T-Bonds	1,036	121,183,843	117,942,125
Fut Mar 25 US 2Yr T-Note	(651)	(133,954,036)	(133,851,703)
Fut Mar 25 US 2Yr T-Note	651	133,954,036	133,851,703
Fut Mar 25 10 Yr T-Notes	(80)	(8,783,380)	(8,700,000)
Fut Mar 25 10 Yr T-Notes	80	8,783,380	8,700,000
F5 Inc. Com Stk Npv	170	40,592	42,750
GA Power Co. SR NT Ser 2012A 4.3% Due 03-15-2042	215,000	165,122	182,992
Gallagher Arthur J & Co. SR NT 3.5% Due 05-20-2051	292,000	246,506	201,134
Gap Inc. Com	600	14,526	14,178
Garmin Ltd. Common Stock	700	133,796	144,382
Gartner Inc. Com	90	43,742	43,602
Gatx Corp. 3.1% Due 06-01-2051	305,000	297,726	193,030
Gatx Corp. 3.25% Due 09-15-2026	1,600,000	1,589,040	1,557,643
Gatx Corp. 3.85% Due 03-30-2027	2,000,000	1,994,880	1,953,668
Ge Cap Fdg LLC 4.55% Due 05-15-2032	2,251,000	2,251,000	2,168,476
Ge Cap Intl Fdg Co. 4.418% Due 11-15-2035	335,000	298,947	309,478
Gen Dynamics Corp. Fixed 4.25% Due 04-01-2040	290,000	271,098	253,351
Gen Dynamics Corp. Fixed 4.25% Due 04-01-2040	794,000	784,710	693,657
Gen Elec Cap Corp. Medium Term NTS Bo Tranche # Tr 00818 6.875% Due 01-10-2039	1,060,000	1,231,011	1,201,442
Generac Holdings Inc. Com Stk	300	46,265	46,515
General Dynamics Corp. NT 2.85% Due 06-01-2041	256,000	184,837	182,664
General Dynamics Corp. NT 2.85% Due 06-01-2041	415,000	293,940	296,115
General Mls Inc. 3.0% Due 02-01-2051	100,000	74,439	63,391
General Mtrs Co. 5.2% Due 04-01-2045	1,210,000	1,201,119	1,050,830
General Mtrs Co. 5.2% Due 04-01-2045	3,852,000	3,470,845	3,345,287
General Mtrs Co. 5.4% Due 04-01-2048	515,000	468,727	454,349
General Mtrs Co. 5.95% Due 04-01-2049	398,000	391,057	376,468
General Mtrs Co. 5.95% Due 04-01-2049	1,500,000	1,468,860	1,418,848
General Mtrs Co. 6.25% Due 10-02-2043	657,000	668,172	651,804
George Wash Univ 4.3% Due 09-15-2044	1,150,000	1,150,000	986,806
Georgetown Univ 2.943% Due 04-01-2050	378,000	378,000	243,454
Georgetown Univ 2023 Taxable Fixed Rate Bd 5.115% Due 04-01-2053	200,000	201,046	186,834
Georgia Power Co. SR NT Ser 2021A 3.25% Due 03-15-2051	224,000	154,107	151,248
Georgia Power Co. SR NT Ser 2021A 3.25% Due 03-15-2051	420,000	288,288	283,589
Georgia Power Co. 3.7% Due 01-30-2050	535,000	407,862	393,416
Georgia Power Co. 3.7% Due 01-30-2050	309,000	232,527	227,225
Georgia Power Co. 3.7% Due 01-30-2050	1,400,000	1,395,436	1,029,499
Georgia Power Co. 4.3% Due 03-15-2043	350,000	300,934	292,708
Georgia Power Co. 5.125% Due 05-15-2052 BEO	1,500,000	1,418,603	1,394,410
Georgia Power Co. 5.125% Due 05-15-2052 BEO	890,000	881,939	827,350
Gilead Sciences Inc.	1,700	159,182	157,029
Gilead Sciences Inc. 2.6% Due 10-01-2040	1,128,000	802,921	782,703
Gilead Sciences Inc. 2.6% Due 10-01-2040	510,000	445,144	353,882
Gilead Sciences Inc. 2.8% Due 10-01-2050/09-30-2020 Reg	50,000	30,939	30,785
Gilead Sciences Inc. 2.8% Due 10-01-2050/09-30-2020 Reg	8,768,000	5,883,233	5,398,529
Gilead Sciences 4.15% Due 03-01-2047	178,000	146,053	142,848
Gilead Sciences 4.15% Due 03-01-2047	60,000	56,531	48,151
Gilead Sciences 4.5% Due 02-01-2045	985,000	865,558	845,137
Gilead Sciences 4.5% Due 02-01-2045	369,000	346,651	316,605
Gilead Sciences 4.75% Due 03-01-2046	2,276,000	2,262,837	2,007,285
Gilead Sciences 4.75% Due 03-01-2046	5,525,000	5,953,188	4,872,693
Gilead Sciences 4.8% Due 04-01-2044	1,340,000	1,403,312	1,200,424
Gilead Sciences 5.1% Due 06-15-2035	1,195,000	1,190,208	1,176,952
Gilead Sciences 5.5% Due 11-15-2054	93,000	92,729	90,627
Gilead Sciences 5.6% Due 11-15-2064	3,000,000	2,978,700	2,900,072
Gilead Sciences 5.65% Due 12-01-2041	950,000	941,634	950,531
Glaxosmithkline Cap Inc. 4.2% Due 03-18-2043	1,200,000	1,269,348	1,015,306

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Glaxosmithkline 6.375% Due 05-15-2038	1,434,000	1,730,190	1,554,326
Global Payments Inc. 5.4% Due 08-15-2032 BEO	900,000	898,497	900,157
Global Payments Inc. 5.95% Due 08-15-2052BEO	265,000	263,829	257,248
Global Pmts Inc. 3.2% Due 08-15-2029 Reg	900,000	897,174	824,833
GLP Cap LP/Glp Fing Ii Inc. 6.25% Due 09-15-2054	1,035,000	1,026,544	1,037,996
Gnma Ii Jumbos 2.5 30 Years Settles Jan	600,000	511,547	500,720
Golden St Tobacco. 2.746% Mun 06/01/2034 USD	400,000	399,356	336,640
Goldman Sachs Group Inc. 3.436% Due 02-24-2043	2,860,000	2,467,747	2,130,375
Goldman Sachs Group Inc. 2.908% Due 07-21-2042 BEO	1,421,000	1,213,370	988,351
Goldman Sachs Group Inc. 2.908% Due 07-21-2042 BEO	5,500,000	5,505,065	3,825,425
Goldman Sachs Group Inc. 2.908% Due 07-21-2042 BEO	1,365,000	964,190	949,401
Goldman Sachs Group Inc. 3.21% Due 04-22-2042 BEO	1,035,000	848,033	755,186
Goldman Sachs Group Inc. 3.21% Due 04-22-2042 BEO	324,000	212,933	236,406
Goldman Sachs Group Inc. 3.691% Due 06-05-2028	1,400,000	1,400,000	1,359,984
Goldman Sachs Group Inc. 3.814% Due 04-23-2029	1,400,000	1,400,000	1,346,718
Goldman Sachs Group Inc. 4.411% Due 04-23-2039	2,000,000	1,954,480	1,764,760
Goldman Sachs Group Inc. 5.016% Due 10-23-2035	3,698,000	3,698,000	3,541,415
Goldman Sachs Group Inc. 5.33% Due 07-23-2035	1,700,000	1,700,000	1,670,440
Goldman Sachs Group Inc. 5.561% Due 11-19-2045	4,050,000	4,028,294	3,914,824
Goldman Sachs 3.85% Due 01-26-2027	3,900,000	3,968,347	3,827,383
Goldman Sachs 4.75% Due 10-21-2045	1,024,000	996,246	907,083
Goldman Sachs 4.75% Due 10-21-2045	680,000	623,997	602,360
Goldman Sachs 4.8% Due 07-08-2044	225,000	207,972	199,067
Goldman Sachs 4.8% Due 07-08-2044	1,533,000	1,455,246	1,356,309
Goldman Sachs 4.8% Due 07-08-2044	1,600,000	1,706,836	1,415,587
Goldman Sachs 5.15% Due 05-22-2045	3,600,000	3,576,600	3,321,009
Goldman Sachs 5.15% Due 05-22-2045	345,000	346,152	318,263
Goldman Sachs 5.15% Due 05-22-2045	435,000	400,139	401,289
Goldman Sachs 5.851% Due 04-25-2035	1,700,000	1,700,000	1,732,985
Goldman Sachs 6.25% Due 02-01-2041	1,000,000	1,102,062	1,053,278
Goldman Sachs 6.25% Due 02-01-2041	1,025,000	1,088,933	1,079,610
Goldman Sachs 6.75% Due 10-01-2037	1,767,000	1,861,104	1,899,243
Gray Oak Pipeln 3.45% Due 10-15-2027	600,000	599,982	571,068
Grupo Televisa S A 5% Due 05-13-2045	205,000	163,772	148,021
Grupo Televisa S A 5% Due 05-13-2045	200,000	168,880	144,411
Grupo Televisa S A 6.625% Due 01-15-2040	830,000	1,013,041	748,886
Grupo Televisa S A 6.625% Due 01-15-2040	735,000	861,436	663,170
Grupo Televisa S A 8.5% Due 03-11-2032	450,000	556,813	491,324
Guardian Life Ins 4.85% Due 01-24-2077	2,000,000	1,980,700	1,662,950
Guidewire Software Inc. Com USD 0.0001	300	51,491	50,574
Gxo Logistics Inc. 6.5% Due 05-06-2034	1,300,000	1,285,180	1,333,485
Hackensack 4.211% Due 07-01-2048	290,000	355,488	236,353
Hackensack 4.5% Due 07-01-2057	1,930,000	1,912,707	1,603,645
Haleon US Capital LLC 4.0% Due 03-24-2052	405,000	346,842	312,976
Halliburton Co. 2.92% Due 03-01-2030	1,700,000	1,699,558	1,530,929
Halliburton Co. 4.75% Due 08-01-2043	505,000	499,171	440,345
Halozyme Therapeutics Inc. Com	1,400	72,298	66,934
Hanover Ins Group Inc. Com	400	62,647	61,864
Harris Corp. Del 5.054% Due 04-27-2045	169,000	202,990	155,033
Hartford Finl Svcs Group Inc. Del SR NT 2.9% Due 09-15-2051	162,000	91,136	101,010
Hartford Finl Svcs SR NT 6.625 Due 03-30-2040	500,000	498,695	536,552
Hartford Finl Svcs 6.625 Due 04-15-2042	2,063,000	2,700,885	2,195,451
Hartford Ins Group 3.6% Due 08-19-2049	3,000,000	2,966,310	2,184,330
Hasbro Inc. Com	3,400	212,721	190,094
HCA Inc. SR Secd NT 4.625% Due 03-15-2052	2,988,000	2,535,133	2,328,129
HCA Inc. SR Secd NT 4.625% Due 03-15-2052	1,355,000	1,135,866	1,055,761
HCA Inc. 3.5% Due 07-15-2051 BEO	3,045,000	2,184,549	1,972,903
HCA Inc. 3.5% Due 07-15-2051 BEO	2,270,000	1,741,844	1,470,769
HCA Inc. 3.5% Due 07-15-2051 BEO	2,700,000	2,686,527	1,749,373
HCA Inc. 4.375% Due 03-15-2042	315,000	316,351	257,329
HCA Inc. 4.375% Due 03-15-2042	900,000	885,834	735,227
HCA Inc. 5.25% Due 06-15-2049	250,000	229,163	216,789
HCA Inc. 5.25% Due 06-15-2049	646,000	702,056	560,183
HCA Inc. 5.9% Due 06-01-2053	1,400,000	1,354,052	1,321,439
HCA Inc. 5.9% Due 06-01-2053	402,000	402,056	379,442
HCA Inc. 5.95% Due 09-15-2054	695,000	694,548	662,063
HCA Inc. 5.95% Due 09-15-2054	238,000	253,670	226,721

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HCA Inc. 6.0% Due 04-01-2054	748,000	746,745	713,616
HCA Inc. 6.0% Due 04-01-2054	1,400,000	1,391,922	1,335,645
HCA Inc. 6.1% Due 04-01-2064	300,000	316,692	286,591
Healthpeak Properties Inc. 3.5% Due 07-15-2029	1,200,000	1,194,864	1,123,409
Hershey Co. 3.375% Due 08-15-2046	890,000	670,473	642,091
Hess Corp. 5.6% Due 02-15-2041	435,000	405,833	429,965
Hess Corp. 5.6% Due 02-15-2041	2,457,000	2,565,602	2,428,561
Hess Corp. 5.8% Due 04-01-2047	1,451,000	1,522,556	1,454,229
Hess Corp. 5.8% Due 04-01-2047	4,050,000	4,365,290	4,059,013
Hess Corp. 5.8% Due 04-01-2047	415,000	423,753	415,924
Hess Corp. 6% Due 01-15-2040	454,000	476,484	473,038
Hewlett Packard Co. 6% Due 09-15-2041	300,000	340,950	304,522
Hewlett Packard Step Cpn 6.35% Due 10-15-2045	200,000	199,864	208,299
Highwoods Rlty Ltd. 3.05% Due 02-15-2030	700,000	698,215	616,946
Hlth Care Svc Corp. 3.2% Due 06-01-2050	500,000	495,515	320,300
Hoag Mem Hosp 3.803% Due 07-15-2052	613,000	613,000	465,423
Home Depot Inc. Com	460	186,646	178,935
Home Depot Inc. SR NT 2.75% Due 09-15-2051	2,287,000	1,461,918	1,396,539
Home Depot Inc. SR NT 2.75% Due 09-15-2051	1,535,000	982,547	937,336
Home Depot Inc. 2.375% Due 03-15-2051	1,358,000	859,847	769,937
Home Depot Inc. 3.125% Due 12-15-2049	370,000	368,660	248,112
Home Depot Inc. 3.125% Due 12-15-2049	311,000	226,125	208,548
Home Depot Inc. 3.3% Due 04-15-2040 Reg	100,000	109,042	77,982
Home Depot Inc. 3.35% Due 04-15-2050 Reg	322,000	342,508	224,858
Home Depot Inc. 3.35% Due 04-15-2050 Reg	1,805,000	1,983,040	1,260,463
Home Depot Inc. 3.35% Due 04-15-2050 Reg	340,000	249,206	237,428
Home Depot Inc. 3.9% Due 06-15-2047	1,045,000	1,189,640	818,115
Home Depot Inc. 3.9% Due 06-15-2047	501,000	513,735	392,226
Home Depot Inc. 3.9% Due 06-15-2047	4,500,000	4,865,040	3,522,985
Home Depot Inc. 4.2% Due 04-01-2043	265,000	231,803	224,291
Home Depot Inc. 4.2% Due 04-01-2043	1,619,000	1,625,760	1,370,294
Home Depot Inc. 4.25% Due 04-01-2046	1,540,000	1,513,626	1,285,593
Home Depot Inc. 4.25% Due 04-01-2046	545,000	605,824	454,967
Home Depot Inc. 4.875 Due 02-15-2044	1,207,000	1,209,836	1,105,032
Home Depot Inc. 4.95% Due 09-15-2052 BEO	1,060,000	1,001,529	966,596
Home Depot Inc. 5.3% Due 06-25-2054	2,517,000	2,603,929	2,414,291
Home Depot Inc. 5.95% Due 04-01-2041	3,451,000	4,168,472	3,625,247
Hormel Foods Corp. Fixed 3.05% Due 06-03-2051	920,000	665,269	598,444
Houlihan Lokey Inc. Cl A Cl A	100	17,370	17,366
Howard Univ 5.209% Due 10-01-2052	660,000	660,000	574,974
HP Enterprise Co. 5.6% Due 10-15-2054	1,235,000	1,211,834	1,164,709
HSBC Holdings Plc Fltg Rt 2.871% Due 11-22-2032	13,500,000	11,497,410	11,389,770
HSBC Holdings Plc Sub NT 6.5% Due 09-15-2037	1,050,000	1,277,628	1,072,251
HSBC Holdings Plc Sub NT 6.8% Due 06-01-2038	2,981,000	3,807,791	3,126,672
HSBC Holdings Plc 4.95% Due 03-31-2030	500,000	499,375	494,916
HSBC Holdings Plc 5.874% Due 11-18-2035	540,000	540,000	526,754
HSBC Holdings Plc 6.1% Due 01-14-2042	505,000	543,965	537,291
Humana Inc. Fixed 3.95% Due 08-15-2049	288,000	213,129	207,480
Humana Inc. 4.625 Due 12-01-2042	185,000	158,218	152,226
Humana Inc. 4.8% Due 03-15-2047	270,000	225,642	220,087
Humana Inc. 4.8% Due 03-15-2047	2,100,000	2,098,005	1,711,785
Humana Inc. 5.5% Due 03-15-2053	369,000	358,314	329,867
Humana Inc. 5.5% Due 03-15-2053	430,000	418,991	384,398
Humana Inc. 5.75% Due 04-15-2054	1,260,000	1,251,912	1,169,495
Humana Inc. 5.75% Due 04-15-2054	522,000	513,885	484,505
Humana Inc. 5.75% Due 04-15-2054	2,000,000	1,998,980	1,856,341
Humana Inc. 5.75% Due 04-15-2054	1,300,000	1,299,337	1,206,622
Humana Inc. 5.95% Due 03-15-2034	540,000	559,748	543,820
Huntsman Intl LLC 4.5% Due 05-01-2029	400,000	401,308	381,384
Hyatt Hotels Corp. 4.375% Due 09-15-2028	100,000	99,866	97,228
Ibm Internat Capital 5.25% Due 02-05-2044	150,000	146,069	142,246
Ice_Cds Goldus33 06/20/2025 Sell Boeing Co. 2.6% Due 10/30/2 Swpc0Laf7	400,000	3,388	1,375
Ice_Cds Goldus33 06/20/2026 Sell AT&T Inc. 3.8% Due 02/15/20 Swpc0K0C7	2,200,000	23,001	20,888
Ice_Cds Goldus33 06/20/2026 Sell General Electric Co. 2. Swpc0Jyy5	2,500,000	44,142	32,527

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Ice_Cds Goldus33 06/20/2027 Sell Boeing Co. 2.6% Due 10/30/2 Swpc0Kwj7	2,000,000	23,801	13,842
Ice_Cds Goldus33 06/20/2028 Sell AT&T Inc. 3.8% Due 02/15/20 Swpc0Lx54	600,000	7,310	9,894
Ice_Cds Goldus33 06/20/2028 Sell General Motors Co. 4.2% Swpc0Lug3	1,200,000	179,068	169,048
Ice_Cds Goldus33 12/20/2026 Sell Boeing Co. 2.6% Due 10/30/2 Swpc0Kbg6	2,200,000	26,243	16,704
Ice_Cds Goldus33 12/20/2026 Sell General Electric Co. 2. Swpc0Kbe1	300,000	6,041	5,100
Ice_Cds Goldus33 12/20/2026 Sell Lennar Corp. 4.5% Due 04/30 Swpc0Kfy3	3,400,000	434,785	305,996
Ice_Cds Goldus33 12/20/2026 Sell Verizon Communications Swpc0Ke65	10,200,000	136,522	128,456
Ice_Cds Goldus33 20/06/2028 Sell Volkswagen Intl Fin Nv Swpc0Lxa3	1,000,000	319	7,493
Ice_Cds Goldus33 20/06/2031 Sell Cellnex Telecom SA 2.3 Swpc0Mv88	900,000	235,812	215,804
Ice_Cds Goldus33 20/12/2025 Sell Bnp Paribas 2.0059Flt Swpc0N7A8	1,600,000	10,471	12,792
Ice_Cds Goldus33 20/12/2025 Sell Rolls-Royce Plc 2.125% Swpc0Jj55	400,000	4,479	3,356
Ice_Cdx Goldus33 06/20/2027 Sell Cdx.Na.Ig.38 Swpc0Ksk9	600,000	12,283	10,761
Ice_Cdx Goldus33 06/20/2028 Sell Cdx.Na.Ig.40 Swpc0LPd6	2,300,000	49,323	50,273
Ice_Cdx Goldus33 06/20/2029 Sell Cdx.Em.41 Swpc0Mja7	100,000	0	0
Ice_Cdx Goldus33 06/20/2031 Sell Cdx.Na.Ig.36 Swpc0Jzb4	400,000	5,311	7,252
Ice_Cdx Goldus33 06/20/2033 Sell Cdx.Na.Ig.40 Swpc0LPp9	400,000	2,895	6,153
Ice_Cdx Goldus33 12/20/2025 Sell Cdx.Em.34 Swpc0Jj14	460,000	0	0
Ice_Cdx Goldus33 12/20/2026 Sell Cdx.Em.36 Swpc0Kc00	460,000	0	381
Ice_Cdx Goldus33 12/20/2028 Sell Cdx.Em.40 Swpc0M363	200,000	0	0
Ice_Cdx Goldus33 12/20/2028 Sell Cdx.Na.Ig.41 Swpc0M330	800,000	16,717	18,213
Ice_Cdx Goldus33 12/20/2029 Sell Cdx.Em.42 Swpc0Mww4	300,000	0	0
Ice_Cdx Goldus33 12/20/2029 Sell Cdx.Na.Ig.43 Swpc0Mwq7	318,700,000	7,334,887	7,219,830
Ice_Cdx Goldus33 12/20/2030 Sell Cdx.Na.Ig.35 Swpc0Jj89	100,000	1,524	1,985
Ice_Cdx Goldus33 12/20/2031 Sell Cdx.Na.Ig.37 Swpc0Kc18	900,000	10,395	15,272
Ice_Cdx Goldus33 12/20/2032 Sell Cdx.Na.Ig.39 Swpc0Lbc3	900,000	6,871	13,222
Ice_Cdx Goldus33 12/20/2034 Sell Cdx.Na.Ig.43 Swpc0Mwu8	1,700,000	10,181	13,286
Ice_Cdx Goldus33 20/12/2029 Sell Itraxx Europe Series 4 Swpc0Mw38	7,700,000	173,435	160,719
Idaho Power Co. Secd Medium Term NTS 5.5% Due 03-15-2053	1,300,000	1,287,741	1,249,618
Il St Build America Bonds-Taxable-Ser 3 6.725% Due 04-01-2035 BEO	918,077	926,879	955,054
Illumina Inc. Com	600	82,121	80,178
Illumina Inc. 5.75% Due 12-13-2027	1,700,000	1,697,671	1,744,623
IMB Internat Capital 5.3% Due 02-05-2054	2,410,000	2,337,445	2,227,015
IN Mich Power Co. 4.55% Due 03-15-2046	952,000	981,756	805,751
IN Mich Power Co. 6.05% Due 03-15-2037	230,000	256,876	237,013
IN Univ Hlth Inc. 2.852% Due 11-01-2051	620,000	417,272	388,791
Indianapolis Power & Lt Co. 1St Mtg Bd Ser 144A 5.7% Due 04-01-2054	2,200,000	2,193,664	2,164,248
Ing Groep N V 4.252% Due 03-28-2033	800,000	800,000	741,502
Ing Groep N V 5.335% Due 03-19-2030	1,800,000	1,800,000	1,807,238
Ingersoll Rand Inc. 5.7% Due 06-15-2054	1,218,000	1,213,018	1,197,167
Insulet Corp. Com Stk	388	80,134	101,295
Intel Corp. SR NT 3.2% Due 08-12-2061	314,000	181,680	170,693
Intel Corp. 2.8% Due 08-12-2041/08-12-2021 BEO	639,000	569,810	407,760
Intel Corp. 3.25% Due 11-15-2049	1,028,000	724,498	614,606
Intel Corp. 3.25% Due 11-15-2049	4,100,000	3,802,061	2,451,251
Intel Corp. 3.734% Due 12-08-2047 BEO	1,759,000	1,612,082	1,161,319
Intel Corp. 4.1% Due 05-11-2047	780,000	766,694	554,724
Intel Corp. 4.1% Due 05-19-2046	250,000	207,803	177,924
Intel Corp. 4.25% Due 12-15-2042	495,000	408,593	376,273
Intel Corp. 4.25% Due 12-15-2042	1,807,000	1,574,989	1,373,586
Intel Corp. 4.75% Due 03-25-2050	230,000	188,025	177,948
Intel Corp. 4.9% Due 07-29-2045	310,000	268,575	250,697
Intel Corp. 4.9% Due 08-05-2052	420,000	358,533	332,106
Intel Corp. 5.05% Due 08-05-2062 BEO	1,065,000	1,034,662	831,961
Intel Corp. 5.05% Due 08-05-2062 BEO	697,000	578,127	544,485
Intel Corp. 5.82% Due 02-10-2053	405,000	402,609	358,698
Intel Corp. 5.82% Due 02-10-2053	-	0	0
Intel Corp. 6.02% Due 02-10-2063	1,200,000	1,227,804	1,084,378

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Intercontinental Exchange Inc. New Issue 30Yr 4.95% Due 06-15-2052	5,000,000	4,930,500	4,469,371
Intercontinental Exchange Inc. 2.65% Due 09-15-2040	1,330,000	920,560	929,896
Intercontinental Exchange Inc. 3.0% Due 06-15-2050 BEO	1,775,000	1,208,550	1,140,100
Intercontinental Exchange Inc. 3.0% Due 06-15-2050 BEO	1,100,000	1,083,456	706,541
Intercontinental Exchange Inc. 3.0% Due 09-15-2060 Reg	896,000	570,417	520,932
Intercontinental Exchange Inc. 5.2% Due 06-15-2062	724,000	748,696	658,484
Intercontinental Exchange Inc. 5.2% Due 06-15-2062	4,371,000	4,341,627	3,975,460
Intercontinental Exchange Inc. 5.2% Due 06-15-2062	545,000	509,046	495,682
Intercontinental 4.25% Due 09-21-2048	900,000	893,592	731,043
International Business Machs Corp. 4 NTS Due 06-20-2042 USD 1000	735,000	593,454	600,950
International Business Machs Corp. 4.15% Due 05-15-2039	1,712,000	1,480,277	1,473,421
Interpublic Group Cos Inc. 5.4% Due 10-01-2048	1,400,000	1,392,146	1,322,113
Interpublic Group Cos Inc. 5.4% Due 10-01-2048	1,392,000	1,406,418	1,314,558
Interpublic Group Of Companies Inco. 3.375% Due 03-01-2041 BEO	1,069,000	856,755	789,628
Interstate Power& Light Co. 4.95% Due 09-30-2034	1,260,000	1,273,471	1,211,914
Interstate Power & Lt Co. 5.45% Due 09-30-2054	1,800,000	1,793,034	1,704,769
Interstate Power & Lt Co. 5.45% Due 09-30-2054	630,000	638,958	596,669
Intl Business Fixed 2.85% Due 05-15-2040	865,000	684,051	616,698
Intl Business 3.43% Due 02-09-2052	575,000	397,848	392,886
Intl Flavors & Fragrances Inc. Com	1,300	126,804	109,915
Intl Flavors & 4.375% Due 06-01-2047	2,500,000	2,491,250	1,957,169
Intl Flavors & 4.375% Due 06-01-2047	420,000	321,686	328,804
Intl Paper Co. 4.4% Due 08-15-2047	365,000	317,930	298,717
Intl Paper Co. 5.15% Due 05-15-2046	145,000	187,288	131,225
Intl Paper Co. 6 Due 11-15-2041	1,349,000	1,679,374	1,381,606
Intl Paper Co. 6 Due 11-15-2041	600,000	707,938	614,502
Intst Power & Lt Co. 4.7% Due 10-15-2043	335,000	409,762	287,349
Intuit Com	60	38,249	37,710
Intuit Inc. 5.5% Due 09-15-2053	365,000	361,978	357,967
Invitation Homes Oper Partnership 4.875% Due 02-01-2035	1,251,000	1,229,473	1,183,791
Invitation Homes Oper Partnership SR NT 2.7% Due 01-15-2034	324,000	262,664	258,503
Invitation Homes Oper Partnership 2.3% Due 11-15-2028 BEO	2,000,000	1,997,420	1,804,936
Ipalco. Enterprises Inc. SR Secd NT 5.75% Due 04-01-2034	1,100,000	1,096,887	1,102,137
Japanese Yen - Cash	113,096	113,096	113,096
Japanese Yen - Cash Collateral Due To/From Ccp Broker	1	1	1
Jackson Finl Inc. SR NT 4% Due 11-23-2051	5,300,000	5,261,464	3,659,922
Janus Henderson Group Plc Ord USD1.50	100	3,472	4,253
Jbs USA Lux S A 6.5% Due 12-01-2052	320,000	307,602	325,511
Jbs USA/Food/Finance 3.0% Due 05-15-2032	1,215,000	1,202,680	1,011,232
Jbs USA/Food/Finance 4.375% Due 02-02-2052	4,000,000	3,998,680	3,014,583
Jbs USA/Food/Finance 4.375% Due 02-02-2052	630,000	451,563	474,797
Jde Peets Nv NT 144A 1.375% Due 01-15-2027	1,000,000	993,550	928,097
Johns Hopkins Univ 2.813% Due 01-01-2060	363,000	363,000	214,835
Johnson & Johnson Com USD1	1,144	175,742	165,445
Johnson & Johnson 2.1% Due 09-01-2040 Reg	1,049,000	976,353	697,927
Johnson & Johnson 3.4% Due 01-15-2038	310,000	311,173	259,338
Johnson & Johnson 3.5% Due 01-15-2048	7,000,000	6,973,610	5,266,640
Johnson & Johnson 3.55% Due 03-01-2036	445,000	404,580	388,714
Johnson & Johnson 3.625% Due 03-03-2037	2,280,000	2,513,135	1,977,912
Johnson & Johnson 3.75% Due 03-03-2047	587,000	568,415	463,141
Johnson & Johnson 4.5 Due 09-01-2040 Reg	260,000	231,452	242,834
Johnson Ctls Intl Plc SR NT Step Up 07-02-2064 12-28-2016	612,000	591,621	517,823
Johnson Ctls Intl 6% Due 01-15-2036	375,000	442,470	390,705
Johnsonville Aerod Com Tur Gen LLC 5.078% Due 10-01-2054	1,110,000	1,112,176	1,066,010
Jones Lang Lasalle Inc. Com Stk	690	185,277	174,667
JPMorgan Chase & Co. Com	800	173,601	191,768
JPMorgan Chase & Co. Formerly JPMorgan NT 6.4% Due 05-15-2038 BEO	225,000	244,994	245,662
JPMorgan Chase & Co. 3.109% Due 04-22-2051	1,381,000	964,807	916,186
JPMorgan Chase & Co. 3.109% Due 04-22-2051	1,483,000	1,037,025	983,855
JPMorgan Chase & Co. 3.109% Due 04-22-2051	1,688,000	1,688,000	1,119,857
JPMorgan Chase & Co. 3.109% Due 04-22-2041/10-22-2020 Reg	5,999,000	5,519,092	4,451,304
JPMorgan Chase & Co. 3.109% Due 04-22-2041/10-22-2020 Reg	90,000	75,645	66,781
JPMorgan Chase & Co. 3.157% Due 04-22-2042	1,010,000	994,396	742,323
JPMorgan Chase & Co. 3.157% Due 04-22-2042	2,960,000	2,183,862	2,175,520

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JPMorgan Chase & Co. 3.328% Due 04-22-2052	5,000,000	5,000,000	3,431,209
JPMorgan Chase & Co. 3.328% Due 04-22-2052	5,300,000	5,300,000	3,637,082
JPMorgan Chase & Co. 3.328% Due 04-22-2052	5,373,000	4,136,130	3,687,178
JPMorgan Chase & Co. 3.882% Due 07-24-2038	3,300,000	3,090,701	2,817,726
JPMorgan Chase & Co. 3.897% Due 01-23-2049	3,250,000	3,250,000	2,501,923
JPMorgan Chase & Co. 3.897% Due 01-23-2049	2,150,000	1,835,251	1,655,118
JPMorgan Chase & Co. 3.897% Due 01-23-2049	528,000	406,058	406,466
JPMorgan Chase & Co. 3.964% Due 11-15-2048	2,318,000	2,408,089	1,813,894
JPMorgan Chase & Co. 3.964% Due 11-15-2048	3,713,000	3,244,935	2,905,517
JPMorgan Chase & Co. 4.032% Due 07-24-2048	735,000	626,900	580,308
JPMorgan Chase & Co. 4.032% Due 07-24-2048	1,700,000	1,700,000	1,342,209
JPMorgan Chase & Co. 4.032% Due 07-24-2048	2,500,000	2,536,125	1,973,836
JPMorgan Chase & Co. 4.26% Due 02-22-2048	410,000	334,528	339,743
JPMorgan Chase & Co. 4.26% Due 02-22-2048	2,100,000	2,100,000	1,740,147
JPMorgan Chase & Co. 4.26% Due 02-22-2048	725,000	762,512	600,765
JPMorgan Chase & Co. 4.323% Due 04-26-2028	1,700,000	1,662,753	1,679,504
JPMorgan Chase & Co. 4.85% Notes Due 02-01-2044	2,400,000	2,484,355	2,210,246
JPMorgan Chase & Co. 4.946% Due 10-22-2035	1,300,000	1,300,000	1,252,317
JPMorgan Chase & Co. 5.4% Snr NTS Due 01-06-2042 USD 1000	1,074,000	1,191,877	1,060,749
JPMorgan Chase & Co. 5.4% Snr NTS Due 01-06-2042 USD 1000	3,500,000	3,682,531	3,456,817
JPMorgan Chase & Co. 5.4% Snr NTS Due 01-06-2042 USD 1000	590,000	555,558	582,721
JPMorgan Chase & Co. 5.5% Due 10-15-2040	1,035,000	1,037,964	1,030,572
JPMorgan Chase & Co. 5.53% Due 07-22-2035	2,500,000	2,503,060	2,473,321
JPMorgan Chase & Co. 5.534% Due 11-29-2045	3,132,000	3,132,410	3,059,826
JPMorgan Chase & Co. 5.534% Due 11-29-2045	2,005,000	2,006,535	1,958,796
JPMorgan Chase & Co. 5.534% Due 11-29-2045	1,600,000	1,655,776	1,563,129
JPMorgan Chase & Co. 5.625% Due 08-16-2043 Reg	900,000	1,028,043	898,050
JPMorgan Chase & Co. 2.956% Due 05-13-2031	756,000	756,000	676,282
JPMorgan Chase & Co. 5.35% Due 06-01-2034	1,700,000	1,705,423	1,700,748
JPMorgan Chase & Fltg Rt 2.525% Due 11-19-2041	2,205,000	1,521,618	1,495,222
JPMorgan Chase & Fltg Rt 2.525% Due 11-19-2041	1,305,000	1,029,919	884,927
JPMorgan Chase & Fltg Rt 6.254% Due 10-23-2034	1,500,000	1,500,000	1,585,593
JPMorgan Chase & 5.6% Due 07-15-2041	550,000	571,791	555,296
JPMorgan Chase & 5.6% Due 07-15-2041	800,000	936,200	807,703
Kaiser Fndtn Hosps 2.81% Due 06-01-2041	475,000	478,629	336,505
Kaiser Fndtn Hosps 2.81% Due 06-01-2041	321,000	226,498	227,407
Kaiser Fndtn Hosps 3.002% Due 06-01-2051Reg	322,000	272,089	209,435
Kaiser Fndtn Hosps 3.002% Due 06-01-2051Reg	1,555,000	1,341,571	1,011,404
Kaiser Fndtn Hosps 3.266% Due 11-01-2049	3,300,000	3,300,000	2,290,758
Kaiser Fndtn Hosps 4.15% Due 05-01-2047	1,700,000	1,902,521	1,388,014
Kaiser Fndtn Hosps 4.15% Due 05-01-2047	1,330,000	1,179,844	1,085,917
Kaiser Fndtn Hosps 4.15% Due 05-01-2047	1,670,000	1,689,720	1,363,520
Kaiser Fndtn Hosps 4.875% Due 04-01-2042	382,000	475,588	353,626
Kansas City Power & Lt Co. 5.3 Due 10-01-2041	530,000	514,021	501,928
Kentucky Utilities Co. 3.3% Due 06-01-2050 BEO	420,000	389,655	283,295
Kentucky Utilities Co. 3.3% Due 06-01-2050 BEO	600,000	597,054	404,707
Kentucky Utils Co. 4.375% Due 10-01-2045	845,000	875,612	700,957
Kenvue Inc. 5.05% Due 03-22-2053	1,600,000	1,589,728	1,485,306
Kenvue Inc. 5.05% Due 03-22-2053	1,537,000	1,430,241	1,426,822
Kenvue Inc. 5.1% Due 03-22-2043	95,000	95,426	91,218
Kenvue Inc. 5.2% Due 03-22-2063	1,005,000	978,908	930,290
Kenvue Inc. 5.2% Due 03-22-2063	1,600,000	1,588,800	1,481,058
Keurig Dr Pepper Inc. SR NT 3.35% Due 03-15-2051	475,000	343,506	318,820
Keurig Dr Pepper Inc. 3.8% Due 05-01-2050BEO	825,000	912,406	607,739
Keycorp. 6.401% Due 03-06-2035	6,644,000	6,878,776	6,920,752
Keysight Technologies Inc. Com	355	51,797	57,024
Kilroy Realty LP 3.05% Due 02-15-2030	1,100,000	1,098,658	964,508
Kimberly-Clark 5.3% Due 03-01-2041	355,000	366,296	348,571
Kimberly-Clark 6.625% Due 08-01-2037	495,000	581,620	559,900
Kimco. Rlty Corp. Rt 4.25% Due 04-01-2045	300,000	272,517	243,020
Kimco. Rlty Corp. 3.7% Due 10-01-2049	505,000	412,343	367,106
Kimco. Rlty Corp. 4.45% Due 09-01-2047	425,000	381,489	350,453
Kinder Morgan Energy Partners LP 5% Due 03-01-2043	215,000	192,210	187,562
Kinder Morgan Inc. Del SR NT 3.6% Due 02-15-2051	520,000	349,360	351,786
Kinder Morgan Inc. Del SR NT 3.6% Due 02-15-2051	435,000	314,062	294,282
Kinder Morgan Inc. Fixed 3.25% Due 08-01-2050	141,000	92,839	89,442
Kinder Morgan Inc. Fixed 3.25% Due 08-01-2050	630,000	391,299	399,635

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Kinder Morgan Inc. 5.2% Due 03-01-2048	275,000	219,489	243,170
Kinder Morgan Inc. 5.2% Due 03-01-2048	196,000	177,562	173,314
Kinder Morgan Inc. 5.4% Due 02-01-2034	500,000	514,195	492,557
Kinder Morgan Inc. 5.55% Due 06-01-2045	390,000	367,458	364,398
Kinder Morgan Inc. 5.95% Due 08-01-2054	139,000	138,363	135,995
Kinder Morgan Inc. 5.95% Due 08-01-2054	1,208,000	1,208,352	1,181,886
Kinder Morgan 5.4% Due 09-01-2044	514,000	475,361	469,410
Kinder Morgan 5.4% Due 09-01-2044	935,000	943,157	853,887
Kinder Morgan 5.5% Due 03-01-2044	1,375,000	1,288,219	1,274,860
Kinder Morgan 5.55 Due 03-01-2044	760,000	702,083	704,650
Kinder Morgan 5.625% Due 09-01-2041	1,028,000	983,700	969,926
Kinder Morgan 6.375% Due 03-01-2041	450,000	511,984	460,141
Kinder Morgan 6.5% Due 09-01-2039	2,000,000	2,243,880	2,092,048
Kinder Morgan 6.5% Due 09-01-2039	1,240,000	1,456,394	1,297,070
Kinder Morgan 6.55% Due 09-15-2040	160,000	191,915	166,334
Kinder Morgan 6.95% Due 01-15-2038	1,900,000	2,429,701	2,060,491
Kite Rlty Group Tr Com New Com New	2,600	70,385	65,624
KLA Corp. 3.3% Due 03-01-2050	1,036,000	875,049	716,748
KLA Corp. 3.3% Due 03-01-2050	450,000	339,215	311,329
KLA Corp. 4.95% Due 07-15-2052	610,000	591,276	555,245
KLA Corp. 4.95% Due 07-15-2052	1,068,000	1,038,959	972,133
KLA Corp. 5.25% Due 07-15-2062	880,000	839,811	825,058
KLA Corp. 5% Due 03-15-2049	1,806,000	1,882,724	1,660,562
KLA Corp. 5% Due 03-15-2049	190,000	256,472	174,699
KLA Corporation Com USD 0.001	260	176,475	163,831
Kraft Foods Group 5% Due 06-04-2042	1,345,000	1,262,762	1,210,126
Kraft Foods Group 6.875% Due 01-26-2039	290,000	302,247	319,876
Kraft Heinz Foods Co. Gtd SR NT 4.625% Due 10-01-2039	1,060,000	972,293	948,604
Kraft Heinz Foods Co. Gtd SR NT 4.875% Due 10-01-2049	1,030,000	913,130	881,747
Kraft Heinz Foods Co. Gtd SR NT 4.875% Due 10-01-2049	2,042,000	1,809,383	1,748,085
Kraft Heinz Foods 4.375% Due 06-01-2046	214,000	182,426	173,293
Kraft Heinz Foods 5.2% Due 07-15-2045	65,000	60,081	58,790
Kraft Heinz Foods 5.2% Due 07-15-2045	235,000	216,517	212,548
Kroger Co. 4.45% Due 02-01-2047	340,000	420,226	280,064
Kroger Co. 5.5% Due 09-15-2054	1,120,000	1,116,881	1,056,229
Kroger Co. 5.5% Due 09-15-2054	1,900,000	1,892,172	1,791,816
Kroger Co. 5.65% Due 09-15-2064	1,345,000	1,342,234	1,266,844
KSL Coml Mtg Tr Fltg Rt 6.35357% Due 12-15-2039	630,000	628,425	629,015
KY Utils Co. 4.65 Due 11-14-2043	470,000	525,361	401,123
La Loc Govt Envi Facs & Taxable-La Utils Restoration 4.475% Due 08-01-2039	2,055,000	2,057,840	1,913,851
Lab Corp. Amer 4.7% Due 02-01-2045	335,000	382,416	288,304
Lam Resh Corp. Com New	558	48,679	40,304
Lam Resh Corp. 2.875% Due 06-15-2050	1,088,000	798,211	688,498
Lam Resh Corp. 3.125% Due 06-15-2060	325,000	209,274	199,336
Lam Resh Corp. 4.875% Due 03-15-2049	525,000	520,587	472,191
Lam Resh Corp. 4.875% Due 03-15-2049	2,595,000	2,753,404	2,333,974
Las Vegas Sands Corp. 6.2% Due 08-15-2034	1,800,000	1,797,642	1,812,274
Lazard Group LLC 4.375% Due 03-11-202	500,000	496,205	487,029
LCH_IRS Goldus33 03/01/2029 Eur P 2.76% / R 6Meurib Swu020Hb3	200,000	0	0
LCH_IRS Goldus33 05/11/2034 Eur P 6Meurib / R 2.41% Swu02Ceu8	600,000	0	1,883
LCH_IRS Goldus33 13/12/2028 Eur P 2.92% / R 6Meurib Swu01Zsw9	100,000	0	0
LCH_IRS Goldus33 19/03/2035 Eur P 6Meurib / R 2.5% Swu028Yb7	20,400,000	157,776	276,207
LCH_IRS Goldus33 19/03/2055 Eur P 2.25% / R 6Meurib Swu02A2D3	11,424,000	57,528	0
LCH_IRS Goldus33 20/03/2034 Aud P 6Mbbsw / R 4.5% Swu01Xjv6	2,700,000	0	25,037
LCH_IRS Goldus33 20/09/2033 Aud P 6Mbbsw / R 4.5% Swu01Pdu1	4,700,000	0	47,134
LCH_IRS Goldus33 25/09/2029 Eur P 2.3% / R 6Meurib Swu02Ay55	1,000,000	0	657
LCH_IRS Goldus33 31/12/2034 Eur P 6Meurib / R 2.38% Swu02E1O2	400,000	0	707
LCH_OIS Goldus33 03/19/2030 USD P 3% / R 1Dsofr Swu02Dc95	47,400,000	2,148,964	2,173,299
LCH_OIS Goldus33 03/19/2035 USD P 3.25% / R 1Dsofr Swu02D619	8,760,000	552,715	579,605
LCH_OIS Goldus33 03/19/2055 USD P 3.25% / R 1Dsofr Swu02Dcp9	29,000,000	2,985,427	3,347,664
LCH_OIS Goldus33 12/15/2026 USD P 1.25% / R 1Dsofr Swu01P4T4	2,930,000	0	174,197
LCH_OIS Goldus33 17/06/2030 Cad P 1Dcorra / R 1.5% Swu021Cx8	3,040,000	0	0
LCH_OIS Goldus33 18/09/2029 Gbp P 4% / R 1Dsonia Swu022Dv9	4,300,000	0	27,433
Leidos Holdings Inc. Com	451	56,366	64,971
Lilly Eli & Co. 2.5% Due 08-25-2020	608,000	366,788	324,482
Lilly Eli & Co. 3.7% Due 03-01-2045	365,000	296,417	288,313
Lilly Eli & Co. 3.95% Due 03-15-2049	440,000	354,500	344,804

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Lilly Eli & Co. 4.15% Due 03-15-2059	826,000	707,631	647,536
Lilly Eli & Co. 5.05% Due 08-14-2054	815,000	842,637	756,272
Lilly Eli & Co. 5.1% Due 02-09-2064	1,682,000	1,672,896	1,540,108
Lilly Eli & Co. 5.1% Due 02-09-2064	2,165,000	2,133,447	1,982,362
Lincoln Natl Corp. 4.35% Due 03-01-2048	560,000	607,704	435,407
Lloyds Bank Plc 0%-Var Snr 02/04/2032 USD	800,000	612,000	525,725
Lloyds Bkg Group Plc Formerly 4.55% Due 08-16-2028 Reg	800,000	797,584	785,029
Lloyds Bkg Group Plc 5.679% Due 01-05-2035	2,500,000	2,500,000	2,490,260
Lloyds Bkg Group 3.75% Due 01-11-2027	1,600,000	1,588,928	1,563,993
Lockheed Martin Corp. SR NT 4.15% Due 06-15-2053	1,265,000	1,194,981	1,012,587
Lockheed Martin Corp. SR NT 4.3% Due 06-15-2062	2,600,000	2,580,422	2,062,882
Lockheed Martin Corp. SR NT 4.3% Due 06-15-2062	218,000	178,231	172,965
Lockheed Martin Corp. 4.7% Due 12-15-2031	840,000	839,496	826,997
Lockheed Martin Corp. 5.2% Due 02-15-2055	1,100,000	1,097,995	1,036,767
Lockheed Martin Corp. 5.2% Due 02-15-2064	737,000	701,414	685,377
Lockheed Martin Corp. 5.7% Due 11-15-2054	983,000	975,624	1,001,842
Lockheed Martin Fixed 2.8% Due 06-15-2050	1,021,000	682,076	640,599
Lockheed Martin Fixed 2.8% Due 06-15-2050	620,000	411,476	389,003
Lockheed Martin Fixed 2.8% Due 06-15-2050	1,100,000	1,090,463	690,166
Lockheed Martin 3.8% Due 03-01-2045	1,670,000	1,343,307	1,317,650
Lockheed Martin 4.07% Due 12-15-2042	2,315,000	2,059,509	1,932,070
Lockheed Martin 5.9% Due 11-15-2063	869,000	927,326	909,303
Louisiana Loc Govt Environmental Fa Muni 4.275% Due 02-01-2036 BEO	1,545,000	1,547,817	1,462,431
Louisville Gas & Elec Co. 4.25% Due 04-01-2049	350,000	349,587	278,343
Lowe's Companies Fixed 3.5% Due 04-01-2051	730,000	683,282	498,665
Lowe'sCompanies Inc. 2.8% Due 09-15-2041	800,000	559,051	549,428
Lowe's Companies Inc. 5.75% Due 07-01-2053	2,000,000	2,041,860	1,961,200
Lowes Cos Inc. Fixed 4.55% Due 04-05-2049	949,000	958,466	784,550
Lowes Cos Inc. Fixed 5.8% Due 09-15-2062	1,161,000	1,184,700	1,124,096
Lowes Cos Inc. Fixed 5.8% Due 09-15-2062	500,000	496,220	484,107
Lowes Cos Inc. 3.7% Due 04-15-2046	700,000	696,108	518,661
Lowes Cos Inc. 3.7% Due 04-15-2046	3,055,000	2,629,284	2,263,583
Lowes Cos Inc. 3% Due 10-15-2050	1,015,000	715,097	631,650
Lowes Cos Inc. 3% Due 10-15-2050	2,398,000	1,842,159	1,492,312
Lowes Cos Inc. 4.05% Due 05-03-2047	2,500,000	2,484,100	1,942,652
Lowes Cos Inc. 4.25% Due 09-15-2044	228,000	235,344	176,701
Lowes Cos Inc. 4.45% Due 04-01-2062	435,000	339,265	337,514
Lowes Cos Inc. 4.45% Due 04-01-2062	64,000	50,883	49,657
Lowes Cos Inc. 5.125% Due 04-15-2050 BEO	200,000	270,885	179,231
LPl Finl Holdings Inc. Com	420	134,723	137,134
LYB Intl Fin III LLC 4.2% Due 05-01-2050Reg	1,936,000	1,474,568	1,444,809
LYB Intl Fin III LLC 4.2% Due 05-01-2050Reg	1,705,000	1,306,943	1,272,417
LYB Intl Fin III LLC 4.2% Due 10-15-2049	815,000	841,859	613,353
LYB Intl Fin III 3.625% Due 04-01-2051	773,000	554,234	519,951
Lyft Inc. Cl A Cl A	5,221	84,354	67,351
Lyondellbasell 4.625% Due 02-26-2055	1,225,000	1,204,824	966,323
Lyondellbasell 4.625% Due 02-26-2055	298,000	244,366	235,073
L3Harris Technologies Inc. 5.6% Due 07-31-2053	2,533,000	2,513,592	2,457,676
M & T Bk Corp. 5.385% Due 01-16-2036	4,510,000	4,510,000	4,372,918
M.D.C.Holdings Inc. 3.966% Due 08-06-2061	1,100,000	1,100,000	820,841
Mexican Peso - Cash	786	786	786
Ma Inst Tech 3.067% Due 04-01-2052	245,000	178,164	164,687
Ma Inst Tech 3.885% Due 07-01-2116	3,251,000	3,128,350	2,281,267
Ma Inst Tech 3.885% Due 07-01-2116	1,046,000	1,046,000	733,991
Marathon Pete Corp. Fixed 4.5% Due 04-01-2048	320,000	268,122	250,206
Marathon Pete Corp. 4.75% Due 09-15-2044	1,086,000	867,604	902,154
Marathon Pete Corp. 5.85% Due 12-15-2045	510,000	501,557	485,453
Marathon Pete Corp. 6.5% Due 03-01-2041	500,000	652,770	518,369
Markel Group Inc. SR NT 3.45% Due 05-07-2052	330,000	223,661	219,564
Marriott International 5.35% Due 03-15-2035	1,900,000	1,888,486	1,877,397
Mars Inc. Del 2.375% Due 07-16-2040	2,000,000	1,999,360	1,325,131
Marsh & Mclennan Companies Inc. 5.45% Due 03-15-2053	125,000	127,865	120,881
Marsh & Mclennan Companies Inc. 5.45% Due 03-15-2053	67,000	60,299	64,792
Marsh & Mclennan Cos Inc. SR NT 2.9% Due 12-15-2051	1,643,000	1,207,750	1,024,376
Marsh & Mclennan Cos Inc. SR NT 2.9% Due 12-15-2051	425,000	294,538	264,979
Marsh & Mclennan Cos Inc. SR NT 2.9% Due 12-15-2051	4,688,000	4,676,796	2,922,870

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Marsh & Mclennan Cos Inc. 4.2% Due 03-01-2048	500,000	414,882	405,898
Marsh & Mclennan Cos Inc. 4.35% Due 01-30-2047	360,000	312,253	300,796
Marsh & Mclennan Cos Inc. 4.35% Due 01-30-2047	900,000	894,294	751,989
Marsh & Mclennan Cos Inc. 4.75% Due 03-15-2039	3,000,000	2,997,330	2,778,313
Marsh & Mclennan Cos Inc. 4.75% Due 03-15-2039	180,000	163,899	166,699
Marsh & Mclennan Cos Inc. 5.0% Due 03-15-2035	3,120,000	3,114,696	3,046,884
Marsh & Mclennan Cos Inc. 5.4% Due 03-15-2055	965,000	960,358	926,143
Marsh & Mclennan Cos Inc. 5.4% Due 03-15-2055	186,000	182,453	178,510
Marsh & Mclennan Cos Inc. 5.45% Due 03-15-2054	230,000	229,289	222,407
Marsh & Mclennan Cos Inc. 5.45% Due 03-15-2054	1,000,000	995,350	966,987
Marsh & Mclennan Cos Inc. 5.7% Due 09-15-2053	56,000	58,295	56,212
Marsh & Mclennan Fixed 6.25% Due 11-01-2052	1,000,000	990,100	1,069,355
Marsh & Mclennan 4.9% Due 03-15-2049	295,000	264,863	264,415
Marsh & Mclennan 4.9% Due 03-15-2049	198,000	181,544	177,472
Martin Marietta Materials Inc. 5.5% Due 12-01-2054	680,000	666,441	642,446
Martin Marietta Materials Inc. 5.5% Due 12-01-2054	305,000	298,918	288,156
Maryland St Health & Higher Edl Facs Auth Rev 3.052% Due 07-01-2040 BEO Taxable	2,900,000	2,900,000	2,136,030
Masco. Corp. 4.5% Due 05-15-2047	1,900,000	1,786,899	1,553,997
Massachusetts Mut Life Ins Co. 5.672% Due 12-01-2052	2,200,000	2,200,000	2,105,853
Massachusetts Mut Life Ins Co. 5.672% Due 12-01-2052	380,000	380,000	363,738
Mastercard Inc. Cl A	830	379,468	437,053
Mastercard Inc. 3.65% Due 06-01-2049	150,000	134,976	113,336
Mastercard Inc. 3.65% Due 06-01-2049	1,340,000	1,351,941	1,012,466
Mastercard Inc. 3.85% Due 03-26-2050 Reg	255,000	199,313	197,621
Mastercard Inc. 3.85% Due 03-26-2050 Reg	220,000	189,878	170,496
Mastercard Inc. 3.95% Due 02-26-2048	249,000	227,839	199,831
Mastercard Inc. 3.95% Due 02-26-2048	655,000	614,342	525,661
Mastercard Inc. 4.55% Due 01-15-2035	1,480,000	1,479,980	1,414,336
Mayo Clinic 4.128% Due 11-15-2052	967,000	967,000	789,730
Mcdonald's Corp. 5.45% Due 08-14-2053	145,000	142,998	139,129
Mcdonalds Corp. Fixed 4.6% Due 05-26-2045	172,000	150,949	149,295
Mcdonalds Corp. Fixed 4.6% Due 05-26-2045	25,000	24,992	21,700
Mcdonalds Corp. Medium Term NTS Book 3.625% Due 09-01-2049	1,800,000	1,765,350	1,299,504
Mcdonalds Corp. Medium Term NTS 3.7% Due 02-15-2042	920,000	842,411	720,978
Mcdonalds Corp. 4.875% Due 07-15-2040	188,000	209,895	174,608
McKesson Corp.	770	468,659	438,831
Medtronic Inc. 4.375% Due 03-15-2035	201,000	199,225	188,867
Medtronic Inc. 4.625% Due 03-15-2045	240,000	200,239	213,264
Mem 4.2% Due 07-01-2055	678,000	675,539	544,916
Memorial Hlth Svcs 3.447% Due 11-01-2049	624,000	459,358	443,970
Merck & Co. Inc. 2.9% Due 12-10-2061	833,000	655,611	478,657
Merck & Co. Inc. 2.9% Due 12-10-2061	530,000	322,622	304,548
Merck & Co. Inc. New Com	300	29,512	29,844
Merck & Co. Inc. New Fixed 2.45% Due 06-24-2050	1,004,000	602,667	578,703
Merck & Co. Inc. New Fixed 2.45% Due 06-24-2050	925,000	592,972	533,168
Merck & Co. Inc. New 2.35% Due 06-24-2040	1,941,000	1,461,287	1,315,241
Merck & Co. Inc. New 3.7% Due 02-10-2045	260,000	211,959	201,566
Merck & Co. Inc. New 3.9% Due 03-07-2039	325,000	300,030	275,384
Merck & Co. Inc. New 6.55% Due 09-15-2037	220,000	329,624	243,882
Merck & Co. Inc. 2.75% Due 12-10-2051 BEO	3,985,000	2,713,120	2,419,461
Merck & Co. Inc. 3.6 Due 09-15-2042	270,000	218,511	209,780
Merck & Co. Inc. 4.9% Due 05-17-2044	380,000	355,403	351,224
Merck & Co. Inc. 5.85% Due 06-30-2039	245,000	268,013	253,716
Mercury Gen Corp. 4.4% Due 03-15-2027	2,100,000	2,096,787	2,058,061
Meritage Homes Corp. Com	300	53,242	46,146
Merrill Lynch & Co. 7.75% Due 05-14-2038	3,570,000	4,675,380	4,171,556
Merrill Lynch & Co. 7.75% Due 05-14-2038	530,000	639,726	619,307
Meta Platforms Inc. Com USD 0.000006 Cl 'A'	1,280	400,716	749,453
Meta Platforms Inc. Fixed 4.45% Due 08-15-2052	1,923,000	1,744,698	1,623,465
Meta Platforms Inc. 4.65% Due 08-15-2062	1,966,000	1,772,108	1,675,085
Meta Platforms Inc. 4.65% Due 08-15-2062	3,220,000	2,963,417	2,743,527
Meta Platforms Inc. 4.65% Due 08-15-2062	900,000	898,362	766,824
Meta Platforms Inc. 5.4% Due 08-15-2054	2,087,000	2,078,673	2,022,372
Meta Platforms Inc. 5.4% Due 08-15-2054	83,000	85,536	80,430
Meta Platforms Inc. 5.4% Due 08-15-2054	1,900,000	1,892,419	1,841,163
Meta Platforms Inc. 5.4% Due 08-15-2054	1,105,000	1,130,816	1,070,782

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Meta Platforms Inc. 5.55% Due 08-15-2064	3,950,000	4,024,971	3,867,119
Meta Platforms Inc. 5.55% Due 08-15-2064	3,200,000	3,186,176	3,132,856
Meta Platforms Inc. 5.55% Due 08-15-2064	4,890,000	4,956,554	4,787,395
Meta Platforms Inc. 5.6% Due 05-15-2053	1,402,000	1,403,292	1,404,422
Meta Platforms Inc. 5.75% Due 05-15-2063	847,000	870,276	856,730
Meta Platforms Inc. 5.75% Due 05-15-2063	1,600,000	1,595,232	1,618,380
Meta Platforms Inc. 5.75% Due 05-15-2063	1,450,000	1,434,294	1,466,657
Methodist Hosp Houston Tex 2.705% Due 12-01-2050/08-27-2020 Reg	465,000	413,610	287,780
Metlife Inc. Fixed 10.75% Due 08-01-2069	630,000	976,387	840,762
Metlife Inc. SR NT 5.3% Due 12-15-2034	920,000	922,322	917,057
Metlife Inc. 4.125% Due 08-13-2042	470,000	422,112	390,224
Metlife Inc. 4.125% Due 08-13-2042	5,000,000	4,842,499	4,151,317
Metlife Inc. 4.875% Due 11-13-2043	500,000	444,860	454,391
Metlife Inc. 5.25% Due 01-15-2054	2,750,000	2,727,890	2,578,547
Mettler-Toledo Intl Inc. Com	196	263,924	239,841
Michigan Fin Auth Rev Muni 3.384% Due 12-01-2040	850,000	850,000	679,710
Micron Tech Inc. 4.185% Due 02-15-2027	1,700,000	1,730,430	1,675,919
Micron Technology Inc. SR NT 3.477% Due 11-01-2051	1,200,000	851,855	811,940
Micron Technology Inc. SR NT 3.477% Due 11-01-2051	2,138,000	2,138,000	1,446,607
Micron Technology Inc. 3.366% Due 11-01-2041	1,104,000	1,104,000	807,099
Micron Technology Inc. 3.366% Due 11-01-2041	1,100,000	1,100,000	804,175
Microsoft Corp. Com	3,728	916,901	1,571,352
Microsoft Corp. Fixed 4.5% Due 02-06-2057	370,000	348,595	331,638
Microsoft Corp. SR NT 2.5% Due 09-15-2050	875,000	839,914	530,330
Microsoft Corp. 2.525% Due 06-01-2050 BEO	8,518,000	6,950,462	5,257,776
Microsoft Corp. 2.525% Due 06-01-2050 BEO	6,750,000	4,977,257	4,166,470
Microsoft Corp. 2.675% Due 06-01-2060 BEO	968,000	639,296	569,170
Microsoft Corp. 2.675% Due 06-01-2060 BEO	240,000	154,020	141,117
Microsoft Corp. 2.675% Due 06-01-2060 BEO	1,883,000	1,283,176	1,107,177
Microsoft Corp. 2.921% Due 03-17-2052 USD	17,250,000	14,697,025	11,434,938
Microsoft Corp. 3.45% Due 08-08-2036	115,000	101,168	100,282
Microsoft Corp. 3.7% Due 08-08-2046	2,154,000	2,190,723	1,725,723
Microsoft Corp. 4.5% Due 06-15-2047	500,000	492,223	451,583
Microsoft Corp. 4.75% Due 11-03-2055	965,000	857,924	891,373
Microsoft Corp. 4% Due 02-12-2055	395,000	341,549	319,624
Midamerican Energy Co. 2.7% Due 08-01-2052	420,000	279,065	254,575
Midamerican Energy Co. 3.15% Due 04-15-2050	1,156,000	875,270	776,922
Midamerican Energy Co. 3.65% Due 08-01-2048	105,000	72,484	77,934
Midamerican Energy Co. 3.65% Due 08-01-2048	1,245,000	1,128,657	924,071
Midamerican Energy Co. 3.95% Due 08-01-2047	749,000	858,812	583,228
Midamerican Energy Co. 4.25% Due 07-15-2049	905,000	787,433	734,889
Midamerican Energy Co. 4.25% Due 07-15-2049	1,200,000	1,009,212	974,439
Midamerican Energy Co. 4.25% Due 07-15-2049	158,000	166,105	128,301
Midamerican Energy Co. 4.25% Due 05-01-2046	340,000	300,509	280,592
Midamerican Energy Co. 5.3% Due 02-01-2055	2,024,000	1,998,874	1,915,047
Midamerican Energy 4.4% Due 10-15-2044	905,000	925,792	774,013
Midamerican Energy 4.4% Due 10-15-2044	1,000,000	993,990	855,263
Midamerican Energy 4.8% Due 09-15-2043	475,000	484,011	427,313
Midamerican Energy 5.15% Due 11-15-2043	4,000,000	3,976,360	3,799,659
Midamerican Energy 5.858% Due 09-15-2054	1,000,000	1,009,395	1,018,532
Midamerican Energy 5.858% Due 09-15-2054	1,230,000	1,352,157	1,252,794
Midamerican Energy 5.858% Due 09-15-2054	1,000,000	1,071,120	1,018,532
Midamerican Energy 5.95% Due 05-15-2037	335,000	366,373	346,518
Mississippi Power Co. Ser 2021B SR NT 3.1% Due 07-30-2051	315,000	238,846	204,802
Mississippi Power Co. 4.25% Due 03-15-2042	610,000	698,457	508,361
Mitsubishi UFJ Financial Group Inc. 5.426% Due 04-17-2035	245,000	243,204	245,423
Mizuho Finl Group Fltg Rt 2.591% Due 05-25-2031	500,000	500,000	438,725
Mizuho Finl Group Inc. 2.201% Due 07-10-2031	1,100,000	1,100,000	939,839
Molson Coors 4.2% Due 07-15-2046	755,000	627,363	603,436
Molson Coors 5% Due 05-01-2042	315,000	328,817	289,787
Molson Coors 5% Due 05-01-2042	400,000	419,264	367,984
Mondelez Intl Inc. Fixed 2.625% Due 09-04-2050	860,000	545,808	504,355
Monster Beverage Corp. New Com	2,500	131,131	131,400
Moody'S Corporation 4.875% Due 12-17-2048 BEO	535,000	526,055	476,302
Moody'S Corporation 4.875% Due 12-17-2048 BEO	800,000	786,624	712,227
Moodys Corp. Com	90	41,960	42,603

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Moodys Corp. SR NT 2.75% Due 08-19-2041	575,000	561,896	397,533
Moodys Corp. 3.1% Due 11-29-2061	170,000	122,371	101,303
Moodys Corp. 3.25% Due 05-20-2050 Reg	245,000	174,210	163,168
Moodys Corp. 5.25% Due 07-15-2044	245,000	251,664	232,152
Morgan Stanley Fixed 3.217% Due 04-22-2042	2,658,000	2,658,000	1,969,364
Morgan Stanley Fixed 5.516% Due 11-19-2055	4,370,000	4,356,504	4,220,703
Morgan Stanley Fixed 5.516% Due 11-19-2055	1,736,000	1,736,738	1,676,691
Morgan Stanley 0%-Var Snr 02/04/2032 USD	5,300,000	4,497,050	3,440,393
Morgan Stanley 2.239% Due 07-21-2032	4,100,000	4,100,000	3,398,249
Morgan Stanley 2.802% Due 01-25-2052	3,000,000	3,000,000	1,835,376
Morgan Stanley 2.802% Due 01-25-2052	6,549,000	4,371,432	4,006,626
Morgan Stanley 3.971% Due 07-22-2038	600,000	557,382	510,492
Morgan Stanley 4.3% Due 01-27-2045	725,000	719,563	598,119
Morgan Stanley 4.3% Due 01-27-2045	975,000	848,924	804,367
Morgan Stanley 4.375% Due 01-22-2047	455,000	399,428	380,397
Morgan Stanley 4.375% Due 01-22-2047	500,000	526,165	418,018
Morgan Stanley 4.457% Due 04-22-2039	1,300,000	1,301,105	1,164,596
Morgan Stanley 4.889% Due 07-20-2033	700,000	667,422	678,313
Morgan Stanley 5.32% Due 07-19-2035	1,900,000	1,900,000	1,869,536
Morgan Stanley 5.597% Due 03-24-2051	744,000	797,871	736,580
Morgan Stanley 5.597% Due 03-24-2051	710,000	732,550	702,919
Morgan Stanley 5.831% Due 04-19-2035	1,800,000	1,800,000	1,837,563
Morgan Stanley 5.94% Due 02-07-2039	469,000	477,198	471,201
Morgan Stanley 6.375% Due 07-24-2042	6,000,000	6,792,410	6,490,690
Motorola Solutions Inc	727	252,346	336,041
Motorola Solutions Inc. 2.3% Due 11-15-2030/08-14-2020 Reg	1,100,000	1,097,822	942,417
Motorola Solutions 5.5% Due 09-01-2044	849,000	807,566	818,162
MPLX LP Fixed 4.9% Due 04-15-2058	700,000	635,376	566,269
MPLX LP Fixed 5.2% Due 03-01-2047	1,100,000	1,009,063	980,540
MPLX LP Fixed 5.2% Due 12-01-2047	325,000	348,879	287,635
MPLX LP SR NT 4.95% Due 03-14-2052	440,000	381,803	370,420
MPLX LP SR NT 4.95% Due 03-14-2052	700,000	692,874	589,305
MPLX LP 4.7% Due 04-15-2048	925,000	805,939	759,000
MSCI Inc. Com USD0.01	120	72,647	72,001
Mt Nittany Med Ctr Fixed 3.799% Due 11-15-2052	335,000	253,421	245,723
Mt Sinai Hosp New 3.737% Due 07-01-2049	655,000	485,616	430,287
Mylan Inc. 5.4% Due 11-29-2043	215,000	167,270	192,567
Mylan Inc. Formerly Fixed 5.2% Due 04-15-2048	175,000	219,571	145,034
New Zealand Dollar - Cash	243	243	243
Nasdaq Inc. 3.25% Due 04-28-2050 Reg	375,000	319,721	251,136
Nasdaq Inc. 5.95% Due 08-15-2053	472,000	469,314	476,667
Nasdaq Inc. 6.1% Due 06-28-2063	251,000	249,512	255,803
Nasdaq Inc. 6.1% Due 06-28-2063	1,061,000	1,122,459	1,081,301
Nasdaq Inc. 6.1% Due 06-28-2063	1,430,000	1,477,980	1,457,362
National Retail Pptys Inc. 4.8% Due 10-15-2048	300,000	295,761	253,819
National Secs Clearing Corp. 5.1% Due 11-21-2027	1,400,000	1,399,566	1,414,134
Nationwide Childrens Hosp Taxable Bd Ser2022A 3/A4 4.556% Due 11-01-2052	245,000	220,390	214,344
Nationwide Finl 3.9% Due 11-30-2049	1,260,000	1,253,801	925,625
Natl Australia Bk 2.99% Due 05-21-2031	4,000,000	4,000,000	3,457,782
Nature Conservancy 3.957% Due 03-01-2052	395,000	397,635	315,379
Natwest Group Plc 5.778% Due 03-01-2035	1,700,000	1,700,000	1,711,215
Natwest Group Plc 5.847% Due 03-02-2027	1,700,000	1,696,175	1,717,098
Nbcuniversal Media 4.45% Due 01-15-2043	940,000	838,686	801,377
Nestle Holdings Inc. 4% Due 09-24-2048	535,000	432,601	426,056
Netapp Inc. Com Stk	1,026	121,285	119,098
Netflix Inc. Com Stk	170	119,903	151,524
Neuberger Berman 4.875% Due 04-15-2045	2,000,000	1,885,912	1,651,500
Nevada Power Co. Gen & Ref NT 5.9% Due 05-01-2053	330,000	330,668	331,562
Nevada Power Co. 5.375% Due 09-15-2040	465,000	534,792	447,860
Nevada Power Co. 6.0% Due 03-15-2054	1,295,000	1,272,353	1,324,427
New England Power Co. 3.8% Due 12-05-2047	755,000	773,555	560,276
New Issue Home Depot 30Yr USD 3.625% Due 04-15-2052	6,000,000	5,871,780	4,354,144
New Issue Home Depot 30Yr USD 3.625% Due 04-15-2052	526,000	395,357	381,713
New York Life Ins 6.75% Due 11-15-2039	4,550,000	6,161,195	5,046,165
New York St Urban Dev Corp. Rev 5.77% Due 03-15-2039 BEO Taxable	150,000	177,480	151,481
New York Times Co. Cl A Isin #US 6501111073	2,800	151,849	145,740

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Newmont Corp/Newcrest Fin Pty Ltd. 3.25% Due 05-13-2030	500,000	497,892	459,486
Newmont Corp/Newcrest Fin Pty Ltd. 5.75% Due 11-15-2041	258,000	264,272	256,946
Newmont Corp/Newcrest Fin Pty Ltd. 5.75% Due 11-15-2041	300,000	301,543	298,774
Newmont Mng Corp. 6.25% Due 10-01-2039	1,180,000	1,350,515	1,241,841
Nextera Energy Cap Holdings Inc. 3.0% Due 01-15-2052	3,000,000	2,993,430	1,876,273
Nike Inc. 3.875% Due 11-01-2045	355,000	291,945	280,172
Nisource Fin Corp. 3.95% Due 03-30-2048	400,000	312,292	305,311
Nisource Fin Corp. 4.375% Due 05-15-2047	425,000	368,020	347,842
Nisource Fin Corp. 4.375% Due 05-15-2047	2,500,000	2,497,950	2,046,130
Nisource Fin Corp. 4.375% Due 05-15-2047	3,500,000	3,611,955	2,864,583
Nisource Fin Corp. 4.8% Due 02-15-2044	935,000	825,087	825,589
Nisource Fin Corp. 4.8% Due 02-15-2044	411,000	380,195	362,906
Nisource Fin Corp. 5.25% Due 02-15-2043	598,000	558,138	557,471
Nisource Fin Corp. 5.25% Due 02-15-2043	440,000	587,382	410,180
Nisource Fin Corp. 5.65% Due 02-01-2045	946,000	1,125,213	924,611
Nisource Fin Corp. 5.8% Due 02-01-2042	1,480,000	1,695,111	1,434,555
Nisource Fin Corp. 5.8% Due 02-01-2042	295,000	362,275	285,942
Nisource Fin Corp. 5.95% Due 06-15-2041	764,000	801,483	772,920
Nisource Fin Corp. 5.95% Due 06-15-2041	227,000	223,157	229,650
Nisource Inc. 5.0% Due 06-15-2052	131,000	126,850	116,112
Nisource Inc. 5.35% Due 04-01-2034	190,000	197,896	188,476
NNN Reit Inc. SR NT 3% Due 04-15-2052	2,300,000	2,246,732	1,398,855
NNN Reit Inc. SR NT 3% Due 04-15-2052	82,000	66,662	49,872
Nomura Holdings Inc. Fixed 2.679% Due 07-16-2030	1,300,000	1,300,000	1,131,159
Nomura Holdings Inc. 3.103% Due 01-16-2030	600,000	600,000	541,532
Nomura Holdings Inc. 6.181% Due 01-18-2033	900,000	900,000	935,363
Norfolk Southern Corp. 4.55% Due 06-01-2053	935,000	787,672	784,465
Norfolk Southern Corp. 5.35% Due 08-01-2054	1,300,000	1,292,408	1,239,459
Norfolk Southern Corp. 5.35% Due 08-01-2054	857,000	879,268	817,089
Norfolk Southn Corp. SR NT 2.9% Due 08-25-2051	566,000	442,683	348,909
Norfolk Southn Corp. SR NT 2.9% Due 08-25-2051	655,000	447,682	403,772
Norfolk Southn Corp. 3.155% Due 05-15-2055	290,000	234,193	183,656
Norfolk Southn Corp. 3.155% Due 05-15-2055	218,000	194,155	138,059
Norfolk Southn Corp. 3.155% Due 05-15-2055	3,992,000	3,021,207	2,528,125
Norfolk Southn Corp. 3.7% Due 03-15-2053	660,000	656,119	474,893
Norfolk Southn Corp. 3.7% Due 03-15-2053	395,000	296,147	284,216
Norfolk Southn Corp. 4.15% Due 02-28-2048	923,000	867,231	735,298
Norfolk Southn Corp. 5.95% Due 03-15-2064	64,000	67,242	65,795
Norfolk Southn Fixed 3.942% Due 11-01-2047	200,000	170,962	153,927
Norfolk Southn Fixed 3.942% Due 11-01-2047	1,512,000	1,302,393	1,163,691
Norfolk Southn Fixed 4.05% Due 08-15-2052	1,605,000	1,535,645	1,233,499
Norfolk Southn Fixed 4.1% Due 05-15-2049	535,000	560,320	420,135
Norfolk Southn 3.05% Due 05-15-2050	332,000	221,998	214,986
Norfolk Southn 3.95 Due 10-01-2042	1,146,000	930,176	921,375
Norfolk Southn 3.95 Due 10-01-2042	505,000	416,741	406,016
Norfolk Southn 4.45% Due 06-15-2045	797,000	892,640	674,845
Norfolk Southn 4.65% Due 01-15-2046	380,000	338,306	330,189
Norfolk Southn 4.837% Due 10-01-2041	650,000	647,719	593,504
Northern Sts Power Co. Minn 1St Mtg Bd 3.2%04-01-2052	141,000	107,232	94,728
Northern Sts Power Co. Minn 2.6% Due 06-01-2051 Reg	428,000	351,303	255,820
Northern Sts Power Co. Minn 2.6% Due 06-01-2051 Reg	253,000	248,239	151,221
Northern Sts Power Co. Minn 3.6% Due 09-15-2047	350,000	270,074	258,891
Northern Sts Power Co. Minn 4.5% Due 06-01-2052 BEO	365,000	315,502	306,833
Northern Sts Power Co. Minn 4.5% Due 06-01-2052 BEO	328,000	298,588	275,730
Northern Sts Power Co. Minn 5.4% Due 03-15-2054	420,000	450,383	404,315
Northn Sts Power Co. 2.9% Due 03-01-2050	380,000	259,441	243,526
Northn Sts Power Co. 2.9% Due 03-01-2050	687,000	428,665	440,269
Northn Sts Power Co. 3.6% Due 05-15-2046	2,173,000	2,193,266	1,623,328
Northn Sts Power Co. 3.6% Due 05-15-2046	165,000	144,294	123,262
Northn Sts Power Co. 4.125% Due 05-15-2044	390,000	493,994	319,641
Northn Sts Power Co. 5.35% Due 11-01-2039	685,000	716,120	673,261
Northrop Grumman Corp. Com	690	339,048	323,810
Northrop Grumman Corp. 4.95% Due 03-15-2053	206,000	189,733	184,151
Northrop Grumman Corp. 4.95% Due 03-15-2053	410,000	382,095	366,514
Northrop Grumman Corp. 5.2% Due 06-01-2054	744,000	758,652	692,046
Northrop Grumman Fixed 5.25% Due 05-01-2050	1,600,000	1,592,218	1,500,427
Northrop Grumman 4.03% Due 10-15-2047	1,440,000	1,398,898	1,131,323

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
Northrop Grumman 4.03% Due 10-15-2047	3,406,000	3,250,070	2,675,893
Northrop Grumman 4.75% Due 06-01-2043	660,000	597,175	591,997
Northrop Grumman 5.15% Due 05-01-2040	440,000	539,668	421,321
Northwell Healthcare Inc. 3.809% Due 11-01-2049	59,000	44,269	43,589
Northwell Healthcare Inc. 4.26% Due 11-01-2047	479,000	479,000	383,365
Northwestern Univ Fixed 3.688% Due 12-01-2038	340,000	340,000	290,133
Northwestern Univ 4.643% Due 12-01-2044	595,000	571,146	544,556
Novant Health Inc. 3.168% Due 11-01-2051	2,735,000	2,735,000	1,809,707
Novant Health Inc. 3.318% Due 11-01-2061	395,000	395,000	251,043
Novartis Cap Corp. 3.7% Due 09-21-2042	190,000	197,121	153,153
Novartis Cap Corp. 4.4% Due 05-06-2044	1,500,000	1,487,940	1,316,967
Novartis Cap Corp. 4.4% Due 05-06-2044	1,520,000	1,355,579	1,334,527
Novartis Cap Corp. 4.7% Due 09-18-2054	2,610,000	2,591,389	2,307,284
NRG Energy Inc. Com New	2,800	263,553	252,616
NT Collective Short Term Invt Fd	-	0	0
NT Collective Short Term Invt Fd	-	0	0
NT Collective Short Term Invt Fd	1	1	1
NT Collective Short Term Invt Fd	13,621	13,621	13,621
NT Collective Short Term Invt Fd	-	0	0
NT Collective Short Term Invt Fd	1	1	1
NT Collective Short Term Invt Fd	-	0	0
NT Collective Short Term Invt Fd	12,725,757	12,725,757	12,725,757
NT Collective Short Term Invt Fd	4,830,267	4,830,267	4,830,267
NT Collective Short Term Invt Fd	153,753	153,753	153,753
NT Collective Short Term Invt Fd	13,403,512	13,403,512	13,403,512
NT Collective Short Term Invt Fd	4,179,448	4,179,448	4,179,448
NT Collective Short Term Invt Fd	108	108	108
NT Collective Short Term Invt Fd	-	0	0
NT Collective Short Term Invt Fd	-	0	0
NT Collective Short Term Invt Fd	184,894,378	184,894,378	184,894,378
NT Collective Short Term Invt Fd	-	0	0
Nucor Corp. Fixed 2.979% Due 12-15-2055	240,000	185,533	142,773
Nucor Corp. NT 3.85% Due 04-01-2052	1,120,000	1,089,290	830,133
Nucor Corp. 4.4% Due 05-01-2048	175,000	223,134	145,905
Nutrien Ltd. Fixed 3.95% Due 05-13-2050	1,033,000	773,843	770,375
Nutrien Ltd. Fixed 5.25% Due 01-15-2045	280,000	333,514	257,324
NV Power Co. Nv Power Co. 6.75 Due 07-01-2037 BEO	185,000	251,478	202,965
Nvidia Corp. Com	16,150	776,668	2,168,784
Nvidia Corp. 3.5% Due 04-01-2040	354,000	303,469	292,958
Nvidia Corp. 3.5% Due 04-01-2050	1,042,000	952,389	775,474
Nvidia Corp. 3.5% Due 04-01-2050	1,415,000	1,145,740	1,053,067
Nvidia Corp. 3.5% Due 04-01-2050	691,000	689,217	514,254
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.125% Due 02-15-2042	255,000	252,215	177,643
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.125% Due 02-15-2042	849,000	826,342	591,446
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 05-11-2041	2,850,000	2,716,329	2,083,519
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 05-11-2041	790,000	774,150	577,537
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 11-30-2051	110,000	73,702	70,644
NXP B V / NXP Fdg LLC / NXP USA Inc. SR NT 3.25% Due 11-30-2051	2,309,000	1,668,863	1,482,891
NXP B V / NXP Fdg LLC SR NT 5.35% Due 03-01-2026	800,000	799,976	803,133
NXP B V/NXP Fdg LLC/NXP USA Inc. 4.3% Due 06-18-0209	1,000,000	996,540	970,883
NYU Hosps Ctr 4.368% Due 07-01-2047	2,325,000	2,325,000	1,983,116
NYU Hosps Ctr 4.784% Due 07-01-2044	1,934,000	1,934,000	1,745,650
O Reilly Automotive Inc. New Com US D0.01	53	63,431	62,847
Occidental Pete Corp. SR NT 6.45% Due 09-15-2036	163,000	190,611	167,145
Occidental Pete Corp. 6.05% Due 10-01-2054	1,800,000	1,791,936	1,707,822
Occidental Pete 4.4% Due 04-15-2046	925,000	708,795	686,365
Occidental Pete 4.625% Due 06-15-2045	440,000	338,350	333,150
Occidental Pete 8.875% Due 07-15-2030	1,200,000	1,381,514	1,370,463
Oglethorpe Power Corp. 3.75% Due 08-01-2050	775,000	563,673	552,301
Oglethorpe Power Corp. 4.5% Due 04-01-2047	1,061,000	970,822	870,221
Oglethorpe Power Corp. 5.05% Due 10-01-2048	475,000	444,428	418,699

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Ohio Power Co. SR NT 2.9% Due 10-01-2051	1,592,000	1,051,104	957,874
Ohio Power Co. 4.15% Due 04-01-2048	1,996,000	1,988,779	1,533,025
Ohiohealth Corp. Fixed 3.042% Due 11-15-2050	150,000	106,307	100,873
Oklahoma Dev Fin Auth Rev Muni 4.714% Due 05-01-2052 Reg	335,000	335,000	304,909
Omega Healthcare Fixed 3.25% Due 04-15-2033	741,000	733,315	619,885
Omega Healthcare Invs Inc. 4.75% Due 01-15-2028	2,500,000	2,505,353	2,465,964
Oncor Elec Delivery Co. LLC Corp. 3.8% Due 06-01-2049	170,000	200,364	128,462
Oncor Elec Delivery Co. LLC Corp. 3.8% Due 06-01-2049	290,000	334,068	219,141
Oncor Elec Delivery Co. LLC 3.1% Due 09-15-2049	635,000	502,048	417,050
Oncor Elec Delivery Co. LLC 3.7% Due 05-15-2050 Reg	670,000	570,399	490,483
Oncor Elec Fixed 2.7% Due 11-15-2051	790,000	507,662	466,527
Oncor Elec Fixed 2.7% Due 11-15-2051	678,000	410,547	400,386
Oncor Elec Fixed 4.1% Due 11-15-2048	340,000	281,931	269,201
Oncor Elec Fixed 4.6% Due 06-01-2052	660,000	599,813	553,492
Oncor Elec Fixed 4.95% Due 09-15-2052	1,645,000	1,533,125	1,471,793
Oncor Elec Fixed 4.95% Due 09-15-2052	900,000	895,806	805,236
Oncor Elec Fixed 4.95% Due 09-15-2052	4,400,000	4,189,328	3,936,710
Oncor Elec 3.75% Due 04-01-2045	490,000	481,004	376,875
Oncor Elec 5.25% Due 09-30-2040	180,000	203,373	174,931
Oncor Elec 5.3 Due 06-01-2042	221,000	242,178	211,732
Oncor Elec 5.3 Due 06-01-2042	900,000	899,730	862,255
One Gas Inc. 4.658% Due 02-01-2044	2,200,000	2,199,978	1,925,611
Oneok Inc. New Fixed 4.5% Due 03-15-2050	175,000	120,215	137,510
Oneok Inc. New 3.95% Due 03-01-2050	270,000	189,751	194,984
Oneok Inc. New 4.2% Due 10-03-2047	356,000	238,862	270,156
Oneok Inc. New 4.45% Due 09-01-2049	1,005,000	782,528	784,801
Oneok Inc. New 4.85% Due 02-01-2049	185,000	150,916	153,830
Oneok Inc. New 4.95% Due 07-13-2047	575,000	498,967	486,901
Oneok Inc. New 5.2% Due 07-15-2048	2,300,000	2,278,978	2,028,404
Oneok Inc. New 6.35% Due 01-15-2031 Reg	1,000,000	996,670	1,051,948
Oneok Inc. 5.7% Due 11-01-2054	2,087,000	2,020,128	1,964,671
Oneok Inc. 5.7% Due 11-01-2054	835,000	832,654	786,057
Oneok Inc. 5.85% Due 11-01-2064	620,000	618,128	582,518
Oneok Inc. 5.85% Due 11-01-2064	2,900,000	2,891,242	2,724,682
Oneok Inc. 6.1% Due 11-15-2032 BEO	1,100,000	1,099,109	1,139,458
Oneok Inc. 6.625% Due 09-01-2053	201,000	217,695	211,577
Oneok Partners LP 6.125 Due 02-01-2041	1,800,000	1,933,110	1,794,091
Oneok Partners LP 6.2% Due 09-15-2043	500,000	544,620	499,380
Oracle Corp. Fixed 3.65% Due 03-25-2041	2,814,000	2,440,870	2,196,514
Oracle Corp. Fixed 3.85% Due 04-01-2060	1,565,000	1,154,813	1,077,179
Oracle Corp. Fixed 3.85% Due 04-01-2060	2,700,000	2,399,635	1,858,392
Oracle Corp. Fixed 3.85% Due 04-01-2060	1,456,000	1,063,395	1,002,155
Oracle Corp. Fixed 4.1% Due 03-25-2061	409,000	289,858	294,545
Oracle Corp. Fixed 4.1% Due 03-25-2061	995,000	751,477	716,558
Oracle Corp. 3.6% Due 04-01-2040 Reg	3,095,000	2,867,449	2,423,364
Oracle Corp. 3.6% Due 04-01-2050 Reg	4,485,000	3,151,556	3,144,976
Oracle Corp. 3.6% Due 04-01-2050 Reg	4,857,000	3,810,372	3,405,830
Oracle Corp. 3.85% Due 07-15-2036	207,000	208,806	177,400
Oracle Corp. 3.85% Due 07-15-2036	2,400,000	2,399,640	2,056,816
Oracle Corp. 3.85% Due 07-15-2036	660,000	559,076	565,624
Oracle Corp. 3.95% Due 03-25-2051	2,380,000	1,769,472	1,764,324
Oracle Corp. 3.95% Due 03-25-2051	6,549,000	5,447,078	4,854,855
Oracle Corp. 4.125% Due 05-15-2045	4,427,000	4,220,190	3,495,244
Oracle Corp. 4.125% Due 05-15-2045	250,000	210,998	197,382
Oracle Corp. 4.125% Due 05-15-2045	1,700,000	1,693,013	1,342,199
Oracle Corp. 4.375% Due 05-15-2055	2,500,000	2,488,725	1,959,642
Oracle Corp. 4.5% Due 07-08-2044	400,000	399,804	337,700
Oracle Corp. 4% Due 07-15-2046	2,000,000	1,999,640	1,540,805
Oracle Corp. 4% Due 11-15-2047	925,000	855,343	705,678
Oracle Corp. 4% Due 11-15-2047	3,934,000	4,020,611	3,001,228
Oracle Corp. 5.375 Due 07-15-2040	730,000	739,096	703,532
Oracle Corp. 5.375% Due 09-27-2054	1,640,000	1,635,392	1,511,403
Oracle Corp. 5.5% Due 09-27-2064	2,025,000	2,006,920	1,856,233
Oracle Corp. 5.5% Due 09-27-2064	1,620,000	1,585,762	1,484,986
Oracle Corp. 5.5% Due 09-27-2064	2,000,000	1,992,300	1,833,316
ORL 2024-Glks Mtg Tr 6.20386% Due 12-15-2039	650,000	648,376	650,000
OTC Derivative Cash Coll Pay From Goldman Sachs International	(1,240,000)	(1,240,000)	(1,240,000)

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OTC Derivative Cash Coll Pay To Goldman Sachs	(290,000)	(290,000)	(290,000)
OTC Derivative Cash Collateral Payable To Morgan Stanley	(580,000)	(580,000)	(580,000)
Otis Worldwide Corp. 3.112% Due 02-15-2040 BEO	775,000	739,028	580,231
Ovintiv Inc. 7.1% Due 07-15-2053	1,775,000	1,942,393	1,887,162
Owens Corning New 4.3% Due 07-15-2047	800,000	666,120	638,299
PA Elec Co. 6.15% Due 10-01-2038	300,000	299,355	310,523
PAC Gas & Elec Co. Fixed 3.15% Due 01-01-2026	1,427,000	1,499,863	1,401,870
PAC Gas & Elec Co. Fixed 3.5% Due 06-15-2025	1,100,000	1,168,200	1,092,198
PAC Gas & Elec Co. Fixed 3.75% Due 07-01-2028	600,000	773,510	574,135
PAC Gas & Elec Co. Fixed 4.5% Due 07-01-2040	800,000	910,986	691,274
PAC Gas & Elec Co. Fixed 4.55% Due 07-01-2030	1,579,000	1,791,979	1,528,188
PAC Gas & Elec Co. Fixed 4.95% Due 07-01-2050	700,000	821,212	606,906
PAC Gas & Elec Co. Fixed 4.95% Due 07-01-2050	785,000	691,412	680,602
PAC Gas & Elec Co. Fixed 4.95% Due 07-01-2050	4,440,000	4,544,966	3,849,520
PAC Gas & Elec Co. Fixed 5.9% Due 06-15-2032	800,000	797,592	821,387
PAC Gas & Elec Co. 3.3% Due 08-01-2040	2,189,000	1,605,741	1,639,961
PAC Gas & Elec Co. 3.5% Due 08-01-2050	768,000	510,422	527,135
PAC Gas & Elec Co. 3.5% Due 08-01-2050	2,000,000	1,943,955	1,372,747
PAC Gas & Elec Co. 3.5% Due 08-01-2050	860,000	584,247	590,281
PAC Gas & Elec Co. 4.2% Due 06-01-2041	950,000	735,725	775,101
PAC Gas & Elec Co. 5.9% Due 10-01-2054	490,000	487,643	484,461
Pacific Gas & Elec Co. 3.95% Due 12-01-2047	1,420,000	1,447,079	1,061,909
Pacific Gas & Elec Co. 3.95% Due 12-01-2047	1,500,000	1,598,772	1,121,735
Pacific Gas & Elec Co. 4.0% Due 12-01-2046	615,000	457,750	463,511
Pacific Gas & Elec Co. 4.0% Due 12-01-2046	2,286,000	2,340,479	1,722,906
Pacific Gas & Elec Co. 4.25% Due 03-15-2046	220,000	155,241	174,095
Pacific Gas & Elec Co. 4.45% Due 4-15-2042	625,000	503,925	518,631
Pacific Gas & Elec Co. 4.45% Due 4-15-2042	3,624,000	3,312,154	3,007,228
Pacific Gas & Elec Co. 4.5% Due 12-15-2041	315,000	231,155	256,786
Pacific Gas & Elec Co. 4.6% Due 06-15-2043	1,535,000	1,166,847	1,295,342
Pacific Gas & Elec Co. 4.75% Due 02-15-2044	1,535,000	1,238,903	1,311,653
Pacific Gas & Elec Co. 5.25% Due 03-01-2052	1,422,000	1,362,590	1,275,872
Pacific Gas & Elec Co. 5.25% Due 03-01-2052	100,000	99,638	89,724
Pacific Gas & Elec Co. 5.55% Due 05-15-2029	100,000	99,933	101,607
Pacific Gas & Elec Co. 6.75% Due 01-15-2053	1,700,000	1,691,500	1,855,388
Pacific Gas & Electric Co. 3.75% Due 08-15-2042	780,000	524,721	586,737
Pacific Gas & Electric 4.3% Due 03-15-2045	1,505,000	1,189,595	1,202,572
Pacificorp. Fixed 3.3% Due 03-15-2051	600,000	619,290	391,020
Pacificorp. 2.9% Due 06-15-2052 USD	365,000	219,829	217,455
Pacificorp. 2.9% Due 06-15-2052 USD	2,162,000	2,051,814	1,288,049
Pacificorp. 4.1 Due 02-01-2042	345,000	277,998	278,150
Pacificorp. 4.125% Due 01-15-2049	995,000	1,138,883	773,152
Pacificorp. 4.15% Due 02-15-2050	1,030,000	893,777	795,808
Pacificorp. 5.35% Due 12-01-2053	2,200,000	2,162,560	2,025,819
Pacificorp. 5.5% Due 05-15-2054	1,700,000	1,699,252	1,589,558
Pacificorp. 5.8% Due 01-15-2055	1,800,000	1,789,182	1,752,620
Pacificorp. 5.8% Due 01-15-2055	265,000	263,049	258,025
Pacificorp. 5.8% Due 01-15-2055	351,000	371,312	341,761
Pacificorp. 6.1% Due 08-01-2036	305,000	357,128	316,981
Packaging Corp. Fixed 3.05% Due 10-01-2051	565,000	560,133	363,009
Packaging Corp. Of America 4.05% Due 12-15-2049	175,000	137,424	134,490
Pancanadian Pete 7.2% Due 11-01-2031	400,000	469,096	429,311
Pancanadian Pete 7.2% Due 11-01-2031	1,100,000	1,317,371	1,180,606
Paypal Holdings Inc. 5.25% Due 06-01-2062	215,000	215,138	195,772
Paypal Holdings Inc. 5.5% Due 06-01-2054	265,000	280,108	259,047
Peacehealth 3.218% Due 11-15-2050	725,000	516,051	462,796
PECO Energy Co. Fixed 3.7% Due 09-15-2047	88,000	65,714	66,003
PECO Energy Co. Fixed 3.9% Due 03-01-2048	655,000	511,444	508,714
PECO Energy Co. Fixed 4.375% Due 08-15-2052	508,000	480,509	420,036
PECO Energy Co. 1St & Ref Mtg Bd 2.85% Due 09-15-2051	1,281,000	1,050,460	795,226
PECO Energy Co. 1St & Ref Mtg Bd 3.05% Due 03-15-2051	480,000	296,429	310,803
PECO Energy Co. 3% Due 09-15-2049	1,085,000	758,260	708,645
PECO Energy Co. 3% Due 09-15-2049	2,300,000	2,281,071	1,502,198
PECO Energy Co. 3% Due 09-15-2049	340,000	337,202	222,064
PECO Energy Co. 4.15% Due 10-01-2044	750,000	747,428	618,890
PECO Energy Co. 5.25% Due 09-15-2054	415,000	414,000	393,317
PECO Energy Co. 5.25% Due 09-15-2054	640,000	638,458	606,562

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PECO Energy Co. 5.25% Due 09-15-2054	1,775,000	1,770,722	1,682,261
Pepsico Inc. Fixed 2.625% Due 10-21-2041	900,000	665,200	625,218
Pepsico Inc. SR NT 4 Due 03-05-2042	960,000	810,205	801,947
Pepsico Inc. SR NT 4.875 Due 11-01-2040	1,020,000	992,397	961,328
Pepsico Inc. 2.875% Due 10-15-2049	450,000	290,039	294,229
Pepsico Inc. 3.45% Due 10-06-2046	195,000	193,850	143,528
Pepsico Inc. 3.6% Due 08-13-2042	430,000	321,803	336,266
Pepsico Inc. 3.625% Due 03-19-2050	425,000	325,546	316,898
Pepsico Inc. 4.2% Due 07-18-2052	875,000	793,110	715,052
Pepsico Inc. 4.45% Due 04-14-2046	695,000	616,979	600,977
Pepsico Inc. 5.25% Due 07-17-2054	1,020,000	1,017,399	988,313
Peru Rep 2.78% Due 12-01-2060	1,705,000	1,033,230	895,978
Perusahaan 4% Due 06-30-2050	1,100,000	1,081,113	762,474
Petrleos Mexicanos 6.7% Due 02-16-2032	4,200,000	4,202,154	3,653,808
Petro-Cda 6.8% Due 05-15-2038	84,000	120,532	89,450
Petroleos Mexicanos Gtd NT 6.95% Due 01-28-2060 Reg	302,000	301,549	207,377
Petroleos Mexicanos Gtd NT 7.69% Due 01-23-2050 Reg	8,993,000	7,011,311	6,785,219
Petroleos Mexicanos 10.0% Due 02-07-2033	2,170,000	2,023,525	2,253,399
Petroleos Mexicanos 7.5% Due 144A 20/03/2026	4,605,000	4,605,000	4,605,000
Petroleos 5.95% Due 01-28-2031	2,115,000	1,586,250	1,786,087
Pfizer Inc. Fixed 3.9% Due 03-15-2039	690,000	749,802	582,577
Pfizer Inc. Fixed 3.9% Due 03-15-2039	399,000	340,628	336,881
Pfizer Inc. 2.55% Due 05-28-2040	1,650,000	1,294,630	1,143,797
Pfizer Inc. 2.7% Due 05-28-2050	345,000	234,672	212,572
Pfizer Inc. 4.125% Due 12-15-2046	223,000	172,410	179,866
Pfizer Inc. 4.125% Due 12-15-2046	220,000	185,484	177,446
Pfizer Inc. 4.2% Due 09-15-2048	181,000	158,449	146,811
Pfizer Inc. 4.3% Due 06-15-2043	2,195,000	1,885,548	1,871,723
Pfizer Inc. 4% Due 03-15-2049	250,000	208,605	196,467
Pfizer Inc. 5.6% Due 09-15-2040	226,000	246,835	228,577
Pfizer Investment Enter 5.3% Due 05-19-2053	4,485,000	4,440,010	4,206,029
Pfizer Investment Enter 5.3% Due 05-19-2053	2,020,000	2,050,497	1,894,354
Pfizer Investment Enter 5.3% Due 05-19-2053	9,130,000	9,116,396	8,562,105
Pfizer Investment Enter 5.34% Due 05-19-2063	4,120,000	4,023,098	3,788,103
Pfizer Investment Enter 5.34% Due 05-19-2063	2,971,000	2,845,416	2,731,664
Pfizer Investment Enter 5.34% Due 05-19-2063	1,700,000	1,666,969	1,563,052
PG&E Recovery Fdg LLC SR Secd NT Cl A-3 2.822% Due 07-15-2048	515,000	514,976	361,450
PG&E Recovery Fdg LLC 5.529% Due 06-01-2049	575,000	574,978	571,205
PG&E Recovery Fdg 5.231% Due 06-01-2042	1,010,000	1,009,998	1,001,832
PG&E Recovery Fdg 5.536% Due 07-15-2049	1,120,000	1,125,615	1,116,002
PG&E Wildfire Fixed 4.451% Due 12-01-2047	1,565,000	1,564,951	1,361,070
PG&E Wildfire Recovery Fdg LLC SR Secd Recovery Bd Ser 5.099% Due 06-01-2054	415,000	414,961	392,439
PG&E Wildfire Recovery Fdg LLC SR Secd Recovery Bd Ser 5.212% Due 12-01-2049	1,635,000	1,626,846	1,567,128
PG&E Wildfire 4.674% Due 12-01-2053	1,720,000	1,634,591	1,529,324
PG&E Wildfire 4.722% Due 06-01-2039	935,000	934,941	893,391
PG&E Wildfire 4.722% Due 06-01-2039	600,000	599,962	573,299
PG&E Wildfire 5.081% Due 06-01-2043	710,000	709,965	692,924
Philip Morris International Inc. 3.875% Bds Due 08-21-2042 USD 1000	980,000	881,585	775,844
Philip Morris Intl Com STK NPV	3,600	430,787	433,260
Philip Morris Intl 4.125% Due 03-04-2043	460,000	379,288	374,118
Philip Morris Intl 4.25% Due 11-10-2044	1,400,000	1,374,016	1,147,231
Philip Morris Intl 4.375% Due 11-15-2041	3,800,000	3,552,294	3,236,388
Philip Morris Intl 4.375% Due 11-15-2041	819,000	925,579	697,527
Philip Morris Intl 4.5% Due 03-20-2042	695,000	796,287	602,965
Phillips 66 Co. 4.68% Due 02-15-2045	840,000	882,516	702,727
Phillips 66 Co. 4.9% Due 10-01-2046	805,000	708,866	692,944
Phillips 66 Co. 5.841% Due 03-15-2055	1,520,000	1,516,815	1,401,609
Phillips 66 4.875% Due 11-15-2044	2,500,000	2,642,450	2,161,917
Piedmont Fixed 2.864% Due 01-01-2052	405,000	407,037	250,036
Piedmont Nat Gas 3.64% Due 11-01-2046	115,000	119,398	82,600
Piedmont Natural Gas Co. Inc. 5.4% De 06-15-2033	1,300,000	1,299,987	1,300,236
Pinterest Inc. Cl A Cl A	2,000	61,703	58,000
Plains All Amern Pipeline LP / Paa Fin 5.15% Due 06-01-2042 Reg	250,000	220,905	222,071
Plains All Amern Pipeln LP/Paa 4.9% Due 02-15-2045	5,700,000	5,620,764	4,842,413
Plains All Amern Pipeln LP/Paa 4.9% Due 02-15-2045	2,400,000	2,241,624	2,038,911

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Plains All Amern Pipeln LP/Paa 4.9% Due 02-15-2045	235,000	186,341	199,643
Plains All Amern 6.65% Due 01-15-2037	1,800,000	2,041,362	1,888,147
PNC Finl Svcs Group Inc. 5.401% Due 07-23-2035	2,919,000	3,009,921	2,899,544
Port Auth N Y & N J Taxable-Cons-100D 4.926 Due 10-01-2051 BEO Taxable	600,000	670,152	556,381
Port Auth N Y & N J 4.458% Due 10-01-2062 BEO Taxable	200,000	200,000	167,998
Potomac Elec Power 4.15% Due 03-15-2043	449,000	429,604	371,524
PPL Elec Utils Corp. 3.95% Due 06-01-2047	680,000	732,289	534,355
PPL Elec Utils 4.75 Due 07-15-2043	2,000,000	1,987,320	1,799,953
PPL Electric Utilities Corp. 4.15% Due 06-15-2048	4,500,000	5,010,732	3,638,784
Praxair Inc. NT 2% Due 08-10-2050	190,000	151,970	99,064
Praxair Inc. 3.55% Due 11-07-2042	190,000	220,664	149,596
Precision 3.9% Due 01-15-2043	220,000	183,973	177,144
Presbyterian 4.875% Due 08-01-2052	290,000	279,372	262,831
President & Fellows Harvard College 2.517% Due 10-15-2050/04-21-2020 Reg	620,000	389,943	375,110
Primerica Inc. Com	690	193,809	187,280
Primo Brands Corporation Com USD 0.01	2,100	63,511	64,617
Prin Finl Group 4.625% Due 09-15-2042	250,000	262,270	220,526
Procter & Gamble Co. 3.55% Due 03-25-2040 Reg	335,000	301,527	277,659
Progress Energy 6.5% Due 02-01-2042	610,000	637,750	632,234
Progress Energy 6.5% Due 02-01-2042	397,000	418,652	411,470
Progressive Corp. OH Com	1,370	300,036	328,266
Progressive Corp. Oh 4.125% Due 04-15-2047 Reg	469,000	439,167	378,236
Progressive Corp. 3.7% Due 01-26-2045	485,000	383,965	373,375
Progressive Corp. 3.95% Due 03-26-2050	900,000	892,332	697,257
Progressive Corp. 4.2% Due 03-15-2048	211,000	179,082	172,479
Progressive Corp. 4.2% Due 03-15-2048	695,000	741,451	568,117
Project Grange Bnd/Corp. 6.5% Due 03-20-2045	1,586,586	1,559,000	1,586,586
Prologis LP SR NT 3.05% Due 03-01-2050	235,000	157,838	152,270
Prologis LP 4.375% Due 09-15-2048	240,000	290,234	198,515
Prologis LP 5.0% Due 03-15-2034	1,657,000	1,649,278	1,619,735
Prologis LP 5.25% Due 03-15-2054	389,000	375,400	363,404
Prologis LP 5.25% Due 03-15-2054	1,231,000	1,275,821	1,150,000
Prologis LP 5.25% Due 06-15-2053	1,501,000	1,449,268	1,402,933
Prologis LP 5% Due 01-31-2035	473,000	467,589	462,927
PT Pertamina 4.175% Due 01-21-2050	500,000	500,000	378,028
Pub Storage Com	60	17,946	17,966
Pub Svc Elec & Gas 3.6% Due 12-01-2047	771,000	772,884	569,307
Pub Svc Elec Gas Co. Fixed 3.85% Due 05-01-2049 Reg	675,000	818,518	517,829
Pub Svc Elec Gas Co. Secd Medium Tranche # Tr 00055 3% Due 03-01-2051	566,000	408,589	366,260
Pub Svc Elec Gas Co. Secd 3.95 Due 05-01-2042 Reg	355,000	381,160	289,359
Pub Svc Elec Gas Fixed 2.05% Due 08-01-2050	1,215,000	709,758	643,142
Pub Svc Elec Gas Fixed 2.7% Due 05-01-2050	1,271,000	918,648	776,670
Pub Svc Elec Gas Fixed 3.15% Due 01-01-2050	59,000	41,807	39,767
Public Service Co. Of Colorado 3.6 Due 09-15-2042	210,000	233,310	160,662
Public Service Co. Of Colorado 4.5% Due 06-01-2052	365,000	361,810	302,196
Public Service Colorado 5.75% Due 05-15-2024	1,800,000	1,795,446	1,798,331
Public Service Electric 4.05% Due 05-01-2048	686,000	645,207	545,969
Public Service Electric 5.3% Due 08-01-2054	771,000	823,843	735,108
Public Storage 5.35% Due 08-01-2053	180,000	178,004	171,396
Public Svc Colorado 3.8% Due 06-15-2047	670,000	667,266	497,885
Public Svc Co. Colo Fixed 2.7% Due 01-15-2051	424,000	379,439	251,182
Public Svc Co. Colo 3.2% Due 03-01-2050	998,000	953,715	664,027
Public Svc Co. Colo 3.2% Due 03-01-2050	435,000	362,825	289,431
Public Svc Co. Colo 3.2% Due 03-01-2050	2,400,000	2,368,128	1,596,859
Public Svc Co. Colo 4.05% Due 09-15-2049	4,000,000	3,963,280	3,067,102
Public Svc Co. Colo 4.05% Due 09-15-2049	865,000	797,852	663,261
Public Svc Co. Colo 4.1% Due 06-15-2048	170,000	206,647	132,799
Public Svc Co. Colo 4.1% Due 06-15-2048	900,000	897,543	703,053
Public Svc Co. N H 3.6% Due 07-01-2049	410,000	372,270	298,504
Public Svc Co. N H 3.6% Due 07-01-2049	900,000	897,867	655,253
Puget Energy Inc. New 4.1% Due 06-15-2030	576,000	575,038	543,166
Puget Energy Inc. New 4.1% Due 06-15-2030	600,000	598,998	565,798
Puget Sound Energy Fixed 3.25% Due 09-15-2049	880,000	709,729	588,831
Puget Sound Energy Fixed 4.223% Due 06-15-2048	650,000	707,530	521,466
Puget Sound Energy Fixed 4.223% Due 06-15-2048	259,000	259,000	207,784

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Puget Sound Energy Inc. 5.685% Due 15/06/20545.685% Due 06-15-2054	1,000,000	1,004,549	981,467
Puget Sound Energy 5.795% Due 03-15-2040	585,000	798,750	587,078
PVPTL Bayer US Fin II LLC 4.625% Due 06-25-2038	455,000	373,500	379,086
PVPTL Bayer US Fin II LLC 4.625% Due 06-25-2038	400,000	369,580	333,262
PVPTL Cleveland Elec Illum Co. 3.5% Due 04-01-2028	1,300,000	1,405,092	1,237,811
PVPTL Aadvantage Loyalty LP Ltd./Amern Airls 5.5% Due 04-20-2026 BEO	300,000	311,438	299,343
PVPTL Aia Group Ltd. Global Medium Term 4.95% Due 03-30-2035	249,000	248,094	239,305
PVPTL Aia Group Ltd. 5.4% Due 09-30-2054	660,000	656,410	612,324
PVPTL Air Cda 3.875% Due 08-15-2026 BEO	1,500,000	1,494,875	1,457,415
PVPTL Airbus Group 3.95% Due 04-10-2047	3,000,000	2,963,070	2,363,061
PVPTL Aker BP Asa 5.125% Due 10-01-2034	2,000,000	1,993,660	1,878,521
PVPTL Aker BP Asa 5.8% Due 10-01-2054	812,000	811,265	736,991
PVPTL Alcon Fin Corp. 3.8% Due 09-23-2049 BEO	1,100,000	1,098,042	807,990
PVPTL Alcon Fin Corp. 5.75% Due 12-06-2052/12-06-2022 BEO	1,700,000	1,694,458	1,675,202
PVPTL Alimentation Couche-Tard Inc. SR Nt 4.5% Due 07-26-2047	2,200,000	2,198,922	1,805,802
PVPTL American Transmission Sys Inc. SR NT 5% Due 09-01-2044	665,000	756,622	609,809
PVPTL Amfam Holdings Inc. 3.833% Due 03-11-2051	1,200,000	1,200,000	725,786
PVPTL Amfam Holdings Inc. 3.833% Due 03-11-2051	3,000,000	3,000,523	1,814,465
PVPTL Anglo Amern Cap Plc 6.0% Due 04-05-2054	1,395,000	1,439,009	1,378,617
PVPTL AP Moller Maersk AS NT 144A 4.5% Due 06-20-2029/06-20-2019 BEO	1,000,000	993,880	979,279
PVPTL APA Infrastructure Ltd. 4.25% Due 07-15-2027	3,000,000	2,979,150	2,951,396
PVPTL AS Mileage Plan Ip Ltd. 5.021% Due 10-20-2029	515,000	515,000	501,771
PVPTL AS Mileage Plan Ip Ltd. 5.308% Due 10-20-2031	413,000	413,000	403,111
PVPTL Ashtead Cap Inc. 5.95% Due 10-15-2033	1,300,000	1,298,856	1,315,738
PVPTL AT T REI II MU-Pty LE-BA Pass-Th Tr 144A 6.088% Due 12-15-2044	8,580,000	8,631,480	8,631,480
PVPTL Aviation Cap Group LLC SR NT 144A 3.5% Due 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,198,510
PVPTL Aviation Cap Group LLC 5.375% Due 07-15-2029	1,500,000	1,488,690	1,500,755
PVPTL Avolon Holdings Fdg Ltd. 2.528% Due 11-18-2027	1,573,000	1,586,229	1,458,468
PVPTL BAE Systems Plc 5.5% Due 03-26-2054	926,000	910,638	902,902
PVPTL Banco. Btg Pactual S A Cayman Is Brh 4.5% Due 01-10-2025	600,000	596,610	596,913
PVPTL Bayer US Fin II LLC 4.4% Due 07-15-2044 BEO	965,000	733,412	723,867
PVPTL Bayer US Fin II LLC 4.7% Due 07-15-2064	160,000	113,272	114,718
PVPTL Bayer US Fin LLC 6.5% Due 11-21-2033	800,000	808,080	813,754
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	4,600,000	4,702,108	4,645,075
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	530,000	534,559	535,193
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	1,100,000	1,099,582	1,110,779
PVPTL Bayer US Fin LLC 6.875% Due 11-21-2053	1,726,000	1,749,528	1,742,913
PVPTL Bayer US Finance LLC 6.25% Due 01-21-2029	500,000	502,448	509,998
PVPTL Bimbo Bakeries USA Inc. 4.0% Due 05-17-2051 BEO	400,000	393,268	289,394
PVPTL Blackstone Holdings Fin L L C SR NT 144A 3.5% Due 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	903,698
PVPTL Blackstone Holdings Finance 3.2% Due 01-30-2052 BEO	300,000	276,900	196,175
PVPTL Blackstone Private Cre 6.0% Due 11-22-2034	2,921,000	2,853,759	2,853,638
PVPTL BNP Paribas SR Non Pfd Med 4.4% Due 08-14-2028	1,400,000	1,383,073	1,360,342
PVPTL BNP Paribas 2.824% Due 01-26-2041 Reg	4,300,000	4,300,000	2,921,594
PVPTL BNP Paribas 7.375% Due 12-31-2049	400,000	404,000	397,113
PVPTL BNP Paribas 7.75% Due 12-30-2049 BEO	1,077,000	1,118,384	1,100,990
PVPTL Boeing Co. The 7.008% Due 05-01-2064	2,445,000	2,493,684	2,599,021
PVPTL Boeing Co. The 7.008% Due 05-01-2064	3,768,000	3,921,730	4,005,362
PVPTL Boeing Co. The 7.008% Due 05-01-2064	774,000	783,712	822,758
PVPTL Boeing Co. The 7.008% Due 05-01-2064	5,700,000	5,705,698	6,059,067
PVPTL Boston Gas Co. SR NT 144A 4.487% Due 02-15-2042 BEO	1,100,000	1,114,707	905,935
PVPTL Boston Gas Co. 6.119% Due 07-20-2053	900,000	900,000	888,198
PVPTL BPCE SA 5.716% Due 01-18-2030	1,700,000	1,700,000	1,708,346
PVPTL BPCE SA 5.936% Due 05-30-2035	1,600,000	1,620,460	1,586,040
PVPTL BPCE 3.582% Due 10-19-2042	3,000,000	3,000,000	2,135,567
PVPTL British Air 21-1 A PPT 2.9% Due 09-15-2036	629,196	629,196	554,916
PVPTL Broadcom Inc. Avgo 3.187 11/15/36 3.187% Due 11-15-2036/09-30-2021 BEO	925,000	675,524	745,381
PVPTL Broadcom Inc. Avgo 3.187 11/15/36 3.187% Due 11-15-2036/09-30-2021 BEO	1,000,000	854,055	805,817
PVPTL Broadcom Inc. NT 4.926% Due 05-15-2037	652,000	604,165	620,476

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PVPTL Broadcom Inc. NT 4.926% Due 05-15-2037	2,429,000	2,372,584	2,311,559
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	368,000	296,004	287,504
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	3,100,000	3,089,274	2,421,906
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	1,863,000	1,856,554	1,455,488
PVPTL Broadcom Inc. SR NT 3.5% Due 02-15-2041/01-19-2021	1,150,000	933,235	898,449
PVPTL Broadcom Inc. 3.137% Due 11-15-2035 BEO	2,080,000	1,678,170	1,699,001
PVPTL Broadcom Inc. 3.137% Due 11-15-2035 BEO	2,189,000	1,919,476	1,788,035
PVPTL Broadcom Inc. 3.419% Due 04-15-2033 BEO	2,900,000	3,058,339	2,539,110
PVPTL Broadcom Inc. 3.469% Due 04-15-2034 BEO	500,000	506,670	433,461
PVPTL Broadcom Inc. 3.75% Due 02-15-2051	874,000	870,224	651,620
PVPTL Broadcom Inc. 3.75% Due 02-15-2051	4,510,000	3,395,531	3,362,481
PVPTL Broadcom Inc. 3.75% Due 02-15-2051	295,000	226,861	219,941
PVPTL Caixabank S A 6.84% Due 09-13-2034	1,300,000	1,300,000	1,380,479
PVPTL Cameron LNG LLC 144A 3.701% Due 01-15-2039	601,000	505,371	484,599
PVPTL Cameron LNG LLC 3.302% Due 01-15-2035	528,000	492,626	435,843
PVPTL Cameron LNG LLC 3.402% Due 01-15-2038/07-15-2037 BEO	500,000	500,000	415,062
PVPTL Cameron LNG LLC 3.402% Due 01-15-2038/07-15-2037 BEO	240,000	240,000	199,230
PVPTL Cantor Fitzgerald LP 7.2% Due 12-12-2028	1,700,000	1,696,702	1,776,700
PVPTL Cargill Inc. 4.375% Due 04-22-2052	845,000	846,878	697,740
PVPTL Carnival Corp. 4.0% Due 08-01-2028	1,700,000	1,701,250	1,611,253
PVPTL Cassa Depositi E Prestit 5.875% Due 04-30-2029	1,700,000	1,685,737	1,730,938
PVPTL CMO Bx Trust SR 24-King Cl A Fltg Rt 05-15-2039	301,037	301,225	301,225
PVPTL CMO Mill City Mtg Ln Tr 2019-Gs2 Ser 19-Gs2 Cls A1 Var Rt 08-25-2059	189,355	190,547	182,067
PVPTL CMO New Residential Mtg Ln Ser 19-Rpl3 Cl A1 Frn 07-25-2059 BEO	999,400	1,005,280	952,546
PVPTL CMO Towd Pt Mtg Tr 2019-4 Ser 19-4Cls A1 Var Rt Due 07-25-2059 BEO	514,575	519,564	489,501
PVPTL Columbia Pipelines Oper Co. LLC 5.695% Due 10-01-2054	2,300,000	2,299,885	2,166,096
PVPTL Columbia Pipelines Oper Co. LLC 6.497% Due 08-15-2043	89,000	88,998	92,419
PVPTL Columbia Pipelines Oper Co. LLC 6.544% Due 11-15-2053	161,000	160,932	168,971
PVPTL Costar Group Inc. SR NT 2.8% Due 07-15-2030 BEO	600,000	599,526	521,598
PVPTL Cox Communications Inc. New Gtd NT 2.95% Due 10-01-2050	1,600,000	1,587,040	930,496
PVPTL Credit Agricole S A London Brh 4.631% Due 09-11-2028	1,300,000	1,300,000	1,283,545
PVPTL Credit Agricole S A 2.811% Due 01-11-2041 BEO	1,751,000	1,751,000	1,189,604
PVPTL Credit Agricole S A 6.251% Due 01-10-2035	355,000	355,000	356,530
PVPTL CVS Lease Backed Pass Thru Ctf 8.353% Due 07-10-2031	1,560,270	2,006,067	1,679,743
PVPTL DCP Mid Stream Operating 11-03-2036	192,000	199,196	197,528
PVPTL DCP Midstream LLC Defs 6.75 9/15/37 6.75 Due 09-15-2037 BEO	701,000	746,188	753,113
PVPTL Deutsche Telekom AG 3.625% Due 01-21-2050	2,393,000	2,148,583	1,715,618
PVPTL Deutsche Telekom AG 3.625% Due 01-21-2050	1,945,000	1,435,308	1,394,433
PVPTL DT Midstream Inc. 5.8% Due 12-15-2034	2,175,000	2,175,059	2,193,092
PVPTL East Ohio Gas Co. 3.0% Due 06-15-2050	800,000	788,608	490,561
PVPTL Edf S A NT 4.875% Due 01-22-2044	950,000	918,897	821,293
PVPTL Edf S A NT 6% Due 01-22-2114 BEO	1,000,000	969,530	941,371
PVPTL Electricite De France SA 6.0% Due 04-22-2064	900,000	836,430	870,832
PVPTL Electricite De France SA 6.0% Due 04-22-2064	1,335,000	1,232,736	1,291,734
PVPTL Electricite De France 6.9% Due 05-23-2053	405,000	455,653	434,881
PVPTL Enel Fin Intl N V NT 4.75% Due 05-25-2047	2,200,000	2,196,502	1,875,244
PVPTL Enel Fin Intl N V 5.5% Due 06-26-2034	1,800,000	1,770,822	1,781,488
PVPTL Eni S P A 5.95% Due 05-15-2054	1,800,000	1,778,904	1,732,428
PVPTL Ferguson Fin Plc NT 3.25% Due 06-02-2030	500,000	497,760	454,500
PVPTL Foundry Jv Holdco. LLC 6.4% Due 01-25-2038	2,961,000	3,048,942	2,992,767
PVPTL GA Global Fdg Tr 5.5% Due 01-08-2029	1,800,000	1,789,542	1,817,804
PVPTL Glencore Funding LLC 3.375% Due 09-23-2051	2,134,000	1,602,133	1,397,047
PVPTL Glencore Funding LLC 5.893% Due 04-04-2054	357,000	362,830	346,921
PVPTL Global Atlantic Fin Co. 6.75% Due 03-15-2054	225,000	223,484	228,691
PVPTL Goodman US Fin Three LLC 3.7% Due 03-15-2028	1,000,000	996,310	952,528
PVPTL Goodman US Finance Six LLC 5.125% Due 10-07-2034	2,000,000	1,991,040	1,929,725
PVPTL Greensaif Pipelines Bidco. S A R L 5.8528% Due 02-23-2036	1,975,000	1,975,000	1,949,355
PVPTL Hannon Armstrong Sustainable Infl 6.375% Due 07-01-2034	1,425,000	1,414,526	1,386,717
PVPTL Heinz H J Fin Co. Gtd NT 144A 7.125% Due 08-01-2039 BEO	3,050,000	3,724,136	3,410,156
PVPTL Hilton Domestic Oper Co. Inc. 4.0% Due 05-01-2031 BEO	100,000	102,250	89,934
PVPTL Imperial Brands Fin Plc Gtd SR NT 3.875% Due 07-26-2029	2,600,000	2,577,458	2,456,747
PVPTL Imperial Brands Fin Plc 3.5% Due 07-26-2026	700,000	704,840	684,974

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
PVPTL International Flavors & Fragrancesinc. 3.468% Due 12-01-2050 BEO	600,000	599,946	394,040
PVPTL International Flavors & Fragrancesinc. 3.468% Due 12-01-2050 BEO	1,000,000	999,910	656,734
PVPTL Intesa Sanpaolo S P A Rcpts Cl X 144A 5.71% Due 01-15-2026 BEO	1,800,000	1,800,000	1,800,066
PVPTL Intesa Sanpaolo S P A 7.2% Due 11-28-2033	1,200,000	1,198,812	1,298,118
PVPTL Keyspan Gas East Corp. Corpbond 5.819% Due 04-01-2041 BEO	6,750,000	8,660,293	6,513,199
PVPTL Kkr Group Fin Co. Vi LLC SR NT 144A3.75% Due 07-01-2029/07-01-2019 BEO	1,000,000	997,190	945,632
PVPTL LBJ Infrastructure Group LLC SR Secd NT 144A 3.797% Due 12-31-2057	465,000	465,000	312,675
PVPTL Liberty Mut Group Inc. 5.5% Due 06-15-2052/06-06-2022 BEO	1,983,000	1,978,618	1,831,159
PVPTL Loancore 2021-Cre6 Issuer Ltd. Ser 21-Cre6 Cl A Fltg Due 11-15-2038	506,483	485,591	504,843
PVPTL Mass Mutual Life Ins Co. Surplus NT 4.9% Due 04-01-2077	890,000	881,981	719,946
PVPTL Mass Mutual Life Ins Co. Surplus NT 4.9% Due 04-01-2077	2,100,000	2,081,079	1,698,750
PVPTL Massachusetts Electric 5.867% Due 02-26-2054	515,000	515,000	514,001
PVPTL Massachusetts Mut Life Ins Co. Corp. 2.875% Due 10-15-2070	2,338,000	1,911,042	1,512,032
PVPTL Massachusetts Mutual Life Insu Co. New Issue 40Yr 3.2% Due 12-01-2061	1,000,000	992,170	593,681
PVPTL Melco. Resorts Finance Limited 5.75% Due 07-21-2028	800,000	800,000	763,026
PVPTL Mileage Plus Holdings LLC/Mileage Plus In 6.5% Due 06-20-2027	1,450,000	1,564,750	1,459,139
PVPTL Monongahela Power 5.4 Due 12-15-2043 BEO	376,000	375,319	355,448
PVPTL Motiva Enterprises LLC SR NT 144A 6.85% Due 01-15-2040/01-11-2010 BEO	670,000	831,033	697,848
PVPTL Msci Inc. 3.25% Due 08-15-2033 BEO	900,000	900,000	760,370
PVPTL Mutual Of Omaha Ins Co. 6.144% Due 01-16-2064	250,000	250,000	247,177
PVPTL N.W Fla Timber Fin LLC N.W Fl 4.75 Due 03-04-2029	1,105,000	1,088,237	1,045,612
PVPTL Nationwide Bldg Soc SR Non-Pfd 3.96% Due 07-18-2030	1,800,000	1,800,000	1,703,648
PVPTL Nationwide Mut Ins Co. Surplus NT 144A 9.375% Due 08-15-2039 Reg	1,500,000	2,454,810	1,911,860
PVPTL Nationwide Mut Ins Co. 4.35% Due 04-30-2050/04-30-2020 BEO	1,000,000	997,670	748,864
PVPTL Nestle Capital Corporation 5.1% Due 03-12-2054	885,000	862,281	834,694
PVPTL Nestle Holdings Inc. 4.7% Due 01-15-2053	325,000	306,517	287,429
Due 10-06-2050/10-06-2020 BEO	475,000	288,634	284,269
PVPTL New York Life Ins Co. Surplus NT 4.45% Due 05-15-2069	1,810,000	1,796,932	1,401,128
PVPTL New York Life Ins Co. Surplus NT 4.45% Due 05-15-2069	1,349,000	1,270,687	1,044,266
PVPTL New York Life Ins Co. 3.75% Due 05-15-2050	300,000	298,167	218,442
PVPTL New York St Elec & Gas Corp. 144A 3.3% Due 09-15-2049	900,000	895,059	586,323
PVPTL New York State Electric & Gas Corp. 5.3% Due 08-15-2034	190,000	189,529	187,167
PVPTL Nippon Life Ins Co. 2.9% Due 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	931,501
PVPTL Nippon Life Insurance Bds 144A 3.4% Due 01-23-2050/01-23-2030 BEO	200,000	200,000	181,529
PVPTL Nissan Mtr Accep Co. LLC 5.3% Due 09-13-2027	2,000,000	1,999,020	1,976,985
PVPTL Northern Nat Gas Co. Del SR Bd 144A4.3% Due 01-15-2049	2,500,000	2,593,950	1,973,161
PVPTL Northn Nat Gas Co. Del 4.1 Due 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	3,856,841
PVPTL Northwestern Mut Life Ins Co. 3.625% Due 09-30-205	6,262,000	5,578,661	4,197,402
PVPTL NRG Energy Inc. 2.45% Due 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,206,930
PVPTL Nuveen LLC 5.85% Due 04-15-2034	485,000	484,340	491,131
PVPTL Nuveen LLC 5.85% Due 04-15-2034	1,400,000	1,398,096	1,417,697
PVPTL Ohio Natl Life Ins Co. Surplus NT 144A 6.875% Due 06-15-2042 BEO	500,000	500,000	462,718
PVPTL Oncor Electric Delivery Co. 5.55% Due 06-15-2054	945,000	944,603	918,901
PVPTL Pacific Lifecorp. 5.125% Due 01-30-2043	615,000	600,865	567,477
PVPTL Panasonic Corp. 3.113% Due 07-19-2029	1,500,000	1,500,000	1,385,469
PVPTL Penske Truck Leasing Co. LP/Ptl 144A 4.2% Due 04-01-2027/03-20-2017	2,000,000	1,997,220	1,966,275
PVPTL Perusahaan Listrik Negar3 4.125% Due 05-15-2027 Reg	1,700,000	1,682,830	1,660,727
PVPTL Polar Tankers Inc. NT 144A 5.951% Due 05-10-2037/05-10-2007 BEO	324,126	413,990	333,936
PVPTL Prologis Targeted US 5.25% Due 01-15-2035	400,000	397,424	392,942
PVPTL Prosus N V 4.027% Due 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,076,170
PVPTL Roche Holdings Inc. Gtd NT 144A 7% Due03-01-2039 BEO	185,000	221,129	214,019

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PVPTL Roche Holdings Inc. 4.985% Due 03-08-2034	1,520,000	1,523,727	1,505,913
PVPTL Roche Holdings Inc. 2.607% Due 12-13-2051	265,000	166,245	157,945
PVPTL Romania 7.625% Due 01-17-2053	4,230,000	4,672,790	4,275,303
PVPTL Rwe Finance US LLC 6.25% Due 04-16-2054	1,100,000	1,098,372	1,087,713
PVPTL Sabal Trail Transm 4.832% Due 05-01-2048	480,000	479,426	388,797
PVPTL Santos Finance Ltd. 3.649% Due 04-29-2031 BEO	2,200,000	2,200,000	1,937,537
PVPTL Saudi Arabia (Kingdom Of) 5.75% Due 01-16-2054	1,700,000	1,662,464	1,587,152
PVPTL Saudi Arabian Oil Co. Global 5.75% Due 07-17-2054	815,000	794,323	762,210
PVPTL Saudi Arabian Oil Co. 3.5% Due 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	1,412,531
PVPTL Saudi Arabian Oil Co. 5.875% Due 07-17-2064	1,800,000	1,757,502	1,678,644
PVPTL Saudi Arabian Oil Co. 5.875% Due 07-17-2064	1,050,000	1,025,210	979,209
PVPTL Scentre Mgmt Ltd. /Re1 Ltd. As 2 144A 3.75% Due 03-23-2027	2,500,000	2,483,725	2,431,837
PVPTL Siemens Financieringsmaatschappij N V NT 4.4% Due 05-27-2045 BEO	1,750,000	1,737,015	1,522,007
PVPTL Siemens Financieringsmat 2.875% Due 03-11-2041	225,000	224,123	162,594
PVPTL SMB Private ED Ln Tr 2022-D Ser 22-D Cl A1B Var Rt Due 10-15-2058 Reg	1,832,281	1,804,797	1,868,406
PVPTL Smurfit Kappa Treasury Unlimited Co. 5.777% Due 04-03-2054	746,000	739,554	738,318
PVPTL Societe Generale Medium Term NTS Book En Due 01-10-2034/01-10-2023 BEO	1,900,000	1,900,000	1,949,215
PVPTL Societe Generale 7.132% Due 01-19-2055	1,240,000	1,242,806	1,182,572
PVPTL Standard Chartered Plc 3.265% Due 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,641,176
PVPTL Teachers Ins & 4.9% Due 09-15-2044	962,000	961,105	859,811
PVPTL Tennessee Gas Pipeline Co. SR NT 144A 2.9% Due 03-01-2030	3,200,000	3,193,632	2,868,849
PVPTL Texas Eastn Transmission LP SR NT 4.15% Due 01-15-2048	695,000	658,788	535,704
PVPTL Texas Elec Mkt Stabilization FDG NLLC 5.057% Due 08-01-2048 BEO	460,000	459,955	430,331
PVPTL Towd Pt Mtg Tr Fltg Rt Ser 19-Hy2 Cl A1 12-25-2048 BEO	341,912	342,609	349,689
PVPTL Towd Pt Mtg Tr Ser 2019-Hy3 Cl A1A Fltg 12-25-2048	117,735	117,878	120,307
PVPTL Trust 1401 SR NT 144A 6.39% Due 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	2,027,414
PVPTL UBS Group AG SR 3.126% Due 08-13-2030	1,000,000	1,000,000	913,561
PVPTL UBS Group AG Var Rt 05-14-2032	800,000	800,000	696,284
PVPTL UBS Group AG Var Rt 05-14-2032	3,772,000	3,772,000	3,282,979
PVPTL UBS Group AG Var Rt Due 02-11-2043 BEO	4,179,000	4,179,000	3,013,612
PVPTL UBS Group AG Var Rt Due 02-11-2043 BEO	290,000	290,000	209,128
PVPTL UBS Group AG 3.869% Due 01-12-2018	800,000	800,000	770,158
PVPTL UBS Group AG 5.379% Due 09-06-2045	2,480,000	2,480,000	2,365,232
PVPTL UBS Group AG 5.428% Due 02-08-2030	2,000,000	1,999,860	2,013,275
PVPTL UBS Group AG 5.959% Due 01-12-2034	2,500,000	2,500,000	2,556,771
PVPTL UBS Group AG 9.016% Due 11-15-2033	1,095,000	1,290,157	1,328,284
PVPTL UBS Group Fdg Switz AG SR 4.253% Due 03-23-2028	1,700,000	1,700,000	1,652,120
PVPTL United Rentals North Amer Inc. 6.0% Due 12-15-2029 BEO	1,694,000	1,710,940	1,710,115
PVPTL Verizon Communications 4.78% Due 02-15-2035	735,000	721,284	699,869
PVPTL Volkswagen Group Amer 144A 4.625% Due 11-13-2025	4,800,000	4,788,384	4,791,022
PVPTL Woodside Fin Ltd. Gtd NT 3.7% Due 03-15-2028	600,000	599,586	571,606
PVPTL 6297782 LLC 5.584% Due 10-01-2034	1,900,000	1,900,000	1,848,618
PVPTL 7-Eleven Inc. 144A 2.8% Due 02-10-2051 BEO	1,200,000	1,195,404	694,363
PVPTL Nestle Holdings Inc. Gtd NT 2.625% Due 09-14-2051	285,000	176,694	171,563
Qatar Pete Bd 144A 3.3% Due 07-12-2051	1,800,000	1,800,000	1,232,107
Qatar Pete Bd 144A 3.3% Due 07-12-2051	690,000	690,000	472,308
Qualcomm Inc. Com	1,800	277,278	276,516
Qualcomm Inc. 4.3% Due 05-20-2047	600,000	599,904	496,476
Qualcomm Inc. 4.3% Due 05-20-2047	730,000	582,091	604,046
Qualcomm Inc. 4.5% Due 05-20-2052	515,000	402,771	432,443
Qualcomm Inc. 4.8% Due 05-20-2045	780,000	693,813	705,573
Qualcomm Inc. 4.8% Due 05-20-2045	400,000	395,759	361,832
Qualcomm Inc. 4.8% Due 05-20-2045	2,000	2,161	1,809
Qualcomm Inc. 6% Due 05-20-2053	1,085,000	1,135,562	1,135,089
Quest Diagnostics Inc. 5.0% Due 12-15-2034	675,000	672,361	656,581
Ralph Lauren Corp. Cl A Cl A	100	23,041	23,098
Raymond James Finl Inc. 3.75% Due 04-01-2051	210,000	208,725	152,296
Raymond James Finl 4.95% Due 07-15-2046	1,000,000	1,027,010	898,503
Realty Income Corp. Fixed 2.2% Due 06-15-2028	1,700,000	1,679,316	1,555,424
Realty Income Corp. 4.65% Due 03-15-2047	195,000	170,079	168,284

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Realty Income Corp. 4.9% Due 07-15-2033	415,000	400,555	402,333
Realty Income Corp. 5.975% Due 09-01-2054	225,000	221,342	213,925
Realty Income Corp. 5.975% Due 09-01-2054	580,000	570,569	551,451
Regency Centers Corp. 5.25% Due 01-15-2034	253,000	248,540	249,391
Regency Ctrs LP 4.4% Due 02-01-2047	200,000	192,566	164,802
Regency Ctrs LP 4.65% Due 03-15-2049	500,000	498,305	423,388
Regency Ctrs LP 5.1% Due 01-15-2035	356,000	351,411	347,695
Regeneron Fixed 2.8% Due 09-15-2050	315,000	207,281	186,000
Regions Bk Birmingham Ala Mt Sutranche # Sb 00001 6.45% Due 06-26-2037	2,026,000	2,351,795	2,066,030
Regions Finl Corp. 7.375% Due 12-10-2037	160,000	175,214	179,161
Reinsurance Group Amer Inc. Com New Stk	900	201,148	192,267
Renesas Electronics Corp. 2.17% Due 11-25-2026	900,000	871,074	852,429
Republic N Y Corp. 7.2% Due 07-15-2097	220,000	294,610	260,003
Republic Of Chile 5.33% Due 01-05-2054	1,297,000	1,313,149	1,198,817
Republic Of Peru 5.875% Due 08-08-2054	3,028,000	3,076,352	2,885,200
Republic Services Inc. 5.0% Due 12-15-2033	515,000	509,492	506,746
Republic Svcs Inc. 5.7% Due 05-15-2041	335,000	464,481	334,767
Republic Svcs Inc. 5.7% Due 05-15-2041	612,000	654,683	611,575
Republic Svcs Inc. 6.2% Due 03-01-2040	185,000	202,845	196,665
Rexford Indl Rlty 2.125% Due 12-01-2030	1,700,000	1,686,587	1,422,155
Reynolds Amern Inc. Fixed 5.85% Due 08-15-2045	2,900,000	3,144,574	2,765,458
Reynolds Amern Inc. Fixed 5.85% Due 08-15-2045	2,387,000	2,396,596	2,276,258
Reynolds Amern Inc. 7.25% Due 06-15-2037	179,000	223,748	196,839
Reynolds Amern Inc. 7% Due 08-04-2041	1,420,000	1,638,843	1,491,613
Reynolds Amern Inc. 8.125% Due 05-01-2040	570,000	773,972	658,977
Rio Tinto Fin USA Ltd. 2.75% Due 11-02-2051	284,000	180,559	173,517
Rio Tinto Fin USA Ltd. 2.75% Due 11-02-2051	838,000	741,855	511,997
Rio Tinto Fin USA Plc 4.75 Due 03-22-2042 Reg	155,000	201,900	141,214
Rio Tinto Fin USA 5.125% Due 03-09-2053	1,785,000	1,773,308	1,654,239
Rio Tinto Fin USA 5.125% Due 03-09-2053	1,936,000	1,885,334	1,794,177
Roblox Corp. Com USD 0.0001 Cl A	400	19,441	23,144
Rockefeller Fndtn 2.492% Due 10-01-2050	675,000	432,500	408,876
Rogers Communications Inc. 3.7% Due 11-15-2049	1,444,000	1,064,535	1,012,644
Rogers Communications Inc. 3.7% Due 11-15-2049	1,500,000	1,483,890	1,051,916
Rogers Communications Inc. 4.3% Due 02-15-2048	974,000	944,516	762,464
Rogers Communications Inc. 4.3% Due 02-15-2048	365,000	298,526	285,728
Rogers Communications Inc. 4.35% Due 05-01-2049 Reg	618,000	637,048	483,792
Rogers Communications Inc. 4.5 Due 03-15-2043	1,323,000	1,127,797	1,099,465
Rogers Communications Inc. 4.5% Due 03-15-2042	598,000	567,389	505,382
Rogers Communications Inc. 4.5% Due 03-15-2042	685,000	564,108	578,908
Rogers Communications Inc. 4.5% Due 03-15-2042	900,000	890,973	760,609
Rogers Communications Inc. 4.55% Due 03-15-2052	2,071,000	1,869,467	1,659,192
Rogers Communications Inc. 4.55% Due 03-15-2052	2,054,000	2,031,755	1,645,572
Romania (Rep Of) 2.875% Snr Mtn 13/04/42 Eur	2,600,000	3,020,989	1,751,449
Roper Technologies Inc. 4.9% Due 10-15-2034	1,130,000	1,124,520	1,086,486
Royalty Pharma Plc SR NT 3.55% Due 09-02-2050	460,000	318,003	306,771
Royalty Pharma Plc 3.3% Due 09-02-2040	1,110,000	832,968	803,168
Royalty Pharma Plc 3.35% Due 09-02-2051	205,000	134,369	130,336
RPM Intl Inc. 5.25% Due 06-01-2045	20,000	21,246	18,618
RTX Corporation 2.82% Due 09-01-2051	2,315,000	1,536,658	1,406,524
RTX Corporation 2.82% Due 09-01-2051	1,703,000	1,083,687	1,034,691
RTX Corporation 3.03% Due 03-15-2052	875,000	547,830	554,432
RTX Corporation 3.125% Due 07-01-2050	365,000	280,086	239,476
RTX Corporation 3.75% Due 11-01-2046	747,000	760,957	564,548
RTX Corporation 4.05% Due 05-04-2047	1,600,000	1,595,584	1,257,773
RTX Corporation 4.05% Due 05-04-2047	1,690,000	1,718,571	1,328,522
RTX Corporation 4.05% Due 05-04-2047	271,000	218,809	213,035
RTX Corporation 4.15% Due 05-15-2045	1,779,000	1,518,461	1,436,209
RTX Corporation 4.15% Due 05-15-2045	1,535,000	1,567,619	1,239,224
RTX Corporation 4.35% Due 04-15-2047	620,000	629,394	509,776
RTX Corporation 4.35% Due 04-15-2047	1,100,000	1,132,999	904,442
RTX Corporation 4.35% Due 04-15-2047	2,500,000	2,487,165	2,055,549
RTX Corporation 4.45% Due 11-16-2038	800,000	792,341	712,084
RTX Corporation 4.45% Due 11-16-2038	850,000	830,768	756,590
RTX Corporation 4.7% Due 12-15-2041	235,000	277,267	208,798
RTX Corporation 4.8% Due 12-15-2043	445,000	547,501	395,207

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RTX Corporation 5.375% Due 02-27-2053	2,600,000	2,595,372	2,472,692
RTX Corporation 6.4% Due 03-15-2054	500,000	498,125	544,692
RTX Corporation 6.4% Due 03-15-2054	1,645,000	1,805,075	1,792,036
Russian Federation 144A 5.25% 23/06/2047	-	0	0
Russian Federation 4.25% Snr 23/06/2027 USD	-	0	0
Russian Federation 4.75% Snr 27/05/2026 USD	-	0	0
Russian Federation 5.25% Snr 23/06/2047 USD	-	0	0
Ryman Hospitality Pptys Inc. Com	600	66,903	62,604
S Carolina Elec & 4.6% Due 06-15-2043	885,000	901,920	771,346
S Carolina Elec & 5.45% Due 02-01-2041	1,295,000	1,738,510	1,264,941
S&P Global Inc. 3.25% Due 12-01-2049	410,000	309,821	283,249
S&P Global Inc. 3.9% Due 03-01-2062	145,000	142,406	108,073
Sabine Pass Fixed 4.2% Due 03-15-2028	2,900,000	2,897,187	2,831,181
Salesforce.Com Inc. 2.7% Due 07-15-2041 BEO	1,040,000	748,835	734,532
Salesforce.Com Inc. 2.9% Due 07-15-2051 BEO	1,540,000	1,080,178	985,994
Salesforce.Com Inc. 2.9% Due 07-15-2051 BEO	555,000	412,291	355,342
Salesforce.Com Inc. 3.05% Due 07-15-2061 BEO	390,000	255,778	241,044
San Diego G & E Fixed 2.95% Due 08-15-2051	585,000	385,808	376,751
San Diego G & E Fixed 2.95% Due 08-15-2051	1,703,000	1,463,529	1,096,763
San Diego Gas & Elec Co. 1St Mtg Bd Ser Xxx 3.7% Due 03-15-2052	1,700,000	1,690,531	1,228,809
San Diego Gas & Elec Co. 5.35% Due 04-01-2053/03-10-2023	2,404,000	2,396,830	2,271,238
San Diego Gas & Elec Co. 5.35% Due 04-01-2053/03-10-2023	1,000,000	989,480	944,775
San Diego Gas & Elec Co. 5.55% Due 04-15-2054	485,000	477,667	470,787
San Diego Gas & Electric Co. 4.1% Due 06-15-2049	66,000	51,138	51,773
San Diego Gas & Fixed 3.32% Due 04-15-2050	237,000	181,000	160,296
San Diego Gas & 3.95% Due 11-15-2041	2,000,000	1,836,300	1,596,379
San Diego Gas & 4.15% Due 05-15-2048	190,000	155,511	151,101
Sands China Ltd. Fixed 5.4% Due 08-08-2028	900,000	869,815	889,962
Santander UK Group Fltg Rt 2.896% Due 03-15-2032	2,100,000	2,100,000	1,795,771
Santander UK Group Fltg Rt 4.858% Due 09-11-2030	1,000,000	1,000,000	973,283
Santander UK Group Holdings Plc NT Fxd/Fltg1.673% Due 06-14-2027	1,700,000	1,700,000	1,618,226
Santander UK Group Holdings Plc 6.833% Due 11-21-2026	2,600,000	2,600,000	2,637,463
Saudi Arabia 4.5% Snr Mtn 26/10/2046 USD	200,000	227,500	161,459
Saudi Arabia 4.625% Snr Mtn 04/10/47 USD	1,300,000	1,292,070	1,061,970
Sba Communications Corp. Com USD 0.01 Cl A	1,981	429,106	403,728
Schlumberger Invt SA 5.0% Due 06-01-2034	986,000	969,554	967,813
Schlumberger Ltd. Com Com	1,400	60,642	53,676
Schwab Charles Corp. Com New	1,100	82,185	81,411
Seagate HDD Cayman 9.625% Due 12-01-2032	255,200	318,550	287,584
Self Coml Mtg Tr 2024-Strg Coml Mtg Passthru CTF Cl A 5.85414% Due 11-15-2034	580,000	578,550	580,717
Sempra Energy 3.4% Due 01-12-2018	300,000	274,470	286,786
Sempra Energy 3.8% Due 02-01-2038	1,336,000	1,136,635	1,104,693
Sempra Energy 5.5% Due 08-01-2033	900,000	897,300	902,067
Sempra 4% Due 02-01-2048	1,471,000	1,617,290	1,113,786
Sempra 4% Due 02-01-2048	865,000	677,890	654,946
Sempra 6.875% Due 10-01-2054	1,353,000	1,340,065	1,368,111
Sempra 6% Due 10-15-2039	956,000	974,062	974,879
Sempra 6% Due 10-15-2039	3,100,000	3,690,278	3,161,219
Sempra 6% Due 10-15-2039	525,000	529,462	535,368
Servicenow Inc. Com USD 0.001	164	155,509	173,860
Shell Fin US Inc. NT 3.25% Due 04-06-2050	657,000	607,160	442,643
Shell Fin US Inc. NT 3.25% Due 04-06-2050	1,000,000	1,072,855	673,734
Shell Fin US Inc. NT 4.55% Due 08-12-2043	365,000	423,466	319,258
Shell Fin US Inc. 4.0% Due 05-10-2046	1,035,000	1,036,499	811,464
Shell Fin US Inc. 4.0% Due 05-10-2046	219,000	181,348	171,701
Shell Fin US Inc. 4.0% Due 05-10-2046	6,092,000	6,041,054	4,776,269
Shell Fin US Inc. 4.375% Due 05-11-2045	1,750,000	1,507,493	1,464,930
Shell Fin US Inc. 4.375% Due 05-11-2045	1,550,000	1,543,780	1,297,510
Shell Finance US Inc. 3.75% Due 09-12-2046	1,790,000	1,826,593	1,346,283
Shell Intl Fin B V 2.875% Due 11-26-2041	1,772,000	1,621,602	1,253,724
Shell Intl Fin B V 3.125% Due 11-07-2049	420,000	356,761	277,097
Shell Intl Fin B V 3.125% Due 11-07-2049	1,377,000	960,382	908,483
Shell Intl Fin B V 3.25% Due 04-06-2050	760,000	529,173	512,163
Shell Intl Fin B V 3.625% Due 08-21-2042	705,000	675,742	549,422
Shell Intl Fin B V 3.625% Due 08-21-2042	894,000	764,288	696,714

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Shell Intl Fin B V 3% Due 11-26-2051	369,000	290,413	233,957
Shell Intl Fin B V 3% Due 11-26-2051	240,000	153,854	152,167
Sherwin Williams Co. 4 Due 12-15-2042	20,000	16,763	15,814
Sherwin-Williams Co. 2.9% Due 06-15-2052	529,000	357,906	322,289
Sherwin-Williams Fixed 3.3% Due 05-15-2050	1,727,000	1,510,688	1,147,119
Sherwin-Williams Fixed 4.4% Due 02-01-2045	210,000	208,528	170,003
Sherwin-Williams 4.5% Due 06-01-2047	1,029,000	898,038	866,423
Sherwin-Williams 4.5% Due 06-01-2047	1,800,000	1,787,634	1,515,609
Sherwin-Williams 4.55% Due 08-01-2045	455,000	458,239	385,672
Sierra Pac Power Co. 5.9% Due 03-15-2054	925,000	929,418	926,633
Sierra Pac Power Co. 5.9% Due 03-15-2054	1,200,000	1,192,440	1,202,118
Simon Ppty Group LP 6.65% Due 01-15-2054	2,400,000	2,371,344	2,675,072
Simon Ppty Group L 4.25% Due 10-01-2044	1,000,000	994,090	823,867
Simon Ppty Group L 4.75% Due 03-15-2042	550,000	536,834	492,249
Small Businee Admin Gtd Dev Partn Ctf Ser 2005-20J Due 10-01-2025 Reg	3,383	3,383	3,366
Smucker J M Co. 4.375% Due 03-15-2045	400,000	393,240	329,337
Societe Generale Fltg Rt 5.375% Due 11-18-2030	700,000	700,000	594,714
Societe Generale 6.75% Due 12-31-2049	900,000	965,250	845,772
Solventum Corp. 5.6% Due 03-23-2034	1,410,000	1,415,484	1,404,037
Solventum Corp. 5.9% Due 04-30-2054	5,675,000	5,565,681	5,528,609
Solventum Corp. 6.0% Due 05-15-2064	3,137,000	3,113,219	3,064,905
Solventum Corp. 6.0% Due 05-15-2064	325,000	316,986	317,531
Southern Cal Edison 3.65% Due 06-01-2051	1,800,000	1,609,988	1,275,789
Southern Cal Edison 5.2% Due 06-01-2034	1,700,000	1,698,334	1,681,881
Southern Calif Edison Co. SR NT 3.45% Due 02-01-2052	490,000	416,087	331,907
Southern Calif Edison Co. SR NT 3.45% Due 02-01-2052	2,244,000	2,067,740	1,519,998
Southern Calif Edison Co. 1St Mtg Bd Ser 2022E 5.45% Due 06-01-2052	1,429,000	1,393,690	1,344,489
Southern Calif Edison Co. 2.95% Due 02-01-2051	1,384,000	1,241,951	870,004
Southern Calif Edison Co. 3.65% Due 02-01-2050	245,000	183,926	175,280
Southern Calif Edison Co. 4.65 Due 10-01-2043	900,000	943,389	780,826
Southern Calif Edison Co. 5.75% Due 04-15-2054	1,610,000	1,657,651	1,582,937
Southern Calif Edison Co. 5.75% Due 04-15-2054	652,000	656,231	641,040
Southern Calif Edison Co. 5.875% Due 12-01-2053	1,700,000	1,696,362	1,691,026
Southern Calif Gas Co. 4.3% Due 01-15-2049	385,000	304,165	312,721
Southern Calif Gas Co. 4.45 Due 03-15-2044 Reg	355,000	390,418	299,107
Southern Co. Gas Cap Corp. 4.4% Due 05-30-2047	2,500,000	2,494,125	2,054,894
Southern Co. 4.25% Due 07-01-2036	640,000	650,646	575,214
Southern Co. 4.4% Due 07-01-2046	2,100,000	2,089,122	1,738,146
Southern Co. 4.4% Due 07-01-2046	513,000	407,087	424,604
Southn Baptist 4.857% Due 07-15-2045	615,000	615,000	547,319
Southn Cal Edison 3.9 Due 03-15-2043	535,000	532,088	422,170
Southn Cal Edison 3.9 Due 03-15-2043	1,300,000	1,195,207	1,025,834
Southn Cal Edison 3.9 Due 03-15-2043	1,307,000	1,026,110	1,031,358
Southn Cal Edison 3.9% Due 12-01-2041	440,000	463,811	343,047
Southn Cal Edison 4.05% Due 03-15-2042	370,000	371,349	299,492
Southn Cal Edison 4% Due 04-01-2047	1,305,000	1,065,744	1,005,450
Southn Cal Edison 4% Due 04-01-2047	900,000	861,064	693,414
Southn Cal Edison 5.35% Due 07-15-2035	756,000	967,777	753,555
Southn Cal Edison 5.5% Due 03-15-2040	250,000	329,451	243,870
Southn Cal Edison 5.75% Due 04-01-2035	800,000	801,045	817,900
Southn Cal Edison 6.65% Due 04-01-2029	1,300,000	1,446,505	1,371,677
Southn Cal Edison 6% Due 01-15-2034	200,000	210,954	209,403
Southn Cal Gas Co. 3.95% Due 02-15-2050	785,000	749,922	597,171
Southn Cal Gas Co. 4.125% Due 06-01-2048	235,000	187,739	185,029
Southn Cal Gas 3.75 Due 09-15-2042	485,000	446,903	380,335
Southn Co. Gas Cap Fixed 1.75% Due 01-15-2031	500,000	425,360	411,828
Southn Co. Gas Cap 3.95% Due 10-01-2046	680,000	564,291	526,708
Southn Copper Corp. 5.25% Due 11-08-2042	525,000	470,210	474,682
Southn Copper Corp. 7.5% Due 07-27-2035	1,295,000	1,839,873	1,474,645
Southwestern Elec Power Co. SR NT Ser O 3.25% Due 11-01-2051	1,800,000	1,793,502	1,142,783
Southwestern Pub Svc Co. 6.0% Due 06-01-2054	1,800,000	1,786,644	1,821,627
Southwestern Public Service 08-09-2017 3.7% Due 08-15-2047 BEO	425,000	356,369	309,015
Southwestern Public Service Co. 3.15% Due05-01-2050	235,000	157,196	152,457
Southwestern Public Service Co. 3.75% Due 06-15-2049	225,000	256,588	163,685
Southwestern Public Service Co. 3.75% Due 06-15-2049	4,000,000	3,949,560	2,909,956

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Southwestn Elec 3.85% Due 02-01-2048	455,000	322,454	327,821
Southwestn Elec 3.9% Due 04-01-2045	1,025,000	1,076,617	763,555
Southwestn Pub Svc Fixed 4.4% Due 11-15-2048	325,000	424,902	263,716
Southwestn Pub Svc 3.4% Due 08-15-2046	660,000	717,241	460,353
Southwestn Pub Svc 4.5% Due 08-15-2041	480,000	447,712	413,161
Spcl1 Gen Elec Cap Corp. 5.875% Due 01-14-2038	911,000	952,964	939,792
Spectra Energy 4.5% Due 03-15-2045	585,000	500,216	481,484
Spectra Energy 4.5% Due 03-15-2045	2,925,000	2,902,595	2,407,422
Spectra Energy 4.5% Due 03-15-2045	500,000	503,315	411,525
Spectra Energy 4.5% Due 03-15-2045	1,330,000	1,171,032	1,094,657
Springleaf Finance Corporation 6.625% Due 01-15-2028	700,000	700,000	708,666
Sprouts Fmrs Mkt Inc. Com	900	111,629	114,363
Stanford Hlth Care 3.795% Due 11-15-2048	245,000	200,307	188,309
Stanford Univ Cal 2.413% Due 06-01-2050	875,000	558,924	519,979
Stanford Univ Cal 3.647% Due 05-01-2048	300,000	248,487	232,039
Stanley Black & Decker Inc. 2.75% Due 11-15-2050	300,000	287,339	172,737
Starbucks Corp. Fixed 3.35% Due 03-12-2050	1,035,000	720,479	692,315
Starbucks Corp. Fixed 4.45% Due 08-15-2049	365,000	317,368	299,193
Starbucks Corp. 3.5% Due 11-15-2050	435,000	308,802	301,189
Starbucks Corp. 4.5% Due 11-15-2048	1,500,000	1,484,430	1,240,741
Starwood Ppty Tr Inc. SR NT 144A 4.375% Due 01-15-2027	1,400,000	1,400,000	1,353,576
State Of Israel 3.875% Due 07-03-2050 Reg	555,000	391,553	392,160
State Of Israel 6.043% Due 03-12-2054	4,716,000	4,365,496	4,311,122
State Str Corp. Jr Sub Deb Ftg Rate Due 06-01-2077/12-21-2016 Reg	113,000	86,019	104,262
Statoil Asa 3.95% Due 05-15-2043	705,000	587,018	578,035
Statoil Asa 5.1% Due 08-17-2040	415,000	408,543	400,075
STD Chartered Plc 2.819% Due 01-30-2026	900,000	899,991	898,189
Steel Dynamics Inc. 3.25% Due 10-15-2050	2,879,000	2,420,785	1,893,664
Sterling Infrastructure Inc. Com Stk USD 0.01	100	16,714	16,845
Stifel Finl Corp. Fixed 4% Due 05-15-2030	600,000	595,710	566,063
Stryker Corp. 4.625% Due 03-15-2046	1,900,000	1,878,986	1,647,104
Sumitomo Mitsui Finl Group Inc. 5.71% Due 01-13-2030	2,200,000	2,200,000	2,254,020
Sumitomo Mitsui Finl Group Inc. 5.8% Due 07-09-2034	1,800,000	1,800,000	1,817,794
Sumitomo Mitsui Finl Group Inc. 5.8% Due 07-09-2034	655,000	655,000	661,475
Sumitomo Mitsui Finl Group Inc. 5.836% Due 07-09-2044	1,240,000	1,247,174	1,252,751
Sumitomo Mitsui Finl Group Inc. 6.184% Due 07-13-2043	611,000	614,176	655,345
Suncor Energy Inc. New SR NT 3.75% Due 03-04-2051	425,000	306,905	298,391
Suncor Energy Inc. 4% Due 11-15-2047	1,420,000	1,025,126	1,054,518
Suncor Energy Inc. 6.85% Due 06-01-2039	980,000	1,375,048	1,060,537
Sunoco. Logistics Partners 5.4% Due 10-01-2047	735,000	637,654	660,809
Sunoco. Logistics Partners 5.4% Due 10-01-2047	1,363,000	1,392,205	1,225,418
Sunoco. Logistics 4.95% Due 01-15-2043	1,735,000	1,740,674	1,494,603
Sunoco. Logistics 4.95% Due 01-15-2043	350,000	298,219	301,505
Sunoco. Logistics 5.35% Due 05-15-2045	1,634,000	1,552,032	1,472,554
Sutter Health 3.161% Due 08-15-2040	750,000	698,448	561,873
Sutter Health 3.361% Due 08-15-2050	1,223,000	1,247,054	860,989
Sutter Health 4.091% Due 08-15-2048	340,000	275,713	273,896
Swap Coll Recievable From Wells Fargo Bank, N.A. Charlotte, NC, US	40,000	40,000	40,000
Synchrony Finl Com	1,800	118,804	117,000
Synchrony Finl 3.95% Due 12-01-2027	1,600,000	1,435,388	1,546,815
Sysco. Corp. Fixed 4.45% Due 03-15-2048	320,000	275,270	261,627
Sysco. Corp. Fixed 6.6% Due 04-01-2050	965,000	1,055,294	1,059,278
Sysco. Corp. 3.3% Due 02-15-2050	1,130,000	777,250	761,111
Sysco. Corp. 4.85% Due 10-01-2045	1,600,000	1,588,105	1,403,318
Sysco. Corp. 5.375% Due 09-21-2035	285,000	373,111	286,786
Sysco. Corp. 6.6% Due 04-01-2040	160,000	172,400	172,672
Sysco. Corporation 3.15% Due 12-14-2051	150,000	95,783	96,843
System Energy Res Inc. First Mtg Bd 5.3% Due 12-15-2034	200,000	199,536	195,895
T-Mobile US Inc. 5.5% Due 01-15-2055	260,000	253,877	244,945
T-Mobile US Inc. 5.5% Due 01-15-2055	916,000	903,494	862,958
T-Mobile USA Inc. Fixed 4.375% Due 04-15-2040	275,000	243,953	238,553
T-Mobile USA Inc. Fixed 5.65% Due 01-15-2053	791,000	766,456	767,302
T-Mobile USA Inc. Fixed 5.8% Due 09-15-2062	565,000	565,000	546,242
T-Mobile USA Inc. Tmus 3.3% Due 02-15-2051	3,145,000	2,517,884	2,077,756
T-Mobile USA Inc. Tmus 3.3% Due 02-15-2051	4,751,000	4,049,519	3,138,766
T-Mobile USA Inc. 2.55% Due 02-15-2031	1,000,000	997,930	860,722

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T-Mobile USA Inc. 3.0% Due 02-15-2041 BEO	550,000	395,449	392,772
T-Mobile USA Inc. 3.4% Due 10-15-2052	1,965,000	1,425,636	1,313,685
T-Mobile USA Inc. 3.4% Due 10-15-2052	600,000	596,532	401,125
T-Mobile USA Inc. 3.4% Due 10-15-2052	3,598,000	2,856,323	2,405,413
T-Mobile USA Inc. 3.6% Due 11-15-2060	5,700,000	5,685,465	3,775,000
T-Mobile USA Inc. 3.6% Due 11-15-2060	875,000	881,466	579,496
T-Mobile USA Inc. 3.875% Due 04-15-2030	1,800,000	1,787,004	1,693,543
T-Mobile USA Inc. 4.5% Due 04-15-2050	743,000	626,298	610,059
T-Mobile USA Inc. 4.7% Due 01-15-2035	920,000	918,648	870,549
T-Mobile USA Inc. 5.25% Due 06-15-2055	1,175,000	1,165,160	1,068,787
T-Mobile USA Inc. 5.25% Due 06-15-2055	2,000,000	1,995,620	1,819,212
T-Mobile USA Inc. 5.75% Due 01-15-2054	900,000	896,355	881,245
T-Mobile USA Inc. 5.75% Due 01-15-2054	895,000	915,448	876,349
T-Mobile USA Inc. 5.75% Due 01-15-2054	3,335,000	3,340,985	3,265,501
T-Mobile USA Inc. 6.0% Due 06-15-2054	42,000	43,982	42,657
T-Mobile USA Inc. 6.0% Due 06-15-2054	540,000	561,433	548,446
Takeda Pharmaceutical Co. Ltd. SR NT 3.025% Due 07-09-2040	363,000	290,827	264,303
Takeda Pharmaceutical Co. Ltd. SR NT 3.175% Due 07-09-2050	1,199,000	827,969	778,280
Takeda Pharmaceutical Co. Ltd. SR NT 3.175% Due 07-09-2050	1,200,000	1,200,000	778,929
Takeda Pharmaceutical 5.8% Due 07-05-2064	1,560,000	1,562,167	1,504,028
Takeda Pharmaceutical 5.8% Due 07-05-2064	235,000	235,388	226,568
Talen Energy Corp. New Com	200	40,505	40,294
Tampa Elec Co. Fixed 3.625% Due 06-15-2050	245,000	184,946	174,990
Tampa Elec Co. Fixed 3.625% Due 06-15-2050	4,000,000	3,950,960	2,856,974
Tampa Elec Co. Fixed 4.2% Due 05-15-2045	920,000	918,289	723,151
Tampa Elec Co. 4.1% Due 06-15-2042	370,000	321,771	303,525
Tampa Elec Co. 4.35% Due 05-15-2044	1,500,000	1,498,995	1,247,682
Tampa Elec Co. 4.45% Due 06-15-2049	380,000	330,596	313,278
Tapestry Inc. 5.5% Due 03-11-2035	255,000	254,653	247,952
Targa Res Corp. Com	800	121,940	142,800
Targa Res Corp. 4.95% Due 04-15-2052	1,312,000	1,175,602	1,108,064
Targa Res Corp. 6.5% Due 02-15-2053	3,151,000	3,397,367	3,292,281
Targa Resources Corporation 5.5% Due 02-15-2035	2,000,000	1,998,860	1,968,194
Target Corp. 3.625% Due 04-15-2046	215,000	259,193	161,640
Taylor Morrison Home Corp. Com USD 0.00001	1,000	47,011	61,210
TBA Collateral Receivable From Bank Of America	310,000	310,000	310,000
TC Pipelines LP 3.9% Due 05-25-2027	1,300,000	1,300,000	1,270,347
TD Synnex Corp. 2.65% Due 08-09-2031	2,600,000	2,584,608	2,186,609
Teachers Ins & 3.3% Due 05-15-2050	101,000	69,706	67,420
Teachers Ins & 3.3% Due 05-15-2050	704,000	703,064	469,939
Teachers Ins & 4.27% Due 05-15-2047	2,437,000	2,429,202	1,952,895
Teachers Ins & 4.27% Due 05-15-2047	226,000	187,424	181,106
Technipfmc Plc Com USD1	4,700	121,964	136,018
Telefonica Emisiones S A U Corp. Bond 5.52% Due 03-01-2049	1,000,000	1,000,000	924,318
Telefonica Emisiones S A U 4.665% Due 03-06-2038	1,200,000	1,200,000	1,067,172
Telefonica Emisiones S A U 4.895% Due 03-06-2048	200,000	187,258	169,779
Telefonica Emisiones S A U 5.213% Due 03-08-2047 Reg	4,500,000	4,545,390	4,007,524
Telus Corp. Fixed 4.3% Due 06-15-2049	285,000	223,300	219,943
Tesla Inc. Com USD0.001	1,728	456,456	697,836
Texas A & M Univ Perm Univ Fd 3.66% Due 07-01-2047 BEO Taxable	315,000	245,467	254,517
Texas Instrs Inc. Fixed 5% Due 03-14-2053	463,000	448,277	424,794
Texas Instrs Inc. 2.7% Due 09-15-2051	462,000	444,966	280,983
Texas Instrs Inc. 4.1% Due 08-16-2052	117,000	98,395	92,266
Texas Instrs Inc. 4.15% Due 05-15-2048	770,000	673,833	626,366
Texas Instrs Inc. 5.15% Due 02-08-2054	720,000	716,690	675,455
Texas Instruments Inc. 5.05% Due 05-18-2063	675,000	661,084	609,315
Texas Roadhouse Inc. Common Stock	300	52,265	54,129
The Cigna Group	120	37,413	33,137
The Hartford Insurance Group Inc. Com USD 0.01	1,100	121,176	120,340
The Hartford Insurance Group Inc. 6.1% Due 10-01-2041	950,000	1,159,133	970,788
Thermo Fisher Scientific Inc. 2.8% Due 10-15-2041	1,553,000	1,400,628	1,093,486
Thermo Fisher Scientific Inc. 5.404% Due 08-10-2043	300,000	314,007	295,267
Thermo Fisher Scientific 1.5% Due 10-01-2039	1,200,000	1,316,069	941,971
Thomas Jeffsn Univ 3.847% Due 11-01-2057	241,000	176,243	168,193
Thomas Jeffsn Univ 3.847% Due 11-01-2057	554,000	487,221	386,635
Time Warner Cable 4.5% Due 09-15-2042	340,000	268,036	254,584
Time Warner Cable 4.5% Due 09-15-2042	500,000	492,085	374,388

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Time Warner Cable 5.5% Due 09-01-2041	300,000	325,509	255,061
Time Warner Cable 5.5% Due 09-01-2041	850,000	883,498	722,673
Time Warner Cable 5.875% Due 11-15-2040	3,460,000	3,724,578	3,096,611
Time Warner Cable 5.875% Due 11-15-2040	2,096,000	2,291,954	1,875,866
Time Warner Cable 5.875% Due 11-15-2040	800,000	908,064	715,979
Time Warner Entmt 8.375% Due 07-15-2033	1,000,000	1,093,590	1,124,941
TN Gas Pipeln Co. 7.625% Due 04-01-2037	265,000	320,078	302,137
Total Cap Intl 2.986% Due 06-29-2041 Reg	455,000	454,662	326,989
Total Cap Intl 3.127% Due 05-29-2050 Reg	1,060,000	1,060,000	695,481
Total Cap Intl 3.127% Due 05-29-2050 Reg	510,000	347,361	334,618
Total Cap Intl 3.386% Due 06-29-2060	672,000	573,614	435,339
Total Cap Intl 3.461% Due 07-12-2049	700,000	700,000	492,697
Totalenergies Cap 5.425% Due 09-10-2064	1,435,000	1,462,755	1,332,373
Totalenergies Cap 5.425% Due 09-10-2064	1,500,000	1,500,000	1,392,724
Totalenergies Capital S.A. 5.275% Due 09-10-2054	1,600,000	1,600,000	1,481,638
Totalenergies Capital S.A. 5.638% Due 04-05-2064	178,000	180,980	170,539
Totalenergies Capital S.A. 5.638% Due 04-05-2064	1,245,000	1,239,756	1,192,818
Totalenergies Capital S.A. 5.638% Due 04-05-2064	2,600,000	2,600,000	2,491,025
Totalenergies Capital SA 5.488% Due 04-05-2054	2,600,000	2,600,000	2,496,211
Totalenergies Capital SA 5.488% Due 04-05-2054	2,395,000	2,364,466	2,299,394
Trane Technologies Plc Com USD1	890	309,899	328,722
Transcanada Tr Fltg Rt 5.3% Due 03-15-2077	2,100,000	2,100,000	2,015,461
Transcanada Tr Fltg Rt 5.5% Due 09-15-2079	1,400,000	1,400,000	1,345,361
Transcanada 5.6% Due 03-31-2034	195,000	192,674	194,033
Transcanada 5.85% Due 03-15-2036	245,000	260,153	247,118
Transcanada 6.2% Due 10-15-2037	350,000	448,812	360,823
Transcanada 7.625% Due 01-15-2039	645,000	768,743	747,423
Transcontinental Gas Pipe Line Co. LLC 3.95% Due 05-15-2050	568,000	572,512	420,511
Travelers Cos Inc. Fixed 3.05% Due 06-08-2051	304,000	211,395	198,527
Travelers Cos Inc. 3.75% Due 05-15-2046	210,000	165,142	160,852
Travelers Cos Inc. 3.75% Due 05-15-2046	215,000	213,504	164,681
Travelers Cos Inc. 4.1% Due 03-04-2049	445,000	368,044	355,612
Travelers Cos Inc. 4.3% Due 08-25-2045	455,000	511,032	379,776
Travelers Cos Inc. 5.35% Due 11-01-2040	195,000	195,571	191,481
Travelers Cos Inc. 5.45% Due 05-25-2053	4,500,000	4,482,180	4,384,986
Travelers Fixed 2.55% Due 04-27-2050	635,000	398,284	374,944
Travelers Fixed 2.55% Due 04-27-2050	558,000	351,399	329,478
Trimble Inc. Com Trimble Inc.	1,369	83,554	96,734
Trustees Union Cg 5.45% Due 11-15-2043	1,702,000	1,692,962	1,614,428
TSY Infl Ix N/B Tii 0 1/8 01/15/32 01-15-2032	2,400,000	2,390,515	2,369,205
TSY Infl Ix N/B 0.125% Due 02-15-2052	2,000,000	1,272,202	1,229,824
TX Nat Gas Securitization Fin Corp. 5.169% Due 04-01-2041	1,270,000	1,275,823	1,250,678
Tyson Foods Inc. 4.55% Due 06-02-2047	220,000	180,977	180,762
Tyson Foods Inc. 4.55% Due 06-02-2047	2,200,000	2,187,152	1,807,623
Tyson Foods Inc. 5.1% Due 09-28-2048	800,000	773,744	710,871
Tyson Foods Inc. 5.15% Due 08-15-2044	905,000	807,427	826,444
U S Bancorp. 5.836% Due 06-12-2034	3,815,000	4,058,885	3,891,099
United States Dollar - Invested Cash	0	0	0
United States Dollar - Invested Cash	109,896	109,896	109,896
United States Dollar - Invested Cash	0	0	0
United States Dollar - Cash (Externally Held)	345,000	345,000	345,000
United States Dollar - Cash Collateral Due To/From Ccp Broker	(14,822,005)	(14,822,005)	(14,822,005)
United States Dollar - Futures Initial Margin	2,649,000	2,649,000	2,649,000
United States Dollar - Variation Margin	106,065	106,065	106,065
United States Dollar - Variation Margin	19,801	19,801	19,801
United States Dollar - Variation Margin	(17,374)	(17,374)	(17,374)
Uber Technologies Inc. Com USD 0.00001	4,500	318,966	271,440
Uber Technologies Inc. 5.35% Due 09-15-2054	3,519,000	3,527,243	3,272,352
Ubiquiti Inc. Com	160	55,356	53,109
UBS AG London Brh 4.5% Due 06-26-2048	570,000	496,481	485,187
UBS Group	1,900,000	0	0
UBS Group AG 4.875% Due 05-15-2045	300,000	326,179	268,905
UBS Group AG 7.0% 31/12/2049	609,000	566,370	609,292
UK (Govt Of) 3.75% Bds 22/10/53 Gbp1000	1,000,000	1,057,516	994,030
UK (Govt Of) 4.375% Bds 31/07/54 Gbp1000	6,820,000	8,572,099	7,563,382
Ul Solutions Inc. Cl A Cl A	1,000	50,523	49,880
Ulta Beauty Inc. Com Stk USD0.01	10	4,166	4,349

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UMB Finl Corp. Com Stk	600	74,610	67,716
Unilever Capital Corp. 4.625% Due 08-12-2034	485,000	493,982	467,260
Union Elec Co. 2.625% Due 03-15-2051	2,737,000	2,503,655	1,618,107
Union Elec Co. 3.25% Due 10-01-2049	640,000	512,936	441,630
Union Elec Co. 3.9 Due 09-15-2042	1,110,000	1,074,758	888,412
Union Elec Co. 4.0% Due 04-01-2048	91,000	69,762	70,762
Union Elec Co. 4.0% Due 04-01-2048	815,000	663,337	633,747
Union Electric Co. 3.9% Due 04-01-2052	900,000	897,786	690,260
Union Electric Company 5.25% Due 01-15-2054	530,000	524,703	494,918
Union Pac Corp. Fixed 2.95% Due 03-10-2052	1,000,000	689,077	632,574
Union Pac Corp. Fixed 2.95% Due 03-10-2052	339,000	224,410	214,443
Union Pac Corp. Fixed 2.95% Due 03-10-2052	2,896,000	1,916,631	1,831,934
Union Pac Corp. Fixed 2.973% Due 09-16-2062	735,000	593,200	423,722
Union Pac Corp. Fixed 2.973% Due 09-16-2062	968,000	723,393	558,044
Union Pac Corp. Fixed 2.973% Due 09-16-2062	2,300,000	1,720,370	1,325,931
Union Pac Corp. Fixed 3.79% Due 04-06-2071	1,500,000	1,349,844	1,019,637
Union Pac Corp. Fixed 3.79% Due 04-06-2071	305,000	219,066	207,326
Union Pac Corp. Fixed 5.15% Due 01-20-2063	285,000	280,699	259,492
Union Pac Corp. 3.25% Due 02-05-2050	798,000	561,920	545,621
Union Pac Corp. 3.25% Due 02-05-2050	971,000	685,404	663,908
Union Pac Corp. 3.5% Due 02-14-2053	385,000	302,918	271,712
Union Pac Corp. 3.5% Due 02-14-2053	1,443,000	1,099,398	1,018,390
Union Pac Corp. 3.55% Due 05-20-2061	252,000	179,767	168,260
Union Pac Corp. 3.55% Due 05-20-2061	1,190,000	1,166,910	794,562
Union Pac Corp. 3.799% Due 10-01-2051	700,000	704,989	522,987
Union Pac Corp. 3.839% Due 03-20-2060 BEO	1,733,000	1,453,304	1,239,110
Union Pac Corp. 3.839% Due 03-20-2060 BEO	610,000	474,621	436,155
Union Pac Corp. 3.85% Due 02-14-2072	468,000	339,277	325,367
Union Pac Corp. 3.875% Due 02-01-2055	550,000	508,373	413,722
Union Pac Corp. 3.95% Due 08-15-2059	2,400,000	2,380,872	1,747,808
Union Pac Corp. 3.95% Due 08-15-2059	320,000	357,717	233,041
Union Pac Corp. 4.05% Due 03-01-2046	365,000	422,944	291,640
Union Pac Corp. 4.1% Due 09-15-2067	312,000	241,822	226,862
Union Pac Corp. 4.1% Due 09-15-2067	500,000	506,610	363,561
Union Pac Corp. 4.3% Due 03-01-2049	365,000	307,224	301,294
Union Pac Corp. 4.375% Due 09-10-2038	315,000	382,712	282,694
Union Pac Corp. 4.5% Due 09-10-2048	335,000	310,260	283,711
Union Pac Corp. 4.5% Due 09-10-2048	595,000	784,537	503,905
Union Pacific Corp. Fixed 4.95% Due 05-15-2053	5,037,000	5,029,696	4,608,733
Union Pacific Corp. 3.6% Due 09-15-2037	790,000	795,362	663,112
United Mexican States 6.338% Due 05-04-2053	3,290,000	3,237,983	2,927,494
United Mexican States 6.4% Due 05-07-2054	1,400,000	1,390,522	1,253,681
United Mexican Sts Global NT 4.4% Due 02-12-2052	910,000	708,435	614,566
United Mexican Sts T Bond 6.35% Due 02-09-2035/01-09-2023	1,400,000	1,394,848	1,367,448
United Parcel Service 5.3% Due 04-01-2050	1,700,000	1,690,106	1,627,504
United Parcel Svc Inc. 5.5% Due 05-22-2054	405,000	408,088	395,419
United Parcel Svc Inc. 5.6% Due 05-22-2064	449,000	451,625	436,040
United States Of Amer Bds Indx Lnkd 0.875% Due 02-15-2047	2,100,000	2,035,702	1,986,625
United States Of Amer Treas Bonds 4.125% Due 08-15-2044	13,200,000	12,173,285	11,958,375
United States Of Amer Treas Bonds 2.5% Due 02-15-2045	360,000	261,730	250,073
United States Of Amer Treas Bonds 2.875% Due 05-15-2052	2,500,000	1,880,117	1,751,367
United States Of Amer Treas Bonds 3.375% Due 05-15-2044	1,000,000	851,822	811,367
United States Of Amer Treas Bonds 3.375% Due 08-15-2042 Reg	3,400,000	2,888,498	2,809,648
United States Of Amer Treas Bonds 4.25% Due 02-15-2054	2,800,000	2,770,461	2,558,719
United States Of Amer Treas Bonds 4.25% Due 02-15-2054	43,550,000	42,179,699	39,797,215
United States Of Amer Treas Bonds 4.375% Due 08-15-2043	2,500,000	2,459,974	2,354,785
United States Of Amer Treas Bonds 4.5% Due 11-15-2054	5,500,000	5,299,070	5,253,359
United States Of Amer Treas Bonds 4.5% Due 11-15-2054	43,600,000	42,050,453	41,644,813
United States Of Amer Treas Notes 4.5% Due 11-15-2033	75,000	74,397	74,672
United States Of Amer Treas Notes 4.25% Due 11-15-2034	8,500,000	8,508,973	8,280,859
United States Treas BD Stripped Prin Pmtzcp Due 02-15-2043	87,500,000	37,666,199	36,564,314
United States Treas BD Stripped Prin Pmt00098 08-15-2043 (Unddate) Reg	27,000,000	11,299,437	11,021,468
United States Treas BD Stripped Prin Pmt00112 05-15-2046 (Unddate) Reg	30,300,000	11,036,092	10,719,227
United States Treas BD Stripped Prin Pmt02-15-2044 Reg	39,400,000	16,148,164	15,670,461
United States Treas BDS 2.125% Due 02-15-2054	6,500,000	6,442,502	6,191,343

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
United States Treas BDS Dtd 3.125% Due 05-15-2048	300,000	233,772	225,035
United States Treas BDS Dtd 00305 4.75% Due 05-15-2054	3,000,000	3,039,826	2,919,844
United States Treas BDS Dtd 08/15/2020 1.375% Due 08-15-2050	60,000	58,705	29,313
United States Treas BDS Dtd 2.75% Due 08-15-2047	5,125,000	3,701,602	3,609,121
United States Treas BDS TBond Fixed 3% Due 02-15-2049	(2,348,000)	(1,723,952)	(1,710,830)
United States Treas BDS Treasury Bond 2.375% Due 11-15-2049 Reg	500,000	329,960	318,242
United States Treas BDS Wit 1 7/8 08/15/41 1.75% Due 08-15-2041 Reg	270,000	187,519	175,046
United States Treas BDS Wit 1 7/8 08/15/41 1.75% Due 08-15-2041 Reg	8,500,000	8,112,852	5,510,723
United States Treas BDS 0.125% Due 02-15-2051	8,300,000	5,726,065	5,538,243
United States Treas BDS 1.875% Due 02-15-2041 Reg	7,000,000	4,984,187	4,694,922
United States Treas BDS 2.0% Due 02-15-2052	15,562,000	10,189,259	9,451,483
United States Treas BDS 2.25% Due 05-15-2041 Reg	33,217,000	35,229,898	23,599,640
United States Treas BDS 2.25% Due 08-15-2049	2,700,000	1,750,516	1,674,422
United States Treas BDS 2.875% Due 05-15-2049 Reg	202,000	149,439	143,412
United States Treas BDS 2% Due 11-15-2041	480,000	339,172	322,669
United States Treas BDS 3.125 Due 08-15-2044	1,400,000	1,113,006	1,088,500
United States Treas BDS 4.625% Due 05-15-2044	10,160,000	10,323,773	9,859,963
United States Treas BDS 4.625% Due 11-15-2044	5,200,000	5,112,260	5,047,250
United States Treas BDS 4.625% Due 11-15-2044	3,045,000	3,024,766	2,955,553
United States Treas NTS .625% Due 07-15-2032 Reg	500,000	493,213	485,531
United States Treas NTS Dtd 08/15/2019 1.625% Due 08-15-2029 Reg	(2,990,000)	(2,681,010)	(2,653,391)
United Sts Treas NTS 0.125% Due 07-15-2031	2,000,000	2,089,765	2,073,568
United Technologies Corp. 2.15% Due 05-18-2030 Eur	1,900,000	1,983,485	1,875,106
UnitedHealth Group Fixed 4.25% Due 06-15-2048	783,000	656,511	629,124
UnitedHealth Group Fixed 4.25% Due 06-15-2048	2,100,000	2,085,552	1,687,306
UnitedHealth Group Inc. 2.75% Due 05-15-2040/05-18-2020 Reg	250,000	220,608	176,893
UnitedHealth Group Inc. 2.75% Due 05-15-2040/05-18-2020 Reg	247,000	189,429	174,770
UnitedHealth Group Inc. 2.9% Due 05-15-2050/05-18-2020 Reg	25,000	16,920	15,544
UnitedHealth Group Inc. 2.9% Due 05-15-2050/05-18-2020 Reg	610,000	407,621	379,277
UnitedHealth Group Inc. 3.05% Due 05-15-2041 BEO	2,548,000	2,163,397	1,843,516
UnitedHealth Group Inc. 3.05% Due 05-15-2041 BEO	397,000	296,519	287,235
UnitedHealth Group Inc. 3.25% Due 05-15-2051 BEO	2,941,000	2,112,102	1,944,646
UnitedHealth Group Inc. 4.375 Due 03-15-2042 Reg	5,300,000	5,523,046	4,518,724
UnitedHealth Group Inc. 4.375 Due 03-15-2042 Reg	2,725,000	2,466,902	2,323,306
UnitedHealth Group Inc. 4.45% Due 12-15-2048 Reg	1,730,000	1,722,907	1,426,435
UnitedHealth Group Inc. 4.45% Due 12-15-2048 Reg	400,000	366,072	329,811
UnitedHealth Group Inc. 4.75% Due 05-15-2052	2,500,000	2,477,500	2,145,712
UnitedHealth Group Inc. 4.75% Due 05-15-2052	2,290,000	2,105,033	1,965,472
UnitedHealth Group Inc. 4.95% Due 05-15-2062	1,000,000	990,200	863,209
UnitedHealth Group Inc. 4.95% Due 05-15-2062	750,000	673,185	647,407
UnitedHealth Group Inc. 5.0% Due 04-15-2034	345,000	341,054	336,957
UnitedHealth Group Inc. 5.05% Due 04-15-2053	1,510,000	1,455,679	1,361,914
UnitedHealth Group Inc. 5.05% Due 04-15-2053	1,802,000	1,691,169	1,625,277
UnitedHealth Group Inc. 5.2% Due 04-15-2063	430,000	417,840	387,478
UnitedHealth Group Inc. 5.375% Due 04-15-2054	830,000	822,427	779,394
UnitedHealth Group Inc. 5.375% Due 04-15-2054	2,651,000	2,624,297	2,489,365
UnitedHealth Group Inc. 5.375% Due 04-15-2054	2,800,000	2,791,992	2,629,280
UnitedHealth Group Inc. 5.5% Due 04-15-2064	2,800,000	2,793,532	2,620,719
UnitedHealth Group Inc. 5.5% Due 04-15-2064	2,350,000	2,325,822	2,199,532
UnitedHealth Group Inc. 5.625% Due 07-15-2054	1,305,000	1,338,473	1,269,144
UnitedHealth Group Inc. 5.625% Due 07-15-2054	2,300,000	2,295,423	2,236,805
UnitedHealth Group Inc. 5.625% Due 07-15-2054	5,920,000	5,998,531	5,757,342
UnitedHealth Group 3.125% Due 05-15-2060	180,000	115,677	107,323
UnitedHealth Group 3.125% Due 05-15-2060	1,300,000	1,265,485	775,110
UnitedHealth Group 3.5% Due 08-15-2039	1,420,000	1,407,581	1,123,508
UnitedHealth Group 3.5% Due 08-15-2039	1,100,000	1,098,489	870,323
UnitedHealth Group 3.7% Due 08-15-2049	773,000	609,145	563,156
UnitedHealth Group 3.7% Due 08-15-2049	690,000	546,701	502,687
UnitedHealth Group 3.75% Due 10-15-2047	500,000	462,723	373,116
UnitedHealth Group 3.875% Due 08-15-2059	785,000	594,481	556,419
UnitedHealth Group 3.875% Due 08-15-2059	2,300,000	1,818,219	1,630,272
UnitedHealth Group 3.875% Due 08-15-2059	2,600,000	2,576,912	1,842,916
UnitedHealth Group 3.875% Due 08-15-2059	4,000,000	3,964,480	2,835,256
UnitedHealth Group 3.95 Due 10-15-2042	210,000	196,715	168,713

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rates of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UnitedHealth Group 3.95 Due 10-15-2042	698,000	577,217	560,770
UnitedHealth Group 3.95 Due 10-15-2042	99,000	96,753	79,536
UnitedHealth Group 4.2% Due 01-15-2047	2,000,000	2,154,500	1,617,706
UnitedHealth Group 4.2% Due 01-15-2047	760,000	626,460	614,728
UnitedHealth Group 4.25% Due 04-15-2047	455,000	394,310	369,120
UnitedHealth Group 4.25% Due 04-15-2047	2,000,000	1,996,200	1,622,505
UnitedHealth Group 4.625% Due 07-15-2035	554,000	553,934	523,238
UnitedHealth Group 4.625% Due 11-15-2041	145,000	149,913	127,835
UnitedHealth Group 4.625% Due 11-15-2041	322,000	301,685	283,882
UnitedHealth Group 4.75% Due 07-15-2045	448,000	412,345	395,059
UnitedHealth Group 5.7% Due 10-15-2040	264,000	352,991	264,171
UnitedHealth Group 5.7% Due 10-15-2040	220,000	267,111	220,142
UnitedHealth Group 5.75% Due 07-15-2064	1,400,000	1,449,668	1,365,228
UnitedHealth Group 5.75% Due 07-15-2064	2,815,000	2,847,024	2,745,084
UnitedHealth Group 5.875% Due 02-15-2053	462,000	459,504	463,898
UnitedHealth Group 5.875% Due 02-15-2053	365,000	387,915	366,499
UnitedHealth Group 5.95% Due 02-15-2041	275,000	292,281	281,967
UnitedHealth Group 6.05% Due 02-15-2063	2,000,000	1,976,400	2,044,940
UnitedHealth Group 6.5% Due 06-15-2037	325,000	450,301	352,574
UnitedHealth Group 6.5% Due 06-15-2037	2,198,000	2,630,182	2,384,482
Univ Southn Cal 3.028% Due 10-01-2039	3,000,000	2,912,040	2,373,242
Univ Southn Cal 3.841% Due 10-01-2047	766,000	636,511	616,666
University Calif Revs 4.858% Due 05-15-2112 BEO Taxable	1,000,000	1,023,560	831,100
University Chicago Fixed 2.761% Due 04-01-2045	220,000	164,923	167,064
University Chicago 2.547% Due 04-01-2050	1,010,000	1,010,002	647,182
University Miami Fla 4.063% Due 04-01-2052	965,000	799,081	771,504
University Mich Univ Revs 3.599% Due 04-01-2047	785,000	693,414	642,784
University Southn Calif Taxable Bd Ser 2021A 2.945% Due 10-01-2051	245,000	165,257	160,426
Unum Group Formerly Unumprovident 5.75% Due 08-15-2042	3,733,000	4,019,477	3,647,610
US Foods Holding Corp. Com	1,200	83,294	80,952
US Treasury N/B 1.5% Due 02-15-2030 Reg	(2,840,000)	(2,489,738)	(2,465,697)
US Treasury N/B 2.375% Due 05-15-2029	(6,668,000)	(6,157,492)	(6,145,500)
US Treasury N/B 3.875% Due 08-15-2034	19,000,000	18,994,490	17,969,844
US Treasury N/B 4.125% Due 11-30-2029	46,600,000	46,012,754	46,064,828
US Treasury N/B 4.25% Due 08-15-2054	3,950,000	3,613,018	3,613,633
US Treasury N/B 4.25% Due 08-15-2054	13,150,000	13,285,740	12,030,195
US Treasury N/B 4.25% Due 08-15-2054	3,000,000	2,906,575	2,744,531
UTD Parcel Svc Inc. 4.25% Due 03-15-2049	745,000	635,011	608,343
UTD States Treas Bd Stripped Prin Dtd 05/16/2022 0% Due 05-15-2052	50,880,000	14,519,339	13,845,444
UTD States Treas Zero Cpn 0% Due 02-15-2049	3,700,000	1,209,251	1,142,650
VA Elec & Power Co. SR NT 2008 Ser B 8.875 Due 11-15-2038	630,000	961,932	817,696
VA Elec & Power Co. 2.45% Due 12-15-2050	640,000	378,314	360,583
VA Elec & Power Co. 2.45% Due 12-15-2050	420,000	242,389	236,633
VA Elec & Power Co. 3.3% Due 12-01-2049	255,000	186,313	173,042
VA Elec & Power Co. 3.3% Due 12-01-2049	1,750,000	1,746,693	1,187,541
VA Elec & Power Co. 3.8% Due 09-15-2047	95,000	69,901	71,191
VA Elec & Power Co. 4.2% Due 05-15-2045	4,500,000	4,662,320	3,643,859
VA Elec & Power Co. 4.6% Due 12-01-2048	215,000	189,213	181,606
VA Elec & Power Co. 4.6% Due 12-01-2048	1,505,000	1,496,497	1,271,240
VA Elec & Power Co. 4.6% Due 12-01-2048	540,000	536,949	456,126
VA Elec & Power Co. 4.6% Due 12-01-2048	67,000	62,201	56,593
VA Elec & Power Co. 4% Due 11-15-2046	916,000	1,061,645	711,711
VA Elec & Power Co. 6% Due 01-15-2036	430,000	450,470	445,708
VA Elec & Power Co. 6% Due 05-15-2037	330,000	356,479	342,276
VA Elec & Power Co. 6% Due 05-15-2037	3,360,000	4,466,001	3,484,996
Vale Overseas Ltd. Fixed 3.75% Due 07-08-2030	300,000	297,528	274,572
Vale Overseas Ltd. 6.4% Due 06-28-2054	845,000	838,536	830,849
Vale Overseas Ltd. 6.4% Due 06-28-2054	1,675,000	1,662,186	1,646,950
Vale Overseas Ltd. 6.4% Due 06-28-2054	1,800,000	1,786,230	1,769,857
Vale Overseas Ltd. 6.875% Due 11-10-2039	760,000	822,278	806,224
Vale S A 5.625% Due 09-11-2042	190,000	188,032	182,379
Valero Energy Corp. New Issue 30Yr	454,000	355,078	324,099
Valero Energy Corp. New 3.65% Due 12-01-2051	1,130,000	853,808	762,901
Veeva Sys Inc. Cl A Com Cl A Com	1,140	254,451	239,685
Ventas Rlty Ltd. 3.85% Due 04-01-2027	2,100,000	2,083,116	2,050,699
Ventas Rlty Ltd. 4.875% Due 04-15-2049	620,000	618,574	534,314
Verisk Analytics Inc. Com USD0.001	420	118,427	115,681

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Verizon Communications Bnds 5.25% Due 03-16-2037 Reg	3,294,000	3,526,376	3,216,027
Verizon Communications Inc. 2.85% Due 09-03-2041	1,160,000	1,105,138	802,636
Verizon Communications Inc. 2.85% Due 09-03-2041	685,000	471,956	473,971
Verizon Communications Inc. 2.875% Due 11-20-2050 BEO	734,000	505,205	451,660
Verizon Communications Inc. 2.987% Due 10-30-2056 USD	3,052,000	2,268,544	1,813,828
Verizon Communications Inc. 2.987% Due 10-30-2056 USD	4,744,000	3,753,975	2,819,397
Verizon Communications Inc. 2.987% Due 10-30-2056 USD	1,145,000	812,836	680,483
Verizon Communications Inc. 3.0% Due 11-20-2060 Reg	1,200,000	1,189,488	695,531
Verizon Communications Inc. 3.875% Due 03-01-2052	1,580,000	1,269,672	1,170,730
Verizon Communications 3.4% Due 03-22-2041 BEO	2,435,000	1,801,142	1,843,589
Verizon Communications 3.55% Due 03-22-2051 BEO	1,450,000	1,066,577	1,026,324
Verizon Communications 3.55% Due 03-22-2051 BEO	1,600,000	1,585,680	1,132,496
Verizon Communications 3.7% Due 03-22-2061 BEO	1,500,000	1,484,835	1,018,782
Verizon 2.65% Due 11-20-2040	425,000	294,721	290,937
Verizon 4.125% Due 08-15-2046	1,287,000	1,243,860	1,020,587
Verizon 4.272% Due 01-15-2036	23,000	20,546	20,692
Verizon 4.812% Due 03-15-2039	112,000	89,951	103,386
Verizon 4% Due 03-22-2050	900,000	900,000	684,141
Verizon 4% Due 03-22-2050	260,000	185,749	197,641
Verizon 4% Due 03-22-2050	2,000,000	2,510,340	1,520,313
Verizon 5.012% Due 04-15-2049	108,000	109,523	99,934
Vertex Pharmaceuticals Inc. Com	250	117,766	100,675
Vertiv Holdings LLC Com USD 0.0001	690	75,373	78,391
Viacom Inc. New 5.25% Due 04-01-2044	885,000	846,607	688,375
Viacom Inc. New 5.85% Due 09-01-2043	300,000	246,934	260,918
Viacom Inc. New 5.85% Due 09-01-2043	1,798,000	1,574,391	1,563,767
Viacom Inc. 6.875% Due 04-30-2036	1,300,000	1,198,977	1,316,551
Viatris Inc. SR NT 3.85% Due 06-22-2040	1,240,000	1,020,530	929,760
Viatris Inc. 4.0% Due 06-22-2050	715,000	579,910	487,886
Vici Pptys LP SR NT 5.625% Due 05-15-2052	2,223,000	2,096,713	2,068,268
Vici Pptys LP 4.95% Due 02-15-2030 BEO	1,000,000	997,710	980,504
Vici Properties LP 6.125% Due 04-01-2054	808,000	793,391	802,803
Vici Properties LP 6.125% Due 04-01-2054	1,268,000	1,232,978	1,259,844
Virginia Elec & Power Co. 2.95% Due 11-15-2051	685,000	457,373	427,217
Virginia Elec & Power Co. 2.95% Due 11-15-2051	3,000,000	2,993,490	1,871,022
Virginia Elec & Power Co. 4.625% Due 05-15-2052	630,000	578,079	530,985
Virginia Elec & Power Co. 4.625% Due 05-15-2052	222,000	189,069	187,109
Virginia Elec & Power Co. 5.55% Due 08-15-2054	1,428,000	1,485,623	1,382,462
Virginia Elec & Power Co. 5.55% Due 08-15-2054	818,000	814,442	791,914
Virginia Elec & Power Co. 5.55% Due 08-15-2054	2,000,000	1,991,300	1,936,221
Virtu Finl Inc. Cl A Cl A	1,800	65,637	64,224
Visa Inc. Com Cl A Stk	460	135,939	145,378
Visa Inc. Fixed 2% Due 08-15-2050	435,000	243,300	234,969
Visa Inc. 2.7% Due 04-15-2040	1,010,000	879,762	736,763
Visa Inc. 4.3% Due 12-14-2045	1,750,000	1,769,094	1,498,669
Visa Inc. 4.3% Due 12-14-2045	2,000,000	1,996,660	1,712,765
Vistra Corp. Com USD 0.01	459	54,741	63,282
Vodafone Group Plc 4.25% Due 09-17-2050 Reg	1,775,000	1,955,441	1,380,389
Vodafone Group Plc 4.25% Due 09-17-2050 Reg	2,700,000	2,689,848	2,099,747
Vodafone Group Plc 5.125% Due 06-19-2059	900,000	886,743	779,932
Vodafone Group Plc 5.875% Due 06-28-2064	2,455,000	2,410,785	2,380,452
Vornado Rlty LP NT 3.4% Due 06-01-2031	925,000	921,180	788,146
Voya Financial Inc. 5.7% Due 07-15-2043 Reg	1,741,000	1,723,733	1,663,481
Voya Finl Inc. Com	900	73,977	61,947
W P Carey Inc. 3.85% Due 07-15-2029	500,000	494,380	475,436
Wabtec Corp. Com	426	73,193	80,765
Wal-Mart Stores 4.3 Due 04-22-2044	240,000	216,329	210,409
Walgreens Boots 3.45% Due 06-01-2026	800,000	744,160	774,322
Walmart Inc. Com	2,100	172,559	189,735
Walmart Inc. 4.5% Due 04-15-2053	250,000	227,215	217,886
Walmart Inc. 5.625% Due 04-01-2040	855,000	909,257	892,049
Warnermedia Holdings Inc. SR NT 5.391% Due 03-15-2062	2,450,000	2,450,000	1,808,983
Warnermedia Holdings Inc. SR NT 5.391% Due 03-15-2062	3,570,000	2,977,609	2,635,947
Warnermedia Holdings Inc. 5.141% Due 03-15-2052	5,665,000	4,390,990	4,229,137
Warnermedia Holdings Inc. 5.141% Due 03-15-2052	1,260,000	1,069,647	940,638
Warnermedia Holdings Inc. 5.141% Due 03-15-2052	1,900,000	1,900,000	1,418,422
Warnermedia Holdings Inc. 5.05% Due 03-15-2042	1,020,000	934,505	821,590

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Warnermedia Holdings Inc. 5.05% Due 03-15-2042	2,030,000	1,752,438	1,635,126
Washington Univ 3.524% Due 04-15-2054	465,000	373,395	335,686
Washington Univ 4.349% Due 04-15-2122	295,000	255,420	228,399
Waste Connections Fixed 2.95% Due 01-15-2052	1,500,000	1,237,819	937,412
Waste Management Inc. 2.95% Due 06-01-2041	505,000	410,067	366,928
Waste Management Inc. 5.35% Due 10-15-2054	1,705,000	1,699,471	1,640,412
Waste Mgmt Inc. Del Com Stk	500	103,749	100,895
Waste Mgmt Inc. Del 5.2% Due 03-15-2035	1,785,000	1,775,445	1,740,782
Waters Corp. Com	90	34,765	33,388
Wcore Coml Mtg Tr 2024-Core Coml Mtg Pass Thru Ctf Cl A 5.80411% Due 11-15-2041	1,230,000	1,226,925	1,231,536
Weatherford Intl Ltd. Common Stock	900	77,319	64,467
Wellpoint Inc. 4.85% Due 08-15-2054	460,000	495,563	382,071
Wellpoint Inc. 5.1% Due 01-15-2044	375,000	359,666	341,170
Wellpoint Inc. 5.1% Due 01-15-2044	819,000	816,459	745,116
Wellpoint Inc. 5.1% Due 01-15-2044	2,500,000	2,745,950	2,274,468
Wellpoint Inc. 6.375% Due 06-15-2037	145,000	152,153	153,738
Wells Fargo & Co. Medium Term 5.013% Due 04-04-2051	3,908,000	4,852,167	3,473,906
Wells Fargo & Co. Medium Term 5.013% Due 04-04-2051	2,903,000	3,161,363	2,580,540
Wells Fargo & Co. New Medium Term SR 4.65% Due 11-04-2044	3,846,000	3,845,259	3,232,233
Wells Fargo & Co. New Medium Term SR 4.65% Due 11-04-2044	1,250,000	1,241,400	1,050,518
Wells Fargo & Co. New Medium Term SR NTS Tranche # Tr 00155 4.3% Due 07-22-2027	1,000,000	996,200	985,918
Wells Fargo & Co. 3.068% Due 04-30-2041	4,000,000	4,000,000	2,914,196
Wells Fargo & Co. 3.068% Due 04-30-2041	10,075,000	8,293,520	7,340,131
Wells Fargo & Co. 3.9% Due 05-01-2045	1,760,000	1,437,650	1,367,663
Wells Fargo & Co. 4.4% Due 06-14-2046	620,000	517,202	498,425
Wells Fargo & Co. 4.4% Due 06-14-2046	2,000,000	1,997,680	1,607,823
Wells Fargo & Co. 4.611% Due 04-25-2053	3,797,000	3,595,989	3,179,643
Wells Fargo & Co. 4.75% Due 12-07-2046	1,493,000	1,190,632	1,262,130
Wells Fargo & Co. 4.75% Due 12-07-2046	295,000	270,291	249,383
Wells Fargo & Co. 4.75% Due 12-07-2046	12,000,000	12,322,440	10,144,376
Wells Fargo & Co. 4.9% Due 11-17-2045	2,000,000	1,984,760	1,735,390
Wells Fargo & Co. 4.9% Due 11-17-2045	1,500,000	1,488,570	1,301,543
Wells Fargo & Co. 5.375% Due 11-02-2043	10,500,000	10,886,760	9,808,263
Wells Fargo & Company 5.707% Due 04-22-2028	1,800,000	1,800,000	1,829,847
Welltower Inc. 4.95% Due 09-01-2048	1,200,000	1,194,948	1,079,250
Westar Energy Inc. Fixed 3.25% Due 09-01-2049	350,000	344,215	232,513
Westar Energy Inc. 4.1% Due 04-01-2043	850,000	841,636	686,441
Westlake Chem Corp. SR NT 2.875% Due 08-15-2041	215,000	144,721	144,431
Westlake Chem Corp. SR NT 3.375% Due 08-15-2061	725,000	577,873	436,245
Westn Gas Partners 5.3% Due 03-01-2048	1,447,000	1,257,421	1,230,422
Westn Gas Partners 5.45% Due 04-01-2044	3,300,000	3,387,325	2,937,995
Weyerhaeuser Co. SR NT 4% Due 03-09-2052	545,000	535,631	411,303
WI Pub Svc Corp. 3.3% Due 09-01-2049	127,000	88,896	87,335
WI Treasury Sec 3.375% Due 11-15-2048 Reg	500,000	404,049	391,074
WI Treasury Sec 3.875% Due 05-15-2043	2,500,000	2,327,136	2,202,637
Williams Cos Inc. 5.3% Due 08-15-2052	190,000	189,913	173,960
Williams Cos Inc. 5.75% Due 06-24-2044	568,000	643,815	550,830
Williams Cos Inc. 5.8% Due 11-15-2054	659,000	657,577	645,567
Williams Cos Inc. 5.8% Due 11-15-2054	1,900,000	1,895,896	1,861,271
Williams Partners 5.1% Due 09-15-2045	408,000	347,732	366,472
Williams Partners 5.8 Due 11-15-2043	775,000	787,198	757,283
Willis N Amer Inc. 3.875% Due 09-15-2049	370,000	412,851	272,011
Willis N Amer Inc. 3.875% Due 09-15-2049	575,000	572,671	422,720
Willis North America Inc. 5.05% Due 09-15-2048	200,000	246,273	176,674
Wingstop Inc. Com	880	265,218	250,096
Wisconsin Elec Power Co. 5.05% Due 10-01-2054	725,000	720,976	659,829
Wisconsin Public Service 2.85% Due 12-01-2051	948,000	897,080	586,307
Woodside Fin Ltd. 5.1% Due 09-12-2034	700,000	698,208	665,752
Woodside Fin Ltd. 5.7% Due 09-12-2054	900,000	896,796	840,879
Wrkco. Inc. Fixed 4.2% Due 06-01-2032	700,000	699,783	652,283
Wyeth NT 5.95 Due 04-01-2037/03-27-2007 BEO	1,557,000	1,836,261	1,625,941
Wyeth 6% Due 02-15-2036	695,000	884,415	732,225
Wyeth 6% Due 02-15-2036	425,000	496,013	447,763
Wyndham Destinations Inc. 6.0% Due 04-01-2027/03-21-2017 Reg	2,200,000	2,195,050	2,200,371
Xcel Energy Inc. 3.5% Due 12-01-2049	615,000	413,743	423,850

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Xcel Energy Inc. 4.8% Due 09-15-2041	550,000	546,582	475,995
Xcel Energy Inc. 5.5% Due 03-15-2034	1,995,000	1,971,529	1,987,717
Yale New Haven 2.496% Due 07-01-2050	140,000	84,465	80,564
Yale Univ 2.402% Due 04-15-2050	1,730,000	1,207,245	1,032,103
Zebra Technologies Corp. Cl A	720	259,754	278,078
Zions Bancorp. Na Fixed 6.816% Due 11-19-2035	260,000	260,000	261,779
Zoetis Inc. 4.7 02-01-2043	900,000	898,794	800,808
Zoetis Inc. 4.7 02-01-2043	178,000	228,099	158,382
Zoetis Inc. Com USD0.01 Cl 'A'	100	18,345	16,293
Zscaler Inc. Com	100	18,665	18,041
		$ 6,083,508,020	$ 5,717,101,194